## T. Rowe Price GNMA Fund (Unaudited)

## Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Fannie Mae Interest Strip	8.5	4/25/22	18	0	0.000%
Fannie Mae REMICS	5.5	12/25/36	842,275	980,025	0.085%
Fannie Mae REMICS	3	2/25/28	6,390,250	355,754	0.031%
Federal Home Loan Mortgage	7	11/1/30	1,721	1,977	0.000%
Federal Home Loan Mortgage	7	4/1/32	456,152	526,062	0.046%
Federal Home Loan Mortgage	6.5	8/1/36	23,967	27,442	0.002%
Federal National Mortgage Assn.	2.1	11/1/35	4,649	4,685	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	1,935,814	2,033,708	0.177%
Federal National Mortgage Assn.	2.5	1/1/27	(10,825,000)	(11,288,022)	(0.984%)
Federal National Mortgage Assn.	2.5	1/1/27	2,957,000	3,080,209	0.268%
Federal National Mortgage Assn.	3	1/1/27	(2,649,000)	(2,783,141)	(0.243%)
Federal National Mortgage Assn.	2	1/1/30	3,615,000	3,723,314	0.324%
Federal National Mortgage Assn.	5	1/1/33	475,000	521,090	0.045%
Federal National Mortgage Assn.	4.5	1/1/34	(1,870,000)	(2,013,464)	(0.175%)
Federal National Mortgage Assn.	1.5	1/1/36	1,197,000	1,209,860	0.105%
Federal National Mortgage Assn.	4	1/1/40	(1,867,000)	(1,989,668)	(0.173%)
Federal National Mortgage Assn.	3	1/1/42	7,737,000	8,059,627	0.702%
Federal National Mortgage Assn.	3.5	1/1/42	(4,498,000)	(4,737,395)	(0.413%)
Federal National Mortgage Assn.	2.5	1/1/44	(19,725,000)	(20,401,506)	(1.778%)
Federal National Mortgage Assn.	2.5	1/1/44	14,405,000	14,870,912	1.296%
Federal National Mortgage Assn.	5	1/1/49	3,302,718	3,687,863	0.321%
Federal National Mortgage Assn.	2	1/1/50	(9,352,000)	(9,424,332)	(0.821%)
Federal National Mortgage Assn.	3	12/1/49	10,259,048	10,795,411	0.941%
Federal National Mortgage Assn.	2.5	12/1/50	22,341,426	23,129,359	2.016%
Federal National Mortgage Assn.	2	5/1/36	16,665,155	17,256,964	1.504%
Federal National Mortgage Assn.	3.5	5/1/50	2,210,026	2,334,871	0.203%
Federal National Mortgage Assn.	2.5	6/1/51	16,597,123	17,216,940	1.500%
Federal National Mortgage Assn.	2.5	7/1/36	10,825,000	11,331,504	0.987%
Federal National Mortgage Assn.	3.5	7/1/48	207,936	212,747	0.019%
Flagstar Mortgage Trust	2.5	5/25/33	3,760,000	3,809,938	0.332%
Flagstar Mortgage Trust	2.5	5/25/33	6,170,000	6,221,096	0.542%
Government National Mortgage Assn.	9	10/15/21	1	1	0.000%
Government National Mortgage Assn.	7.5	10/15/23	879	891	0.000%
Government National Mortgage Assn.	7.5	10/15/23	597	599	0.000%
Government National Mortgage Assn.	7.5	10/15/23	4,203	4,220	0.000%
Government National Mortgage Assn.	9.5	10/15/24	1,934	1,944	0.000%
Government National Mortgage Assn.	7.5	10/15/27	4,909	5,438	0.000%
Government National Mortgage Assn.	6.5	10/15/27	215	240	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,199	1,336	0.000%
Government National Mortgage Assn.	6.5	10/15/28	434	484	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,851	4,297	0.000%
Government National Mortgage Assn.	6.5	10/15/28	5,754	6,412	0.001%
Government National Mortgage Assn.	7.5	10/15/28	356	357	0.000%
Government National Mortgage Assn.	6.5	10/15/28	479	534	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,082	1,206	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,062	1,183	0.000%
Government National Mortgage Assn.	6.5	10/15/28	9,741	10,854	0.001%
Government National Mortgage Assn.	6.5	10/15/28	2,994	3,336	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,731	1,928	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,132	3,521	0.000%
Government National Mortgage Assn.	6.5	10/15/28	267	301	0.000%
Government National Mortgage Assn.					
	6.5	10/15/28	1,100	1,226	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	10/15/29	3,637	3,859	0.000%
Government National Mortgage Assn.	7.5	10/15/29	1,220	1,371	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	10/15/30	172	179	0.000%
Government National Mortgage Assn.	7.5	10/15/30	120	136	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	10/15/30	1,520	1,721	0.000%
Government National Mortgage Assn.	5	10/15/33	112,626	130,259	0.011%
Government National Mortgage Assn.	6.5	10/15/36	3,213	3,679	0.000%
Government National Mortgage Assn.	6.5	10/15/36	8,742	9,741	0.001%
Government National Mortgage Assn.	5.5	10/15/38	3,863,248	4,498,458	0.392%
Government National Mortgage Assn.	5	10/15/39	222,727	255,215	0.022%
Government National Mortgage Assn.	3.5	10/15/42	4,996,173	5,364,347	0.467%
Government National Mortgage Assn.	3	10/15/44	16,007	16,662	0.001%
Government National Mortgage Assn.	8.5	10/20/22	114	116	0.000%

Government National Mortgage Assn.	8	10/20/24	3,656	3,872	0.000%
Government National Mortgage Assn.	6.5	10/20/28	30,060	34,082	0.003%
Government National Mortgage Assn.	7	10/20/28	143,778	164,907	0.014%
Government National Mortgage Assn.	7	10/20/29	11,438	13,228	0.001%
Government National Mortgage Assn.	7	10/20/30	55,090	64,926	0.006%
Government National Mortgage Assn.	6.5	10/20/31	94,090	110,497	0.010%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5	10/20/32 10/20/32	737,428 1,500,149	768,427 1,713,423	0.067% 0.149%
Government National Mortgage Assn.	5.5	10/20/33	659	757	0.000%
Government National Mortgage Assn.	5.5	10/20/34	1,990,592	2,334,375	0.203%
Government National Mortgage Assn.	5	10/20/35	14,490	16,316	0.001%
Government National Mortgage Assn.	5.5	10/20/35	1,831	2,148	0.000%
Government National Mortgage Assn.	4.5	10/20/39	12,878	14,242	0.001%
Government National Mortgage Assn.	5	10/20/39	3,644,001	4,145,909	0.361%
Government National Mortgage Assn.	6	10/20/39	29,839	34,915	0.003%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	10/20/40	92,551 82,413	101,262 91,143	0.009%
Government National Mortgage Assn.	5	10/20/40	357,945	405,364	0.035%
Government National Mortgage Assn.	4	10/20/41	2,054,126	2,251,751	0.196%
Government National Mortgage Assn.	4.5	10/20/41	114,517	126,650	0.011%
Government National Mortgage Assn.	5.5	10/20/44	5,915	6,941	0.001%
Government National Mortgage Assn.	4	10/20/45	11,790,498	12,743,347	1.110%
Government National Mortgage Assn.	3	10/20/45	2,881,320	3,078,349	0.268%
Government National Mortgage Assn.	3.5	10/20/45	151,474	162,749	0.014%
Government National Mortgage Assn.	3.5	10/20/46	375,885	406,175	0.035%
Government National Mortgage Assn.  Government National Mortgage Assn.	3	10/20/48	69,156 3,228,666	80,919 3,317,780	0.007%
Government National Mortgage Assn.	4	10/20/50	38,276,723	40,526,112	3.531%
Government National Mortgage Assn.	7.5	11/15/22	12	12	0.000%
Government National Mortgage Assn.	8.5	11/15/22	115	116	0.000%
Government National Mortgage Assn.	7.5	11/15/23	6,987	7,016	0.001%
Government National Mortgage Assn.	7.5	11/15/23	1,622	1,628	0.000%
Government National Mortgage Assn.	7.5	11/15/23	1,268	1,274	0.000%
Government National Mortgage Assn.	7.5	11/15/25	787	803	0.000%
Government National Mortgage Assn.	7.5	11/15/25	6,713	6,993	0.001%
Government National Mortgage Assn.	7.5	11/15/25	995	1,074	0.000%
Government National Mortgage Assn.	7.5	11/15/26	707	722	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	11/15/26 11/15/26	707 2,730	722 2,757	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.					
Government National Mortgage Assn.	7.5	11/15/26	2,730	2,757	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 8	11/15/26 11/15/26	2,730 1,907	2,757 1,916	0.000%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29	2,730 1,907 35,041 5,411 10,459	2,757 1,916 37,081 6,030 11,110	0.000% 0.000% 0.003% 0.001% 0.001%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29	2,730 1,907 35,041 5,411 10,459 427	2,757 1,916 37,081 6,030 11,110 429	0.000% 0.000% 0.003% 0.001% 0.001%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29	2,730 1,907 35,041 5,411 10,459 427 3,842	2,757 1,916 37,081 6,030 11,110 429 4,280	0.000% 0.000% 0.003% 0.001% 0.001% 0.000%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5 7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127	0.000% 0.000% 0.001% 0.001% 0.000% 0.000%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29	2,730 1,907 35,041 5,411 10,459 427 3,842	2,757 1,916 37,081 6,030 11,110 429 4,280	0.000% 0.000% 0.003% 0.001% 0.001% 0.000%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5 7.5 7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500	0.000% 0.000% 0.003% 0.001% 0.001% 0.000% 0.000%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5 7.5 7.5 7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5 7.5 7.5 7.5 7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460	2,757  1,916  37,081  6,030  11,110  429  4,280  2,127  1,500  128  1,467	0.000% 0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119	2,757  1,916  37,081  6,030  11,110  429  4,280  2,127  1,500  128  1,467  7,393  14,494  12,860	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  6.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/34	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/36	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.002% 0.002%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/36 11/15/34	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849	2,757  1,916  37,081  6,030  11,110  429  4,280  2,127  1,500  128  1,467  7,393  14,494  12,860  19,649  44,841  2,726,257	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.002% 0.002% 0.004% 0.238%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/36	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.002% 0.002%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719	2,757  1,916  37,081  6,030  11,110  429  4,280  2,127  1,500  128  1,467  7,393  14,494  12,860  19,649  44,841  2,726,257  3,381,835	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/31 11/15/32 11/15/33 11/15/34 11/15/34 11/15/36 11/15/40 11/15/41 11/15/41	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602	0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.004% 0.238% 0.295% 0.109%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/32 11/15/33 11/15/34 11/15/40 11/15/40 11/15/41 11/15/42 11/15/42	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268	0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/36 11/15/36 11/15/36 11/15/46 11/15/46 11/15/46	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424	0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.0020% 0.0054% 0.078%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/32 11/15/33 11/15/34 11/15/34 11/15/36 11/15/40 11/15/41 11/15/42 11/15/45 11/15/46 11/15/46 11/15/46	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.002% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.0054% 0.0054% 0.0078%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/32 11/15/33 11/15/34 11/15/34 11/15/46 11/15/45 11/15/46 11/15/46 11/15/46 11/20/22 11/20/26	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.0054% 0.078% 0.000%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/36 11/15/36 11/15/36 11/15/46 11/15/46 11/15/46 11/15/46 11/15/46 11/20/22 11/20/26 11/20/26	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174 338,953	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283 353,188	0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.095% 0.078% 0.078% 0.000%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/32 11/15/33 11/15/34 11/15/34 11/15/46 11/15/45 11/15/46 11/15/46 11/15/46 11/20/22 11/20/26	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.095% 0.0020% 0.078% 0.078% 0.000%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/36 11/15/36 11/15/46 11/15/46 11/15/46 11/15/46 11/15/46 11/20/22 11/20/26 11/20/32	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174 338,953 3,353,672	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283 353,188 3,828,497	0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.095% 0.095% 0.078% 0.078% 0.000% 0.0013% 0.0013%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/36 11/15/36 11/15/46 11/15/46 11/15/46 11/15/46 11/15/46 11/20/22 11/20/26 11/20/32 11/20/32 11/20/33	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174 338,953 3,353,672 78,373	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283 353,188 3,828,497 91,635	0.000% 0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.095% 0.095% 0.0095% 0.0095% 0.000% 0.003% 0.001%
Government National Mortgage Assn.	7.5  8  7.5  6.5  7.5  7.5  7.5  7.5  7.5  7.5	11/15/26 11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/32 11/15/33 11/15/34 11/15/34 11/15/34 11/15/36 11/15/40 11/15/41 11/15/42 11/15/45 11/15/45 11/15/46 11/20/22 11/20/26 11/20/32 11/20/33 11/20/33	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174 338,953 3,353,672 78,373 23,773	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283 353,188 3,828,497 91,635 27,879	0.000% 0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.095% 0.0020% 0.078% 0.078% 0.0078% 0.031% 0.031% 0.334% 0.008%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/28 11/15/28 11/15/28 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/34 11/15/34 11/15/34 11/15/34 11/15/46 11/15/45 11/15/45 11/15/46 11/15/46 11/15/46 11/20/22 11/20/32 11/20/32 11/20/33 11/20/34 11/20/38 11/20/38 11/20/39	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174 338,953 3,353,672 78,373 6,449 360,722 14,164	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283 353,188 3,828,497 91,635 27,879 7,262 423,130 15,665	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.095% 0.0095% 0.0095% 0.001% 0.0037% 0.0037% 0.001%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/28 11/15/28 11/15/29 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/34 11/15/34 11/15/34 11/15/36 11/15/41 11/15/41 11/15/42 11/15/45 11/15/45 11/15/46 11/15/46 11/20/22 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/39 11/20/39 11/20/40	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174 338,953 3,353,672 78,373 23,773 6,449 360,722 14,164 559,221	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283 353,188 3,828,497 91,635 27,879 7,262 423,130 15,665 611,815	0.000% 0.003% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.004% 0.238% 0.295% 0.109% 0.095% 0.002% 0.078% 0.002% 0.078% 0.0037% 0.0037% 0.0037% 0.001%
Government National Mortgage Assn.	7.5 8 7.5 6.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7	11/15/26 11/15/28 11/15/28 11/15/28 11/15/29 11/15/29 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/30 11/15/34 11/15/34 11/15/34 11/15/34 11/15/46 11/15/45 11/15/45 11/15/46 11/15/46 11/15/46 11/20/22 11/20/32 11/20/32 11/20/33 11/20/34 11/20/38 11/20/38 11/20/39	2,730 1,907 35,041 5,411 10,459 427 3,842 2,118 1,324 128 1,460 7,047 12,941 11,119 16,982 39,369 2,387,849 3,161,719 1,173,472 1,019,313 191,409 575,714 827,109 67 147,174 338,953 3,353,672 78,373 6,449 360,722 14,164	2,757 1,916 37,081 6,030 11,110 429 4,280 2,127 1,500 128 1,467 7,393 14,494 12,860 19,649 44,841 2,726,257 3,381,835 1,245,602 1,094,268 224,546 619,052 889,424 67 153,283 353,188 3,828,497 91,635 27,879 7,262 423,130 15,665	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.028% 0.109% 0.095% 0.109% 0.095% 0.0054% 0.095% 0.0020% 0.001% 0.001% 0.001% 0.001%

Government National Mortgage Assn.	5.5	11/20/44	292,867	334,909	0.029%
Government National Mortgage Assn.	3.5	11/20/44	838,593	905,175	0.079%
Government National Mortgage Assn.	4	11/20/45	10,029,931	10,872,933	0.947%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	11/20/46 11/20/47	712,670 657,714	765,392 702,509	0.067% 0.061%
Government National Mortgage Assn.	5	11/20/47	4,528,745	4,956,875	0.432%
Government National Mortgage Assn.	5	11/20/48	421,030	453,891	0.040%
Government National Mortgage Assn.	6	11/20/48	67,820	77,752	0.007%
Government National Mortgage Assn.	4.5	1/1/35	(2,596,000)	(2,768,593)	(0.241%)
Government National Mortgage Assn.	3	1/1/41 1/1/42	(2,306,000) 2,353,000	(2,437,964) 2,454,151	(0.212%) 0.214%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	1/1/42	68,100,000	71,487,709	6.229%
Government National Mortgage Assn.	3.5	1/1/42	(2,933,000)	(3,080,509)	(0.268%)
Government National Mortgage Assn.	2.5	1/1/43	215,366,000	222,870,161	19.421%
Government National Mortgage Assn.	2.5	1/1/43	7,053,000	7,285,804	0.635%
Government National Mortgage Assn.	3	1/1/43	34,277,000	35,763,899	3.116%
Government National Mortgage Assn.  Government National Mortgage Assn.	2	1/1/50 1/1/51	(20,000,000) 6,386,000	(20,368,750) 6,492,018	(1.775%) 0.566%
Government National Mortgage Assn.	7.5	1/15/23	3,825	3,840	0.000%
Government National Mortgage Assn.	8	1/15/25	282	283	0.000%
Government National Mortgage Assn.	7.5	1/15/26	277	278	0.000%
Government National Mortgage Assn.	7.5	1/15/26	741	744	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 8	1/15/26 1/15/27	169 13,317	169 13,379	0.000% 0.001%
Government National Mortgage Assn.	6.5	1/15/27	7,242	8,070	0.001%
Government National Mortgage Assn.	6.5	1/15/27	4,585	5,108	0.000%
Government National Mortgage Assn.	6.5	1/15/28	1,367	1,524	0.000%
Government National Mortgage Assn.	6.5	1/15/28	29,599	32,980	0.003%
Government National Mortgage Assn.	8	1/15/28	36,363	37,283	0.003%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5	1/15/29 1/15/30	2,166 8,307	2,414 9,256	0.000% 0.001%
Government National Mortgage Assn.	7.5	1/15/30	5,547	5,625	0.000%
Government National Mortgage Assn.	7.5	1/15/30	2,140	2,158	0.000%
Government National Mortgage Assn.	7.5	1/15/30	72	84	0.000%
Government National Mortgage Assn.	7.5	1/15/31	309	313	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	1/15/31 1/15/32	176 31,330	201 32,886	0.000%
Government National Mortgage Assn.	6	1/15/35	493,142	586,500	0.051%
Government National Mortgage Assn.	6	1/15/37	27,302	32,482	0.003%
Government National Mortgage Assn.	3.5	1/15/42	760,584	816,460	0.071%
Government National Mortgage Assn.	3	1/15/45	39,126	41,545	0.004%
Government National Mortgage Assn.  Government National Mortgage Assn.	3	1/15/45 1/15/45	70,853 131,248	75,218 139,119	0.007% 0.012%
Government National Mortgage Assn.	3	1/15/47	215,599	231,831	0.012%
Government National Mortgage Assn.	8.5	1/20/22	416	417	0.000%
Government National Mortgage Assn.	8.5	1/20/23	488	491	0.000%
Government National Mortgage Assn.	3.5	1/20/27	297,556	315,004	0.027%
Government National Mortgage Assn.	3	1/20/27	149,434	155,633	0.014%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	1/20/28 1/20/29	5,918 113,266	6,648 128,595	0.001% 0.011%
Government National Mortgage Assn.	6	1/20/32	29,402	33,446	0.003%
Government National Mortgage Assn.	7	1/20/34	15,126	15,186	0.001%
Government National Mortgage Assn.	4.5	1/20/35	4,652	5,147	0.000%
Government National Mortgage Assn.	5	1/20/35	568,068	634,821	0.055%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 5	1/20/35 1/20/36	1,782 495,143	2,089 553,351	0.000% 0.048%
Government National Mortgage Assn.	5.5	1/20/36	279,339	327,619	0.029%
Government National Mortgage Assn.	6.5	1/20/37	12,050	14,017	0.001%
Government National Mortgage Assn.	6	1/20/39	67,610	79,102	0.007%
Government National Mortgage Assn.	4.5	1/20/40	24,564	27,165	0.002%
Government National Mortgage Assn.	5.5	1/20/40	1,038,368	1,210,104	0.105%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	1/20/41	223,452 723,854	250,405 790,191	0.022%
Government National Mortgage Assn.	4.5	1/20/41	1,335,764	1,496,882	0.130%
Government National Mortgage Assn.	5.5	1/20/42	68,099	79,880	0.007%
Government National Mortgage Assn.	3.5	1/20/43	3,886,993	4,160,915	0.363%
Government National Mortgage Assn.	4	1/20/43	3,487,098	3,821,282	0.333%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 3.5	1/20/44	385,661 66,308	413,074 72,039	0.036% 0.006%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	1/20/45	111,384	119,676	0.006%
Government National Mortgage Assn.	4	1/20/46	1,349,780	1,459,864	0.127%
Government National Mortgage Assn.	4.5	1/20/46	675,670	746,976	0.065%

Government National Mortgage Assn.	5	1/20/48	249,986	273,037	0.024%
Government National Mortgage Assn.	4	1/20/48	781,012	847,718	0.074%
Government National Mortgage Assn.	3	1/20/50	1,300,876	1,336,782	0.116%
Government National Mortgage Assn.	3.5	1/20/50	851,329	905,970	0.079%
Government National Mortgage Assn.  Government National Mortgage Assn.	8.5	12/15/21 12/15/21	251 351	252 352	0.000%
Government National Mortgage Assn.	7.5	12/15/23	378	383	0.000%
Government National Mortgage Assn.	7.5	12/15/23	441	447	0.000%
Government National Mortgage Assn.	7.5	12/15/23	369	387	0.000%
Government National Mortgage Assn.	6.5	12/15/23	707	788	0.000%
Government National Mortgage Assn.	9.5	12/15/24	617	619	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	9.5 7.5	12/15/24 12/15/26	2,533 34,086	2,547 34,811	0.000%
Government National Mortgage Assn.	8	12/15/26	38,471	39,560	0.003%
Government National Mortgage Assn.	6.5	12/15/27	3,504	3,904	0.000%
Government National Mortgage Assn.	8	12/15/27	87,136	96,855	0.008%
Government National Mortgage Assn.	8	12/15/27	26,301	26,758	0.002%
Government National Mortgage Assn.	6.5 7.5	12/15/28 12/15/29	1,183 1,976	1,318 2,206	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	12/15/29	1,543	1,816	0.000%
Government National Mortgage Assn.	7.5	12/15/30	355	356	0.000%
Government National Mortgage Assn.	7.5	12/15/31	8,904	9,144	0.001%
Government National Mortgage Assn.	7.5	12/15/31	1,516	1,580	0.000%
Government National Mortgage Assn.	6.5	12/15/33	26,990	30,390	0.003%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 6	12/15/33 12/15/38	937,540 819	1,092,174 975	0.095% 0.000%
Government National Mortgage Assn.	6.5	12/15/38	84,969	100,430	0.000%
Government National Mortgage Assn.	6	12/15/38	122,964	138,714	0.012%
Government National Mortgage Assn.	6	12/15/38	143,717	162,583	0.014%
Government National Mortgage Assn.	6	12/15/38	111,700	125,226	0.011%
Government National Mortgage Assn.	3	12/15/42	58,592	62,190	0.005%
Government National Mortgage Assn.  Government National Mortgage Assn.	<u> </u>	12/15/46 12/15/46	535,760 936,847	560,101 1,007,322	0.049%
Government National Mortgage Assn.	5.5	12/13/46	23,528	27,174	0.002%
Government National Mortgage Assn.	6	12/20/33	100,253	117,299	0.010%
Government National Mortgage Assn.	4.5	12/20/34	19,545	21,611	0.002%
Government National Mortgage Assn.	5	12/20/34	760,635	856,835	0.075%
Government National Mortgage Assn.	5.5	12/20/34	106,775	125,272	0.011%
Government National Mortgage Assn.  Government National Mortgage Assn.	5 6	12/20/35 12/20/36	620,476 272,445	698,833 318,717	0.061% 0.028%
Government National Mortgage Assn.	6	12/20/38	102,713	120,169	0.010%
Government National Mortgage Assn.	6	12/20/38	156,180	182,705	0.016%
Government National Mortgage Assn.	4	12/20/39	79,205	86,809	0.008%
Government National Mortgage Assn.	4.5	12/20/39	873,481	965,994	0.084%
Government National Mortgage Assn.	6.5 3.5	12/20/40	10,159	11,687	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.		12/20/40 12/20/40	19,892 60,718	21,278 70,823	0.002% 0.006%
Government National Mortgage Assn.	4	12/20/41	145,800	159,827	0.014%
Government National Mortgage Assn.	3.5	12/20/42	1,357,364	1,453,050	0.127%
Government National Mortgage Assn.	3	12/20/44	3,743,497	3,962,025	0.345%
Government National Mortgage Assn.	5	12/20/45	2,720,060	3,080,212	0.268%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 5	12/20/45 12/20/47	4,324 98,279	5,072 107,378	0.000%
Government National Mortgage Assn.	5	12/20/47	1,218,294	1,312,729	0.114%
Government National Mortgage Assn.	· ·			10,369,073	0.904%
	3.5	12/20/49	9,753,965	10,000,010	
Government National Mortgage Assn.		12/20/49 2/15/23	9,753,965 35	35	0.000%
Government National Mortgage Assn.	3.5 7.5 7.5	2/15/23 2/15/23	35 369	35 373	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 7.5 7.5 7.5	2/15/23 2/15/23 2/15/23	35 369 1,756	35 373 1,776	0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5	2/15/23 2/15/23 2/15/23 2/15/24	35 369 1,756 251	35 373 1,776 252	0.000% 0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 7.5 7.5 7.5	2/15/23 2/15/23 2/15/23	35 369 1,756	35 373 1,776	0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28	35 369 1,756 251 208	35 373 1,776 252 232	0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 7.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28	35 369 1,756 251 208 36,645	35 373 1,776 252 232 39,638	0.000% 0.000% 0.000% 0.000% 0.003%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 7.5 6.5 6.5 6.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28 2/15/29 2/15/29 2/15/29	35 369 1,756 251 208 36,645 22,447 9,158 2,423	35 373 1,776 252 232 39,638 25,011 10,204 2,700	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.000%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28 2/15/29 2/15/29 2/15/29 2/15/29	35 369 1,756 251 208 36,645 22,447 9,158 2,423 3,906	35 373 1,776 252 232 39,638 25,011 10,204 2,700 4,352	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.000%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 7.5 6.5 6.5 6.5 6.5 7.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31	35 369 1,756 251 208 36,645 22,447 9,158 2,423 3,906 1,619	35 373 1,776 252 232 39,638 25,011 10,204 2,700 4,352 1,686	0.000% 0.000% 0.000% 0.003% 0.002% 0.001% 0.000% 0.000%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28 2/15/29 2/15/29 2/15/29 2/15/29	35 369 1,756 251 208 36,645 22,447 9,158 2,423 3,906	35 373 1,776 252 232 39,638 25,011 10,204 2,700 4,352	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.000%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 6.5 6.5 6.5 7.5 7.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32	35 369 1,756 251 208 36,645 22,447 9,158 2,423 3,906 1,619 396	35 373 1,776 252 232 39,638 25,011 10,204 2,700 4,352 1,686 418	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 7.5 6.5 6.5 7.5 7.5 6.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33	35 369 1,756 251 208 36,645 22,447 9,158 2,423 3,906 1,619 396 3,528	35 373 1,776 252 232 39,638 25,011 10,204 2,700 4,352 1,686 418 3,931	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 7.5 7.5 7.5 7.5 6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 7.5 6.5	2/15/23 2/15/23 2/15/23 2/15/24 2/15/28 2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33	35 369 1,756 251 208 36,645 22,447 9,158 2,423 3,906 1,619 396 3,528 45,526	35 373 1,776 252 232 39,638 25,011 10,204 2,700 4,352 1,686 418 3,931 50,728	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%

Government National Mortgage Assn.	5	2/15/34	240,804	276,292	0.024%
Government National Mortgage Assn.	5	2/15/35	2,202	2,485	0.000%
Government National Mortgage Assn.	6	2/15/37	29,948	33,589	0.003%
Government National Mortgage Assn.  Government National Mortgage Assn.	6	2/15/39 2/15/39	66,258 7,104	74,236 7,965	0.006% 0.001%
Government National Mortgage Assn.	4.5	2/15/39	72,794	81,950	0.001%
Government National Mortgage Assn.	3	2/15/45	17,762	18,621	0.002%
Government National Mortgage Assn.	8.5	2/20/22	41	42	0.000%
Government National Mortgage Assn.	8.5	2/20/23	143	145	0.000%
Government National Mortgage Assn.	6.5	2/20/29	83,357	95,438	0.008%
Government National Mortgage Assn.  Government National Mortgage Assn.	2.5	2/20/31	5,917,935 8,931	6,184,975 10,515	0.539% 0.001%
Government National Mortgage Assn.	5.5	2/20/33	54,061	62,974	0.001%
Government National Mortgage Assn.	5.5	2/20/34	1,279,116	1,495,236	0.130%
Government National Mortgage Assn.	5	2/20/35	6,512	7,336	0.001%
Government National Mortgage Assn.	5.5	2/20/35	187,899	214,912	0.019%
Government National Mortgage Assn.	5	2/20/36	234,242	263,219	0.023%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 6	2/20/37	791,080	25 930,693	0.000% 0.081%
Government National Mortgage Assn.	5.5	2/20/38	53,702	62,991	0.005%
Government National Mortgage Assn.	6	2/20/39	50,296	58,867	0.005%
Government National Mortgage Assn.	4.5	2/20/39	6,665	7,328	0.001%
Government National Mortgage Assn.	4.5	2/20/40	134,739	149,010	0.013%
Government National Mortgage Assn.	5	2/20/40	3,050,968	3,454,819	0.301%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5	2/20/41	541,626 40,984	593,665 48,107	0.052% 0.004%
Government National Mortgage Assn.	4	2/20/41	426,480	467,305	0.044%
Government National Mortgage Assn.	5.5	2/20/43	10,562	12,245	0.001%
Government National Mortgage Assn.	4	2/20/44	224,545	243,881	0.021%
Government National Mortgage Assn.	3.5	2/20/45	346,831	369,397	0.032%
Government National Mortgage Assn.	3.5	2/20/45	246,617	267,825	0.023%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 3.5	2/20/46	1,096,307 4,510,043	1,220,001 4,898,880	0.106% 0.427%
Government National Mortgage Assn.	3.5	2/20/48	1,525,853	1,637,365	0.143%
Government National Mortgage Assn.	3.5	2/20/48	3,770,936	4,036,727	0.352%
				0.407.000	0.5040/
Government National Mortgage Assn.	3.5	2/20/48	6,034,851	6,437,000	0.561%
Government National Mortgage Assn.	5	2/20/49	991,031	1,069,526	0.093%
Government National Mortgage Assn.  Government National Mortgage Assn.	5 7.5	2/20/49 3/15/22	991,031 137	1,069,526 137	0.093% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	5 7.5 7.5	2/20/49 3/15/22 3/15/22	991,031 137 231	1,069,526 137 231	0.093% 0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	5 7.5	2/20/49 3/15/22	991,031 137	1,069,526 137	0.093% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	5 7.5 7.5 7.5	2/20/49 3/15/22 3/15/22 3/15/22	991,031 137 231 130	1,069,526 137 231 130	0.093% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23	991,031 137 231 130 2,086	1,069,526 137 231 130 2,095	0.093% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23	991,031 137 231 130 2,086 435 21	1,069,526 137 231 130 2,095 440 21	0.093% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/23	991,031 137 231 130 2,086 435 21 4 226	1,069,526 137 231 130 2,095 440 21 4 229	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23	991,031 137 231 130 2,086 435 21	1,069,526 137 231 130 2,095 440 21	0.093% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458	1,069,526  137  231  130  2,095  440  21  4  229  510	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709	1,069,526  137  231  130  2,095  440  21  4  229  510  725	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26	991,031  137  231  130  2,086  435  21  4  226  458  709  423  6,779  7,344  6,524  639  145  4,575	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/28	991,031  137  231  130  2,086  435  21  4  226  458  709  423  6,779  7,344  6,524  639  145  4,575  17,006  174  1,021  813	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/28 3/15/28 3/15/28	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/28 3/15/28 3/15/28 3/15/29	991,031  137  231  130  2,086  435  21  4  226  458  709  423  6,779  7,344  6,524  639  145  4,575  17,006  174  1,021  813  2,655  11,003	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/29 3/15/29	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655 11,003 357 2,133 3,289	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655 11,003 357 2,133 3,289 2,439	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693  2,449	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30	991,031  137  231  130  2,086  435  21  4  226  458  709  423  6,779  7,344  6,524  639  145  4,575  17,006  174  1,021  813  2,655  11,003  357  2,133  3,289  2,439  833	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693  2,449  956	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655 11,003 357 2,133 3,289 2,439	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693  2,449	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/30	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655 11,003 357 2,133 3,289 2,439 833 6,935	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693  2,449  956  7,280	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/31	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655 11,003 357 2,133 3,289 2,439 833 6,935 452	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693  2,449  956  7,280  459	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/31 3/15/31 3/15/31	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655 11,003 357 2,133 3,289 2,439 833 6,935 452 3,394 1,101 237,302	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693  2,449  956  7,280  459  3,442  1,106  279,025	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 7.5 9.5 8 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/20/49 3/15/22 3/15/22 3/15/22 3/15/23 3/15/23 3/15/23 3/15/23 3/15/25 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/26 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/31 3/15/31	991,031 137 231 130 2,086 435 21 4 226 458 709 423 6,779 7,344 6,524 639 145 4,575 17,006 174 1,021 813 2,655 11,003 357 2,133 3,289 2,439 833 6,935 452 3,394 1,101	1,069,526  137  231  130  2,095  440  21  4  229  510  725  457  7,554  8,183  7,269  712  162  5,097  18,949  175  1,025  906  3,029  12,260  398  2,376  3,693  2,449  956  7,280  459  3,442  1,106	0.093% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%

Government National Mortgage Assn.	3	3/15/45	11,170	11,690	0.001%
Government National Mortgage Assn.	9	3/20/25	290	298	0.000%
Government National Mortgage Assn.	6.5	3/20/26	24,024	26,175	0.002%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	3/20/27	338,857 135	352,942 151	0.031%
Government National Mortgage Assn.	7	3/20/30	4,407	5,039	0.000%
Government National Mortgage Assn.	3	3/20/32	221,841	231,156	0.020%
Government National Mortgage Assn.	5.5	3/20/32	1,715	1,913	0.000%
Government National Mortgage Assn.	5.5	3/20/32	135,630	154,810	0.013%
Government National Mortgage Assn.	3.5 5	3/20/33 3/20/34	266,118 16,932	281,896 18,916	0.025%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5	3/20/34	340,394	398,320	0.002% 0.035%
Government National Mortgage Assn.	5	3/20/35	27,857	31,368	0.003%
Government National Mortgage Assn.	5.5	3/20/35	37,560	44,047	0.004%
Government National Mortgage Assn.	5	3/20/36	1,798	2,025	0.000%
Government National Mortgage Assn.	6.5	3/20/39	3,563	4,153	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	4	3/20/39 3/20/40	19,789 17,040	21,514 18,678	0.002% 0.002%
Government National Mortgage Assn.	4.5	3/20/41	559,609	618,894	0.054%
Government National Mortgage Assn.	5	3/20/41	1,597,835	1,809,382	0.158%
Government National Mortgage Assn.	3	3/20/43	3,518,293	3,747,090	0.327%
Government National Mortgage Assn.	3	3/20/43	1,067,929	1,134,989	0.099%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	3/20/43	46,305 127,246	51,210 139,194	0.004% 0.012%
Government National Mortgage Assn.	5.5	3/20/44	876,535	1,028,036	0.012%
Government National Mortgage Assn.	4	3/20/45	5,756,213	6,293,107	0.548%
Government National Mortgage Assn.	4	3/20/46	1,574,274	1,705,913	0.149%
Government National Mortgage Assn.	5.5	3/20/46	64,760	76,025	0.007%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	3/20/47	73,182 12,654,814	77,954 13,546,669	0.007%
Government National Mortgage Assn.	5.5	3/20/47	2,253,045	2,487,997	1.180% 0.217%
Government National Mortgage Assn.	4	3/20/49	2,944,244	3,126,343	0.272%
Government National Mortgage Assn.	3	3/20/50	844,111	867,404	0.076%
Government National Mortgage Assn.	3.5	3/20/51	1,678,229	1,777,709	0.155%
Government National Mortgage Assn.	7.5	4/15/22	2,792	2,801	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	4/15/23 4/15/23	2,597 316	2,628 317	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5 6.5	4/15/23 4/15/23 4/15/26	2,597 316 2,914	2,628 317 3,247	0.000%
Government National Mortgage Assn.	7.5	4/15/23	316	317	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 6.5 6.5 6.5	4/15/23 4/15/26 4/15/26 4/15/28	316 2,914 9,761 452	317 3,247 10,876 503	0.000% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28	316 2,914 9,761 452 1,903	317 3,247 10,876 503 2,120	0.000% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28	316 2,914 9,761 452 1,903 24	317 3,247 10,876 503 2,120 27	0.000% 0.000% 0.001% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28	316 2,914 9,761 452 1,903	317 3,247 10,876 503 2,120	0.000% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 7.5	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28	316 2,914 9,761 452 1,903 24 219	317 3,247 10,876 503 2,120 27 223	0.000% 0.000% 0.001% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/31 4/15/31 4/15/32 4/15/34 4/15/37	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/31 4/15/31 4/15/32 4/15/34 4/15/37 4/15/39	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087	0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/37 4/15/37	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157	0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/31 4/15/31 4/15/32 4/15/34 4/15/37 4/15/39	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087	0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/37 4/15/37 4/15/39 4/15/39	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/32 4/15/37 4/15/39 4/15/39 4/15/41 4/15/46	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017 40,064 565 107	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650 43,080 567 119	0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/37 4/15/39 4/15/39 4/15/41 4/15/46 4/20/22 4/20/28 4/20/29	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017 40,064 565 107 1,898	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650 43,080 567 119 2,153	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/32 4/15/34 4/15/37 4/15/39 4/15/46 4/20/22 4/20/28 4/20/29 4/20/29	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017 40,064 565 107 1,898 19,855	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650 43,080 567 119 2,153 23,400	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/37 4/15/39 4/15/39 4/15/41 4/15/46 4/20/22 4/20/28 4/20/29	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017 40,064 565 107 1,898	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650 43,080 567 119 2,153	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/37 4/15/39 4/15/39 4/15/39 4/15/46 4/20/22 4/20/28 4/20/29 4/20/31	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017 40,064 565 107 1,898 19,855 2,508	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650 43,080 567 119 2,153 23,400 2,773	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/32 4/15/34 4/15/37 4/15/39 4/15/40 4/15/46 4/20/22 4/20/28 4/20/35 4/20/38 4/20/39	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017 40,064 565 107 1,898 19,855 2,508 15,404 275,022 165,154	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650 43,080 567 119 2,153 23,400 2,773 17,044 309,729 184,546	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.000%
Government National Mortgage Assn.	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/15/23 4/15/26 4/15/26 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/28 4/15/29 4/15/29 4/15/29 4/15/31 4/15/31 4/15/31 4/15/32 4/15/34 4/15/37 4/15/39 4/15/39 4/15/41 4/15/46 4/20/22 4/20/28 4/20/29 4/20/31 4/20/34 4/20/35 4/20/38	316 2,914 9,761 452 1,903 24 219 1,210 2,798 532 5,207 446 1,612 141 206 2,494 729 757 6,409 20,797,075 107,624 53,810 8,937 25,293 4,604,017 40,064 565 107 1,898 19,855 2,508 15,404 275,022	317 3,247 10,876 503 2,120 27 223 1,348 3,117 593 5,801 497 1,796 143 222 2,779 812 834 7,306 24,247,695 124,529 60,512 10,087 29,157 5,187,650 43,080 567 119 2,153 23,400 2,773 17,044 309,729	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%

Government National Mortgage Assn.	6.5	4/20/39	1,420,382	1,715,378	0.149%
Government National Mortgage Assn.	4.5	4/20/40	3,774,135	4,173,905	0.364%
Government National Mortgage Assn.	5	4/20/40	1,998,372	2,262,898	0.197%
Government National Mortgage Assn.	4.5	4/20/41	247,480	273,698	0.024%
Government National Mortgage Assn.	3.5	4/20/42	9,409	9,977	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	4/20/43 4/20/43	638,042 627,357	685,501 666,773	0.060%
Government National Mortgage Assn.	3.5	4/20/43	805,756	864,131	0.036%
Government National Mortgage Assn.	4	4/20/43	3,389,283	3,713,815	0.324%
Government National Mortgage Assn.	3.5	4/20/43	208,451	223,942	0.020%
Government National Mortgage Assn.	4.5	4/20/45	441,100	486,013	0.042%
Government National Mortgage Assn.	3.5	4/20/45	135,757	144,680	0.013%
Government National Mortgage Assn.	3.5	4/20/45	237,359	255,207	0.022%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	4/20/45 4/20/45	9,260,406 110,566	9,949,129 118,446	0.867% 0.010%
Government National Mortgage Assn.	5.5	4/20/45	18,795	21,852	0.010%
Government National Mortgage Assn.	4	4/20/47	8,250,327	8,824,370	0.769%
Government National Mortgage Assn.	3	4/20/47	3,645,456	3,841,871	0.335%
Government National Mortgage Assn.	3.5	4/20/47	157,101	167,479	0.015%
Government National Mortgage Assn.	3.5	4/20/47	151,397	161,667	0.014%
Government National Mortgage Assn.	3.5	4/20/48	699,311	750,524	0.065%
Government National Mortgage Assn.	4	4/20/49	4,020,785	4,267,251	0.372%
Government National Mortgage Assn.	9	4/20/51 5/15/22	137,615,254 308	144,230,599 310	12.568%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	5/15/23	298	300	0.000%
Government National Mortgage Assn.	7.5	5/15/23	1,406	1,412	0.000%
Government National Mortgage Assn.	7.5	5/15/23	1,168	1,182	0.000%
Government National Mortgage Assn.	9	5/15/24	6,994	7,029	0.001%
Government National Mortgage Assn.	7.5	5/15/24	350	352	0.000%
Government National Mortgage Assn.	6.5	5/15/24	23,892	26,622	0.002%
Government National Mortgage Assn.	6.5	5/15/26	1,344	1,498	0.000%
Government National Mortgage Assn.	7.5	5/15/26	502	504	0.000%
Government National Mortgage Assn.	6.5 6.5	5/15/26 5/15/26	4,296 5,186	4,786 5,779	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	5/15/26	7,060	7,866	0.001%
	6.5		1,317	1,467	0.000%
Government National Mortgage Assn.	0.0	5/15/28	1,017	1,101	0.00070
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	5/15/28	15,787	17,590	0.002%
Government National Mortgage Assn.	6.5	5/15/28	15,787	17,590	0.002%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28	15,787 1,215 22,021 43	17,590 1,354 24,536 48	0.002% 0.000% 0.002% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 7.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29	15,787 1,215 22,021 43 215	17,590 1,354 24,536 48 220	0.002% 0.000% 0.002% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29	15,787 1,215 22,021 43 215 4,169	17,590 1,354 24,536 48 220 4,646	0.002% 0.000% 0.002% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 7.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29	15,787 1,215 22,021 43 215	17,590 1,354 24,536 48 220	0.002% 0.000% 0.002% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29	15,787 1,215 22,021 43 215 4,169 9,076	17,590 1,354 24,536 48 220 4,646 10,113	0.002% 0.000% 0.002% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29	15,787 1,215 22,021 43 215 4,169 9,076 196	17,590 1,354 24,536 48 220 4,646 10,113 218	0.002% 0.000% 0.002% 0.000% 0.000% 0.000% 0.001%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29	15,787 1,215 22,021 43 215 4,169 9,076 196 1,060	17,590 1,354 24,536 48 220 4,646 10,113 218 1,182	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579	0.002% 0.000% 0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 7.5 5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658	17,590 1,354 24,536 48 220 4,646 10,113 218 1,182 3,412 908 579 755	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 4.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/39	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 5 4.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/39 5/15/43	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 7.5 5 4.5 3	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/33	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 5 4.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/39 5/15/43	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 3 3 3 3	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 5 5 4.5 3 3 3 8.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/33 5/15/34 5/15/43 5/15/43 5/15/43	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 7.5 5 5 4.5 3 3 3 8.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/43 5/15/45 5/20/22	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 7.5 5 5 4.5 3 3 3 3 8.5 9	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.002% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 7.5 5 4.5 3 3 3 3 8.5 9 3 8 7 4.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/28 5/20/30	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 7.5 5 4.5 3 3 3 8.5 9 3 8 7 4.5 5.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/28 5/20/30 5/20/31	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 7.5 5 4.5 3 3 3 3 8.5 9 3 8 7 4.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/28 5/20/30	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/30 5/20/31	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/30 5/20/31 5/20/32	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/22 5/20/27 5/20/27 5/20/28 5/20/30 5/20/31 5/20/32 5/20/34	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864  312,151	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344  365,763	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/31 5/20/31 5/20/34	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864  312,151  3,105	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344  365,763  3,632  1,302,893  21,143	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/31 5/20/31 5/20/34 5/20/35 5/20/35	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864  312,151  3,105  1,157,067  18,028  26,147	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344  365,763  3,632  1,302,893  21,143  30,588	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.001% 0.001% 0.001% 0.000% 0.001% 0.001% 0.001% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 6.5 6.5 7.5 5 5 4.5 3 3 3 3 8.5 9 3 8 7 4.5 5.5 7 3 5.5 6 6 5 5.5 6 6 5 5 5.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/30 5/20/31 5/20/31 5/20/34 5/20/34 5/20/35 5/20/36 5/20/39	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864  312,151  3,105  1,157,067  18,028  26,147  27,599	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344  365,763  3,632  1,302,893  21,143  30,588  32,390	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.010% 0.001% 0.001% 0.000% 0.010% 0.001% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/30 5/20/31 5/20/31 5/20/34 5/20/35 5/20/35 5/20/39 5/20/40	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864  312,151  3,105  1,157,067  18,028  26,147  27,599  6,828,294	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344  365,763  3,632  1,302,893  21,143  30,588  32,390  7,551,572	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.010% 0.001% 0.000% 0.010% 0.001% 0.000% 0.014% 0.000% 0.014% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/31 5/20/31 5/20/31 5/20/34 5/20/35 5/20/35 5/20/36 5/20/39 5/20/40 5/20/41	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864  312,151  3,105  1,157,067  18,028  26,147  27,599  6,828,294  1,710,279	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344  365,763  3,632  1,302,893  21,143  30,588  32,390  7,551,572  1,874,461	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.010% 0.001% 0.000% 0.010% 0.010% 0.001% 0.000% 0.0114% 0.002% 0.002% 0.003% 0.002% 0.003% 0.002% 0.003% 0.003% 0.003% 0.002% 0.003% 0.003% 0.003% 0.003% 0.003%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/29 5/15/33 5/15/33 5/15/33 5/15/33 5/15/43 5/15/43 5/15/45 5/20/22 5/20/27 5/20/27 5/20/27 5/20/27 5/20/27 5/20/30 5/20/31 5/20/31 5/20/34 5/20/35 5/20/35 5/20/39 5/20/40	15,787  1,215  22,021  43  215  4,169  9,076  196  1,060  3,000  864  502  658  1,056,015  360,059  16,340  7,968  201  145  112,325  6,797  3,206  28,958  686  14,262  297,864  312,151  3,105  1,157,067  18,028  26,147  27,599  6,828,294	17,590  1,354  24,536  48  220  4,646  10,113  218  1,182  3,412  908  579  755  1,200,287  382,186  17,348  8,338  202  146  116,992  7,499  3,626  31,273  758  16,855  310,344  365,763  3,632  1,302,893  21,143  30,588  32,390  7,551,572	0.002% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.010% 0.001% 0.000% 0.105% 0.001% 0.000% 0.010% 0.001% 0.000% 0.010% 0.000% 0.010% 0.000% 0.010% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%

Government National Mortgage Assn.	3.5	5/20/42	204,045	218,452	0.019%
Government National Mortgage Assn.	3.5	5/20/42	1,680,928	1,800,971	0.157%
Government National Mortgage Assn.	3	5/20/43	1,637,244	1,740,009	0.152%
Government National Mortgage Assn.	3.5	5/20/43	247,883	265,490	0.023%
Government National Mortgage Assn.	5.5	5/20/45	106,911	125,510	0.011%
Government National Mortgage Assn.  Government National Mortgage Assn.	3 4	5/20/46 5/20/46	14,791,053 621,617	15,636,179 668,832	1.363% 0.058%
Government National Mortgage Assn.	3.5	5/20/46	806,011	864,186	0.038%
Government National Mortgage Assn.	4	5/20/47	10,972,554	11,744,078	1.023%
Government National Mortgage Assn.	5	5/20/48	585,528	631,689	0.055%
Government National Mortgage Assn.	5.5	5/20/48	1,338,688	1,475,726	0.129%
Government National Mortgage Assn.	5	5/20/48	706,784	775,371	0.068%
Government National Mortgage Assn.	3	5/20/51	1,136,031	1,215,131	0.106%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	5/20/51 6/15/23	3,315,072 333	3,545,895	0.309%
Government National Mortgage Assn.	7.5	6/15/23	462	463	0.000%
Government National Mortgage Assn.	7.5	6/15/23	2,771	2,782	0.000%
Government National Mortgage Assn.	7.5	6/15/26	253	263	0.000%
Government National Mortgage Assn.	6.5	6/15/26	1,573	1,753	0.000%
Government National Mortgage Assn.	7.5	6/15/26	200	201	0.000%
Government National Mortgage Assn.	7.5	6/15/26	2,863	2,865	0.000%
Government National Mortgage Assn.	6.5 7.5	6/15/28 6/15/28	8,546 104,701	9,523 116,643	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	6/15/28	18,124	18,202	0.010%
Government National Mortgage Assn.	7.5	6/15/28	10,959	12,113	0.002%
Government National Mortgage Assn.	6.5	6/15/28	900	1,003	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,410	1,571	0.000%
Government National Mortgage Assn.	6.5	6/15/28	671	748	0.000%
Government National Mortgage Assn.	6.5	6/15/29	1,720	1,916	0.000%
Government National Mortgage Assn.	6.5	6/15/29	80	89	0.000%
Government National Mortgage Assn.	6.5	6/15/31	38,783	45,148	0.004%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5	6/15/31 6/15/32	1,862 2,454	2,127 2,647	0.000%
Government National Mortgage Assn.	7.5	6/15/32	4,420	5,284	0.000%
Government National Mortgage Assn.	6	6/15/36	386,224	459,098	0.040%
Government National Mortgage Assn.	6	6/15/36	69,450	79,581	0.007%
Government National Mortgage Assn.  Government National Mortgage Assn.	6 4.5	6/15/36 6/15/39	69,450 1,985,372	79,581 2,248,448	0.007% 0.196%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 4.5	6/15/39 6/15/40	1,985,372 631,574	2,248,448 717,900	0.196% 0.063%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 4.5 5	6/15/39 6/15/40 6/15/40	1,985,372 631,574 604,367	2,248,448 717,900 697,360	0.196% 0.063% 0.061%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 4.5 5 4.5	6/15/39 6/15/40 6/15/40 6/15/40	1,985,372 631,574 604,367 1,273,355	2,248,448 717,900 697,360 1,437,251	0.196% 0.063% 0.061% 0.125%
Government National Mortgage Assn.	4.5 4.5 5	6/15/39 6/15/40 6/15/40	1,985,372 631,574 604,367	2,248,448 717,900 697,360	0.196% 0.063% 0.061% 0.125% 0.019%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5	6/15/39 6/15/40 6/15/40 6/15/40	1,985,372 631,574 604,367 1,273,355 197,701	2,248,448 717,900 697,360 1,437,251 223,145	0.196% 0.063% 0.061% 0.125%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334	0.196% 0.063% 0.061% 0.125% 0.019% 0.140%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 3.5 3	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 3.5 3 3.5 3	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/20/27	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/20/27	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/34 6/20/35	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022% 0.006% 0.004% 0.000%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5 4.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/34 6/20/35 6/20/40	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.0022% 0.006% 0.004% 0.000% 0.004% 0.000%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5 4.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/34 6/20/35 6/20/40	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022% 0.006% 0.004% 0.000%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5 4.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/34 6/20/35 6/20/40	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.0022% 0.006% 0.004% 0.000% 0.004% 0.000%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 4.5 5 4.5 3.5 3 7 3 6 3 3.5 5 4.5 5 4.5 5 4.5 5 5 6 6 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/34 6/20/35 6/20/40 6/20/40	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.002% 0.004% 0.000% 0.049% 0.000% 0.049% 0.090%
Government National Mortgage Assn.	4.5 4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3 7 3 6 3 3.5 5 4.5 5 4.5 5 4 4.5 3.5 3.5 3.5 5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/33 6/20/34 6/20/40 6/20/40 6/20/42	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.0022% 0.006% 0.004% 0.000% 0.049% 0.0090% 0.049% 0.090%
Government National Mortgage Assn.	4.5 4.5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5 4.5 5 4.5 5 5 4.5 5 5 4.5 5 5 5 6 3 3.5 5 5 5 6 6 7 8 8 8 8 8 8 8 8 8 8 8 8 8	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/33 6/20/34 6/20/40 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.002% 0.041% 0.002% 0.004% 0.000% 0.049% 0.000% 0.049% 0.090% 0.090% 0.0788% 0.021% 0.202% 0.010%
Government National Mortgage Assn.	4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5 4 4.5 3.5 3 3.5 3.5 3 3.5 3.5 3.5 3.5 3.5 3	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/33 6/20/34 6/20/42 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022% 0.006% 0.004% 0.000% 0.049% 0.0090% 0.049% 0.090% 0.091% 0.788% 0.021% 0.202% 0.010% 0.242%
Government National Mortgage Assn.	4.5 4.5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 6 3 3.5 5 4.5 5 4.5 5 4.5 5 4.5 5 5 4.5 5 5 5 4.5 5 5 5 6 7 8 8 8 8 8 8 8 8 8 8 8 8 8	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/33 6/20/33 6/20/33 6/20/40 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43 6/20/43	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795 6,389,679	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858 6,864,562	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022% 0.006% 0.004% 0.0090% 0.049% 0.090% 0.090% 0.0788% 0.021% 0.202% 0.010% 0.242% 0.598%
Government National Mortgage Assn.	4.5 4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5 4.5 5 4.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/34 6/20/40 6/20/40 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795 6,389,679 5,782,672	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858 6,864,562 6,116,161	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022% 0.006% 0.004% 0.000% 0.049% 0.009% 0.049% 0.090% 0.090% 0.01% 0.788% 0.021% 0.202% 0.010% 0.242% 0.598%
Government National Mortgage Assn.	4.5 4.5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 6 3 3.5 5 4.5 5 4.5 5 4.5 5 4.5 5 5 4.5 5 5 5 4.5 5 5 5 6 7 8 8 8 8 8 8 8 8 8 8 8 8 8	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/33 6/20/33 6/20/33 6/20/40 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43 6/20/43	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795 6,389,679	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858 6,864,562	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022% 0.006% 0.004% 0.0090% 0.049% 0.090% 0.090% 0.0788% 0.021% 0.202% 0.010% 0.242% 0.598%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 7 3 6 3 3.5 5 4.5 5 4.5 5 4 4.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/34 6/20/40 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43 6/20/46	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795 6,389,679 5,782,672 5,003	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858 6,864,562 6,116,161 5,890	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.002% 0.041% 0.002% 0.004% 0.000% 0.041% 0.000% 0.049% 0.001% 0.788% 0.021% 0.202% 0.010% 0.242% 0.598% 0.533% 0.001%
Government National Mortgage Assn.	4.5 4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3 7 3 6 3 3.5 5 4.5 5 4.5 5 4 4.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/33 6/20/33 6/20/33 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43 6/20/46 6/20/46	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795 6,389,679 5,782,672 5,003 344,297	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858 6,864,562 6,116,161 5,890 362,403	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.0022% 0.006% 0.004% 0.009% 0.004% 0.000% 0.049% 0.009% 0.01% 0.788% 0.021% 0.202% 0.010% 0.242% 0.598% 0.533% 0.001%
Government National Mortgage Assn.	4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 6 3 3.5 5 4.5 5 4.5 5 4.5 5 3.5 3.5 3.5 3.5 3.5 3.5 4 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/46 6/20/27 6/20/29 6/20/30 6/20/31 6/20/32 6/20/33 6/20/33 6/20/33 6/20/34 6/20/40 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43 6/20/46 6/20/46 6/20/46	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795 6,389,679 5,782,672 5,003 344,297 3,953,946	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858 6,864,562 6,116,161 5,890 362,403 4,235,511	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.041% 0.0022% 0.006% 0.004% 0.000% 0.049% 0.0090% 0.049% 0.090% 0.090% 0.01% 0.788% 0.021% 0.242% 0.598% 0.533% 0.001% 0.032%
Government National Mortgage Assn.	4.5 4.5 4.5 5 4.5 4.5 4.5 4.5 4.5 3.5 3 3.5 3 6 3 3.5 5 4 4.5 3.5 3 3.5 3.5 3 3.5 3.5 3 3.5 3.5 3 3.5 3.5	6/15/39 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/40 6/15/43 6/15/43 6/15/46 6/20/27 6/20/30 6/20/31 6/20/33 6/20/33 6/20/33 6/20/34 6/20/40 6/20/40 6/20/42 6/20/42 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43 6/20/43 6/20/46 6/20/46 6/20/46 6/20/46	1,985,372 631,574 604,367 1,273,355 197,701 1,426,874 2,071,520 10,057,886 22,533 1,291,287 762,780 7,949 40,287 1,578 454,393 233,835 66,492 38,742 889 510,790 930,636 12,238 8,439,210 221,658 2,155,505 93,565 2,612,795 6,389,679 5,782,672 5,003 344,297 3,953,946 25,663	2,248,448 717,900 697,360 1,437,251 223,145 1,606,334 2,354,611 10,762,032 23,889 1,383,395 794,496 9,098 41,981 1,787 473,416 247,808 74,590 42,837 1,001 558,879 1,029,215 13,103 9,041,916 235,579 2,314,263 109,737 2,772,858 6,864,562 6,116,161 5,890 362,403 4,235,511 30,062	0.196% 0.063% 0.061% 0.125% 0.019% 0.140% 0.205% 0.938% 0.002% 0.121% 0.069% 0.001% 0.004% 0.000% 0.044% 0.000% 0.044% 0.000% 0.049% 0.004% 0.090% 0.049% 0.090% 0.01% 0.22% 0.010% 0.242% 0.598% 0.533% 0.001% 0.032%

Government National Mortgage Assn.	4.5	6/20/50	4,904,497	5,218,946	0.455%
Government National Mortgage Assn.	7.5	7/15/23	153	154	0.000%
Government National Mortgage Assn.	7.5	7/15/23	88	89	0.000%
Government National Mortgage Assn.	7.5	7/15/23	744	747	0.000%
Government National Mortgage Assn.	7.5	7/15/23	601	603	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	7/15/23 7/15/23	511 748	526 751	0.000%
Government National Mortgage Assn.	6.5	7/15/28	506	564	0.000%
Government National Mortgage Assn.	6.5	7/15/28	1,577	1,757	0.000%
Government National Mortgage Assn.	6.5	7/15/28	822	916	0.000%
Government National Mortgage Assn.	7.5	7/15/28	27,451	27,892	0.002%
Government National Mortgage Assn.	7.5	7/15/28	20,728	22,982	0.002%
Government National Mortgage Assn.	6.5	7/15/29	10,063	11,213	0.001%
Government National Mortgage Assn.	6.5 6.5	7/15/29 7/15/29	1,515 348	1,688 388	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	7/15/29	2,135	2,237	0.000%
Government National Mortgage Assn.	6.5	7/15/29	769	857	0.000%
Government National Mortgage Assn.	6.5	7/15/29	1,894	2,110	0.000%
Government National Mortgage Assn.	7.5	7/15/31	9,701	10,017	0.001%
Government National Mortgage Assn.	6.5	7/15/31	1,355	1,588	0.000%
Government National Mortgage Assn.	5	7/15/33	11,806	13,321	0.001%
Government National Mortgage Assn.	5	7/15/33	10,733	12,303	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	5 6	7/15/33 7/15/35	7,661 334,105	8,868 397,496	0.001% 0.035%
Government National Mortgage Assn.  Government National Mortgage Assn.	6	7/15/35	230,357	273,898	0.035%
Government National Mortgage Assn.	5	7/15/37	12,201	13,765	0.001%
Government National Mortgage Assn.	4.5	7/15/39	232,641	261,899	0.023%
Government National Mortgage Assn.	4.5	7/15/40	64,910	73,291	0.006%
Government National Mortgage Assn.	4	7/15/41	313,590	347,289	0.030%
Government National Mortgage Assn.	3	7/15/46	300,035	316,728	0.028%
Government National Mortgage Assn.	3.5	7/20/27	118,210	125,138	0.011%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	7/20/31 7/20/31	1,922 14,211	2,252 16,874	0.000%
Government National Mortgage Assn.	5.5	7/20/32	2,078	2,301	0.000%
Government National Mortgage Assn.	3.5	7/20/33	247,462	262,111	0.023%
Government National Mortgage Assn.	5.5	7/20/33	226,280	258,743	0.023%
Government National Mortgage Assn.	5	7/20/34	13,867	15,625	0.001%
Government National Mortgage Assn.	5.5	7/20/34	172,518	202,179	0.018%
Government National Mortgage Assn.	6	7/20/34	125,358	146,624	0.013%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 5.5	7/20/34 7/20/35	2,839 1,713,145	3,325 1,960,039	0.000% 0.171%
Government National Mortgage Assn.	5.5	7/20/35	55,682	61,884	0.005%
Government National Mortgage Assn.	6	7/20/36	65,575	76,710	0.007%
Government National Mortgage Assn.	6.5	7/20/36	2,792	3,204	0.000%
Government National Mortgage Assn.	4.5	7/20/39	26,147	28,916	0.003%
Government National Mortgage Assn.	5	7/20/39	234,156	260,662	0.023%
Government National Mortgage Assn.	4.5	7/20/40	1,338,196	1,479,948	0.129%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	7/20/41 7/20/42	3,734 1,050,563	4,129 1,151,317	0.000% 0.100%
Government National Mortgage Assn.	4	7/20/42	652,729	715,260	0.062%
Government National Mortgage Assn.	6	7/20/45	138,897	162,492	0.014%
Government National Mortgage Assn.	3.5	7/20/45	226,754	238,210	0.021%
Government National Mortgage Assn.	3	7/20/46	12,058,575	12,725,673	1.109%
Government National Mortgage Assn.	3.5	7/20/46	5,322,773	5,664,751	0.494%
Government National Mortgage Assn.	4.5	7/20/46	1,234,639	1,364,755	0.119%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	7/20/46 7/20/46	18,122,467 10,228,727	19,113,269 10,989,636	1.666% 0.958%
Government National Mortgage Assn.	3.5	7/20/46	2,048,441	2,200,728	0.938%
Government National Mortgage Assn.	4	7/20/47	4,627,442	4,937,444	0.430%
Government National Mortgage Assn.	4.5	7/20/47	5,214,315	5,643,511	0.492%
Government National Mortgage Assn.	3.5	7/20/47	133,500	143,942	0.013%
Government National Mortgage Assn.	4	7/20/49	457,585	485,256	0.042%
Government National Mortgage Assn.	4	7/20/49	135,607	143,353	0.012%
Government National Mortgage Assn.  Government National Mortgage Assn.	4	7/20/49 7/20/49	1,336,837 815,798	1,459,248 873,597	0.127% 0.076%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	7/20/49	3,673,880	3,857,673	0.076%
Government National Mortgage Assn.	· · · · ·	0, 10			0.472%
	3.5	7/20/49	5,032,935	5,416,474	0.47270
Government National Mortgage Assn.		7/20/49 7/20/49	5,032,935 11,126,958	5,416,474 11,904,774	1.037%
	3.5				
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 3.5 7.5 7.5	7/20/49 8/15/22 8/15/23	11,126,958 152 1,438	11,904,774 152 1,444	1.037% 0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 3.5 7.5	7/20/49 8/15/22	11,126,958 152	11,904,774 152	1.037% 0.000%

Government National Mortgage Assn.	7.5	8/15/23	540	542	0.000%
Government National Mortgage Assn.	7.5	8/15/23	368	370	0.000%
Government National Mortgage Assn.	7.5	8/15/23	784	787	0.000%
Government National Mortgage Assn.	9 8	8/15/24 8/15/27	3,117 60,734	3,133 67,244	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	8/15/27	2,271	2,531	0.006%
Government National Mortgage Assn.	6.5	8/15/27	11,139	12,411	0.001%
Government National Mortgage Assn.	7.5	8/15/28	1,342	1,348	0.000%
Government National Mortgage Assn.	6.5	8/15/28	3,821	4,257	0.000%
Government National Mortgage Assn.	6.5	8/15/28	1,392	1,551	0.000%
Government National Mortgage Assn.	6.5	8/15/28	7,904	8,807	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5	8/15/28 8/15/28	5,188 2,182	5,781 2,431	0.001%
Government National Mortgage Assn.	6.5	8/15/28	2,724	3,035	0.000%
Government National Mortgage Assn.	6.5	8/15/28	216	240	0.000%
Government National Mortgage Assn.	7.5	8/15/29	645	648	0.000%
Government National Mortgage Assn.	6.5	8/15/29	537	599	0.000%
Government National Mortgage Assn.	7.5	8/15/29	1,310	1,535	0.000%
Government National Mortgage Assn.	7.5	8/15/30	212	217	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5	8/15/31 8/15/31	6,462 1,090	7,267 1,109	0.001%
Government National Mortgage Assn.	7.5	8/15/31	424	443	0.000%
Government National Mortgage Assn.	6.5	8/15/31	10,168	11,330	0.001%
Government National Mortgage Assn.	6.5	8/15/32	17,570	19,577	0.002%
Government National Mortgage Assn.	6	8/15/33	286,599	340,591	0.030%
Government National Mortgage Assn.	5	8/15/33	1,341	1,551	0.000%
Government National Mortgage Assn.	5	8/15/33	32,249	36,895	0.003%
Government National Mortgage Assn.  Government National Mortgage Assn.	5 6.5	8/15/33 8/15/36	82,977 112	94,423 125	0.008%
Government National Mortgage Assn.	6.5	8/15/36	10,305	11,483	0.001%
Government National Mortgage Assn.	4.5	8/15/39	270,827	304,884	0.027%
Government National Mortgage Assn.	3	8/15/42	330,223	348,742	0.030%
Government National Mortgage Assn.	3	8/15/43	13,517	14,348	0.001%
Government National Mortgage Assn.	3	8/15/45	10,032	10,511	0.001%
Government National Mortgage Assn.	3	8/15/46	21,314	22,345	0.002%
Government National Mortgage Assn.	8	8/20/25	5,853	6,356	0.001%
Government National Mortgage Assn	6.5	8/20/29	276	316	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7	8/20/29 8/20/29	276 48,781	316 56,163	0.000% 0.005%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.					
Government National Mortgage Assn.	7	8/20/29	48,781	56,163	0.005%
Government National Mortgage Assn.  Government National Mortgage Assn.	7 7 3 6.5	8/20/29 8/20/30	48,781 15,346	56,163 17,197	0.005% 0.001%
Government National Mortgage Assn.	7 7 3 6.5 5.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32	48,781 15,346 319,832 5,941 52,407	56,163 17,197 333,176 6,973 59,863	0.005% 0.001% 0.029% 0.001% 0.005%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33	48,781 15,346 319,832 5,941 52,407 47,945	56,163 17,197 333,176 6,973 59,863 55,952	0.005% 0.001% 0.029% 0.001% 0.005%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33	48,781 15,346 319,832 5,941 52,407 47,945 482,920	56,163 17,197 333,176 6,973 59,863 55,952 542,639	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33	48,781 15,346 319,832 5,941 52,407 47,945	56,163 17,197 333,176 6,973 59,863 55,952	0.005% 0.001% 0.029% 0.001% 0.005%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001%
Government National Mortgage Assn.	7 7 7 3 6.5 5.5 5.5 5 5.5 6.5 5.5 6.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.001% 0.004% 0.0027%
Government National Mortgage Assn.	7 7 7 3 6.5 5.5 5 5 5 5 5 5 5 5 6.5 6	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.001% 0.004% 0.003% 0.0057%
Government National Mortgage Assn.	7 7 7 3 6.5 5.5 5.5 5 5.5 6.5 5.5 6.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.003% 0.013% 0.027% 0.051%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5 6.5 6 6 6 4	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.027% 0.051% 0.022% 0.004%
Government National Mortgage Assn.	7 7 7 3 6.5 5.5 5 5 5 5 5 5 5 5 6.5 6	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.003% 0.013% 0.027% 0.051%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5 6.5 6 6 4 4.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.027% 0.051% 0.0022% 0.004% 0.003%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5 6.5 6.6 6 4 4.5 4	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/39 8/20/40	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.0013% 0.027% 0.051% 0.0022% 0.004% 0.003% 0.0049%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5 6.5 6.6 6 4 4.5 4 4.5 4 4.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.027% 0.051% 0.022% 0.004% 0.003% 0.004% 0.003% 0.004% 0.003% 0.009%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5 6 6 6 4 4.5 4 4.5 5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.003% 0.022% 0.004% 0.003% 0.004% 0.003% 0.0049% 0.008% 0.101% 0.0019% 0.0084%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5 5.5 6 6 6 4 4.5 4 4.5 5 3	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.022% 0.0051% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.001%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5 6 6 6 4 4.5 4 4.5 5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.027% 0.051% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.019% 0.0084% 0.0037% 0.037%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5.5 5 5.5 6 6 6 4 4.5 4 4.5 4 5 3 3.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/43 8/20/43	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.022% 0.0051% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.001%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5 5.5 6 6 6 4 4.5 4 4.5 5 4 5 3 3.5 3	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/43 8/20/43	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.013% 0.027% 0.051% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.019% 0.008% 0.101% 0.019% 0.084% 0.037% 0.100% 0.223%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5 5 5 5 5 6 6 6 4 4.5 4 4.5 5 4 5 3 3.5 4 3.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/43 8/20/43 8/20/43 8/20/44	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777 552,212	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.003% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.001% 0.001% 0.008% 0.101% 0.003% 0.049% 0.008% 0.101% 0.003%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5 5.5 6 6 6 4 4.5 4 4.5 5 4 5 3 3.5 4 3.5 3.5 3.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/42 8/20/43 8/20/43 8/20/43 8/20/44 8/20/45 8/20/45 8/20/46	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777 552,212 53,686 5,228,396 736,204	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503 57,980 5,597,377 790,291	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.013% 0.027% 0.051% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.019% 0.008% 0.101% 0.019% 0.084% 0.037% 0.100% 0.223% 0.052% 0.005% 0.488% 0.069%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5 5 5 5 5 5 6 6 6 4 4.5 4 4.5 5 4 5 3 3.5 3 5 3.5 3 5 3.5 3.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/42 8/20/45 8/20/45 8/20/46	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777 552,212 53,686 5,228,396 736,204 1,480,642	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503 57,980 5,597,377 790,291 1,575,694	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.013% 0.027% 0.051% 0.022% 0.004% 0.003% 0.049% 0.003% 0.0101% 0.001% 0.008% 0.101% 0.019% 0.0084% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.005% 0.488% 0.069% 0.137%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5.5 5 5.5 6.5 6.6 6 4 4.5 4 4.5 4 5 3 3.5 3 3.5 3 3.5 3.5 3.5 3.5 3.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/45 8/20/45 8/20/46 8/20/46	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 39,638 1,068,259 2,396,777 552,212 53,686 5,228,396 736,204 1,480,642 841,384	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503 57,980 5,597,377 790,291 1,575,694 900,995	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.022% 0.0051% 0.022% 0.004% 0.003% 0.049% 0.003% 0.0101% 0.001% 0.008% 0.101% 0.019% 0.0084% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.005% 0.488% 0.069% 0.137% 0.079%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5 5 5 5 5 5 6 6 6 4 4.5 4 4.5 5 4 5 3 3.5 3 5 3.5 3 5 3.5 3.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/38 8/20/39 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/42 8/20/45 8/20/45 8/20/46	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777 552,212 53,686 5,228,396 736,204 1,480,642	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503 57,980 5,597,377 790,291 1,575,694	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.013% 0.027% 0.051% 0.022% 0.004% 0.003% 0.049% 0.003% 0.0101% 0.001% 0.008% 0.101% 0.019% 0.0084% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.0052% 0.005% 0.488% 0.069% 0.137%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5.5 5 5.5 6.5 6.6 6 4 4.5 4 4.5 5 3 3.5 3.5 3.5 3.5 3.5 3.5 3.5	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/35 8/20/38 8/20/39 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/43 8/20/43 8/20/43 8/20/44 8/20/45 8/20/46 8/20/46 8/20/46	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777 552,212 53,686 5,228,396 736,204 1,480,642 841,384 9,211,385	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503 57,980 5,597,377 790,291 1,575,694 900,995 9,896,056	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.001% 0.004% 0.013% 0.022% 0.0051% 0.0022% 0.004% 0.003% 0.049% 0.003% 0.049% 0.008% 0.101% 0.019% 0.084% 0.037% 0.100% 0.223% 0.052% 0.0052% 0.0052% 0.0052% 0.0052% 0.005% 0.488% 0.069% 0.137% 0.079% 0.862%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5 5 5 5 5 5 5 5 6 6 6 4 4 4.5 4 4.5 5 4 4.5 5 4 4.5 5 3 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/33 8/20/35 8/20/35 8/20/35 8/20/37 8/20/38 8/20/39 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/46 8/20/46 8/20/46 8/20/46 8/20/46 8/20/46	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777 552,212 53,686 5,228,396 736,204 1,480,642 841,384 9,211,385 7,229,334	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503 57,980 5,597,377 790,291 1,575,694 900,995 9,896,056 7,807,458	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.003% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.019% 0.001% 0.019% 0.084% 0.037% 0.100% 0.100% 0.223% 0.052% 0.052% 0.005% 0.488% 0.069% 0.137% 0.079% 0.862% 0.0680%
Government National Mortgage Assn.	7 7 3 6.5 5.5 5.5 5.5 5 5.5 6 6 6 4 4.5 4 4.5 5 4 4.5 5 3 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	8/20/29 8/20/30 8/20/31 8/20/31 8/20/32 8/20/33 8/20/33 8/20/34 8/20/35 8/20/35 8/20/37 8/20/38 8/20/39 8/20/39 8/20/39 8/20/40 8/20/40 8/20/40 8/20/40 8/20/40 8/20/42 8/20/42 8/20/42 8/20/42 8/20/45 8/20/45 8/20/46 8/20/46 8/20/46 8/20/46 8/20/47	48,781 15,346 319,832 5,941 52,407 47,945 482,920 97,639 14,605 43,791 127,709 267,622 497,600 218,303 39,818 32,119 511,018 80,741 1,028,349 194,121 860,238 399,638 1,068,259 2,396,777 552,212 53,686 5,228,396 736,204 1,480,642 841,384 9,211,385 7,229,334 6,220,210	56,163 17,197 333,176 6,973 59,863 55,952 542,639 114,505 16,446 51,357 153,708 313,917 585,504 255,531 43,633 35,521 559,171 89,294 1,164,485 212,741 967,167 424,729 1,145,777 2,560,669 598,503 57,980 5,597,377 790,291 1,575,694 900,995 9,896,056 7,807,458 6,826,986	0.005% 0.001% 0.029% 0.001% 0.005% 0.005% 0.047% 0.010% 0.004% 0.003% 0.022% 0.004% 0.003% 0.049% 0.008% 0.101% 0.0019% 0.0019% 0.0084% 0.0052% 0.0052% 0.005% 0.100% 0.223% 0.052% 0.052% 0.005% 0.488% 0.069% 0.137% 0.079% 0.862% 0.680% 0.595%

Government National Mortgage Assn.	7.5	9/15/22	198	200	0.000%
Government National Mortgage Assn.	7.5	9/15/22	263	264	0.000%
Government National Mortgage Assn.	7.5	9/15/22	276	277	0.000%
Government National Mortgage Assn.	7.5	9/15/22	197	199	0.000%
Government National Mortgage Assn.	7.5	9/15/23	637	652	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	9/15/23 9/15/23	2,152	2,179 20	0.000%
Government National Mortgage Assn.	7.5	9/15/23	576	578	0.000%
Government National Mortgage Assn.	7.5	9/15/23	494	496	0.000%
Government National Mortgage Assn.	7.5	9/15/23	28	28	0.000%
Government National Mortgage Assn.	9	9/15/24	16	17	0.000%
Government National Mortgage Assn.	9.5	9/15/24	2,564	2,578	0.000%
Government National Mortgage Assn.	8.5	9/15/24	959	964	0.000%
Government National Mortgage Assn.	9	9/15/24	2,661	2,675	0.000%
Government National Mortgage Assn.	7.5	9/15/25	913	923	0.000%
Government National Mortgage Assn.	8	9/15/27	47,042	51,984	0.005%
Government National Mortgage Assn.  Government National Mortgage Assn.	<u> </u>	9/15/27 9/15/27	17,503 55,588	17,585 61,521	0.002% 0.005%
Government National Mortgage Assn.	7.5	9/15/27	4,766	5,220	0.000%
Government National Mortgage Assn.	6.5	9/15/27	13,591	15,144	0.001%
Government National Mortgage Assn.	6.5	9/15/28	2,928	3,262	0.000%
Government National Mortgage Assn.	6.5	9/15/28	958	1,068	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,809	2,016	0.000%
Government National Mortgage Assn.	6.5	9/15/28	961	1,071	0.000%
Government National Mortgage Assn.	6.5	9/15/28	350	390	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,722	1,919	0.000%
Government National Mortgage Assn.	6.5	9/15/28	197	219	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,004	1,119	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5	9/15/28 9/15/28	566 11,768	630 13,113	0.000%
Government National Mortgage Assn.	6.5	9/15/28	433	483	0.000%
Government National Mortgage Assn.	6.5	9/15/28	4,061	4,524	0.000%
Government National Mortgage Assn.	6.5	9/15/28	195	218	0.000%
Government National Mortgage Assn.	6.5	9/15/28	17,077	19,028	0.002%
Government National Mortgage Assn.	6.5	9/15/28	622	693	0.000%
		0/45/00	E 0E4	E 02E	0.0040/
Government National Mortgage Assn.	7.5	9/15/29	5,651	5,935	0.001%
Government National Mortgage Assn.	6.5	9/15/29	3,741	4,168	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5	9/15/29 9/15/30	3,741 1,134	4,168 1,177	0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5 7.5	9/15/29 9/15/30 9/15/31	3,741 1,134 412	4,168 1,177 471	0.000% 0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5 7.5 5	9/15/29 9/15/30 9/15/31 9/15/33	3,741 1,134 412 16,534	4,168 1,177 471 19,098	0.000% 0.000% 0.000% 0.002%
Government National Mortgage Assn.	6.5 7.5 7.5 5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33	3,741 1,134 412 16,534 5,656	4,168 1,177 471 19,098 6,458	0.000% 0.000% 0.000% 0.002% 0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5 7.5 5	9/15/29 9/15/30 9/15/31 9/15/33	3,741 1,134 412 16,534	4,168 1,177 471 19,098	0.000% 0.000% 0.000% 0.002%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36	3,741 1,134 412 16,534 5,656 17,511	4,168 1,177 471 19,098 6,458 19,852	0.000% 0.000% 0.002% 0.001% 0.002%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39	3,741 1,134 412 16,534 5,656 17,511 303,170	4,168 1,177 471 19,098 6,458 19,852 341,000	0.000% 0.000% 0.002% 0.001% 0.002% 0.002%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492	0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5.5 3	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531	0.000% 0.000% 0.000% 0.002% 0.002% 0.030% 0.784% 0.003% 0.009% 0.009%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531  13,604	0.000% 0.000% 0.000% 0.002% 0.001% 0.030% 0.784% 0.003% 0.009% 0.009% 0.001%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 5.5 3 3 4.5 5.5 8 3	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/42 9/15/45 9/15/45 9/20/26 9/20/32	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531  13,604  137,035	0.000% 0.000% 0.000% 0.002% 0.001% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.001%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531  13,604  137,035  204,315	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.009% 0.001% 0.012% 0.012%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 6.5 5.5 3 4.5 5.5 8 3 5.5 5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531  13,604  137,035  204,315  1,267,202	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531  13,604  137,035  204,315	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.009% 0.001% 0.012% 0.012%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009	0.000% 0.000% 0.000% 0.002% 0.001% 0.003% 0.003% 0.009% 0.001% 0.001% 0.012% 0.018% 0.018% 0.010%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 6.5 5.5 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 6.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531  13,604  137,035  204,315  1,267,202  70,009  465,119	0.000% 0.000% 0.000% 0.002% 0.002% 0.030% 0.784% 0.003% 0.009% 0.001% 0.012% 0.012% 0.018% 0.016% 0.006%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 6.5 6.5 6.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/34 9/20/34	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736	4,168  1,177  471  19,098  6,458  19,852  341,000  8,993,492  32,146  103,667  338,531  13,604  137,035  204,315  1,267,202  70,009  465,119  9,833	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.030% 0.784% 0.003% 0.009% 0.001% 0.012% 0.012% 0.018% 0.110% 0.006% 0.0041% 0.001%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 6.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/34 9/20/34	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.016% 0.010% 0.006% 0.041% 0.001% 0.001%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 6.5 6.6 6 6	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/34 9/20/34 9/20/34 9/20/35 9/20/38	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.001% 0.012% 0.113% 0.113%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 6 6.5 6 6 6 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.012% 0.106% 0.113% 0.002% 0.002%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 6.5 6.5 6 6 6 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.030% 0.784% 0.003% 0.009% 0.001% 0.012% 0.012% 0.014% 0.016% 0.001% 0.012% 0.113% 0.002% 0.010% 0.002%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6.5 5 5.5 6.5 6 6 6 4.5 4 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.012% 0.113% 0.001% 0.012% 0.113% 0.002% 0.010% 0.052% 0.071%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 6.5 6.5 6 6 6 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.030% 0.784% 0.003% 0.009% 0.001% 0.012% 0.012% 0.014% 0.016% 0.001% 0.012% 0.113% 0.002% 0.010% 0.002%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5.5 6.5 6.6 6 4.5 4 4.5 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.012% 0.113% 0.002% 0.010% 0.0052% 0.071% 0.013%
Government National Mortgage Assn.	6.5 7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 6 6 6 6 4.5 4 4.5 4.5 4	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/41 9/20/42	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546 62,747	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695 68,760	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.003% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.012% 0.106% 0.113% 0.002% 0.010% 0.052% 0.071% 0.013% 0.006%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5.5 6.5 6.5 6 6 6 4.5 4 4.5 4.5 4.5 4.5 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/41 9/20/42 9/20/44	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546 62,747 1,439,352	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695 68,760 1,529,025	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.001% 0.001% 0.001% 0.012% 0.012% 0.013% 0.002% 0.010% 0.013% 0.006% 0.013%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6.5 6.6 6 4.5 4 4.5 4.5 4 3 3 3.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/41 9/20/44	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546 62,747 1,439,352 455,425	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695 68,760 1,529,025 481,133	0.000% 0.000% 0.000% 0.002% 0.001% 0.002% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.012% 0.13% 0.002% 0.010% 0.052% 0.071% 0.013% 0.006% 0.133% 0.006%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 6 6 6 4.5 4 4.5 4 4.5 4.5 4 3 3 3.5 5.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/44 9/20/44 9/20/44 9/20/45 9/20/46	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546 62,747 1,439,352 455,425 37,805 1,483,663 669,185	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695 68,760 1,529,025 481,133 44,347 1,640,627 719,715	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.0140% 0.012% 0.016% 0.012% 0.016% 0.013% 0.002% 0.010% 0.013% 0.002% 0.010% 0.013% 0.006% 0.133% 0.006% 0.143% 0.004% 0.143%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 6 6 6 6 4.5 4 4.5 4.5 4 4.5 4.5 4 4.5 4.5 4 4.5 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/40 9/20/44 9/20/44 9/20/44 9/20/45 9/20/46 9/20/46	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546 62,747 1,439,352 455,425 37,805 1,483,663 669,185 1,046,960	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695 68,760 1,529,025 481,133 44,347 1,640,627 719,715 1,116,479	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.003% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.012% 0.113% 0.002% 0.113% 0.002% 0.010% 0.133% 0.0052% 0.071% 0.013% 0.006% 0.133% 0.0042% 0.004% 0.143% 0.004%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 6.5 5.5 8 3 3 4.5 5.5 8 3 5.5 5 5 5.5 6 6 6 4.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/40 9/20/44 9/20/45 9/20/45 9/20/46 9/20/47 9/20/47	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546 62,747 1,439,352 455,425 37,805 1,483,663 669,185 1,046,960 223,829	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695 68,760 1,529,025 481,133 44,347 1,640,627 719,715 1,116,479 244,605	0.000% 0.000% 0.000% 0.000% 0.002% 0.0030% 0.784% 0.003% 0.009% 0.029% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.012% 0.106% 0.113% 0.002% 0.010% 0.012% 0.106% 0.113% 0.002% 0.010% 0.013% 0.0052% 0.071% 0.013% 0.006% 0.133% 0.006% 0.143% 0.0042% 0.004% 0.143% 0.0063% 0.097% 0.0021%
Government National Mortgage Assn.	6.5 7.5 7.5 5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 6 6 6 6 4.5 4 4.5 4.5 4 4.5 4.5 4 4.5 4.5 4 4.5 4.5	9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/40 9/20/44 9/20/44 9/20/44 9/20/45 9/20/46 9/20/46	3,741 1,134 412 16,534 5,656 17,511 303,170 8,438,563 30,271 91,969 286,839 12,171 131,523 179,040 1,125,488 60,692 396,620 8,736 128,385 1,041,061 1,140,388 25,290 110,675 544,555 735,711 133,546 62,747 1,439,352 455,425 37,805 1,483,663 669,185 1,046,960	4,168 1,177 471 19,098 6,458 19,852 341,000 8,993,492 32,146 103,667 338,531 13,604 137,035 204,315 1,267,202 70,009 465,119 9,833 141,276 1,221,104 1,300,363 28,034 118,725 595,818 813,793 147,695 68,760 1,529,025 481,133 44,347 1,640,627 719,715 1,116,479	0.000% 0.000% 0.000% 0.000% 0.002% 0.001% 0.0030% 0.784% 0.003% 0.009% 0.001% 0.012% 0.018% 0.110% 0.006% 0.041% 0.001% 0.001% 0.012% 0.113% 0.002% 0.113% 0.002% 0.113% 0.002% 0.113% 0.002% 0.113% 0.002% 0.113% 0.004% 0.143% 0.0042% 0.004% 0.143% 0.0063% 0.097%

Government National Mortgage Assn.	5	9/20/48	562,475	608,103	0.053%
Government National Mortgage Assn.	3	9/20/49	5,892,166	6,054,777	0.528%
Government National Mortgage Assn.	3.5	9/20/49	4,630,423	4,862,210	0.424%
Government National Mortgage Assn.	3.5	9/20/49	5,620,954	5,902,595	0.514%
Government National Mortgage Association	4.5	10/16/43	6,900,493	702,420	0.061%
Government National Mortgage Association	4	11/20/45	9,420,821	1,396,998	0.122%
Government National Mortgage Association	3	1/20/50	1,936,690	131,868	0.011%
Government National Mortgage Association	3	1/20/50	6,976,706	352,724	0.031%
Government National Mortgage Association	3.5	12/20/45	7,648,639	955,732	0.083%
Government National Mortgage Association	5	2/16/40	28,451,779	5,159,881	0.450%
Government National Mortgage Association	3.5	2/16/51	9,105,287	1,299,028	0.113%
Government National Mortgage Association	2.7	2/16/51	9,171,783	1,115,105	0.097%
Government National Mortgage Association	3.5	2/20/41	4,731,562	199,971	0.017%
Government National Mortgage Association	3	2/20/46	1,270,472	58,529	0.005%
Government National Mortgage Association	3	3/20/46	2,542,673	88,632	0.008%
Government National Mortgage Association	4.5	4/20/39	242,466	39,253	0.003%
Government National Mortgage Association	3.5	4/20/39	1,166,036	10,438	0.001%
Government National Mortgage Association	3.5	4/20/46	8,923,561	1,308,216	0.114%
Government National Mortgage Association	4	5/20/37	703,576	21,209	0.002%
Government National Mortgage Association	3	6/20/37	744,885	25,313	0.002%
Government National Mortgage Association	3.5	6/20/39	1,918,687	44,760	0.004%
Government National Mortgage Association	3.5	6/20/47	6,369,600	6,812,174	0.594%
Government National Mortgage Association	4	6/20/49	10,825,760	1,602,210	0.140%
Government National Mortgage Association	4.5	6/20/49	2,411,302	321,950	0.028%
Government National Mortgage Association	3.5	8/20/29	8,562,077	762,861	0.066%
Government National Mortgage Association	3.5	8/20/39	4,269,661	99,975	0.009%
Government National Mortgage Association	4	8/20/44	8,566,578	1,341,137	0.117%
Government National Mortgage Association	3.5	9/20/29	2,959,084	254,311	0.022%
Government National Mortgage Association	3.5	9/20/41	1,900,000	2,109,951	0.184%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	11,000,000	11,082,500	0.966%
TRP Government Reserve	0.03		109,510,240	109,510,240	9.543%
U.S. Treasury Notes	0.75	3/31/26	98,365,000	97,919,284	8.533%
Verus Securitization Trust 2020-2	2.23	5/25/60	3,823,302	3,855,101	0.336%
Verus Securitization Trust 2020-2	2.99	5/25/60	9,132,000	9,399,418	0.819%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	4,000,000	4,086,815	0.356%
Total Investments in Securities				1,437,243,833	

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN Aug21C 133	133.00	7/23/2021	(172)	(53,750)	(0.005%)
US 10YR FUT OPTN Aug21P 131.5	131.50	7/23/2021	(172)	(32,250)	(0.003%)
Total Options				(86,000)	
Swap Contracts			Notional Amount	Market Value	% of Net Assets
USD ZCIS 6/18/51 PAY CPI			(2,100,000)	63,086	0.005%
Total Swap Contracts				63,086	
Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TUU1 US 2YR NOTE CBT SEP 21	(391)	9/30/2021	(86,145,242)	118,595	(7.507%)
UXYU1 UST 10YR ULTRA FUT SEP 21	(84)	9/21/2021	(12,365,063)	(81,511)	(1.078%)
WNU1 ULTRA US BOND FUT SEP 21	(11)	9/21/2021	(2,119,563)	(40,234)	(0.185%)
Total Futures Contracts				(3,151)	

NET ASSETS 1,147,567,720

NET ASSET VALUE PER SHARE

GNMA Fund Shares 9.31 (\$639,551,973 / 68,716,113 Shares Outstanding)

GNMA Fund- I Class Shares 9.31

GNMA Fund- Z Class Shares

(\$474,338,426 / 50,959,306 Shares Outstanding)

ADR

(\$33,677,321 / 3,618,458 Shares Outstanding)

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

Community Development Administration CDA

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** 

Global Depository Shares GDS GO **General Obligation** 

Housing Development Authority HDA

Health & Education Facility Authority HEFA

HFA Health Facility Authority

HFC Housing Finance Corp

Health Facility Financing Authority

HHEFA Health & Higher Education Facility Authority Industrial Development Authority/Agency

IDB Industrial Development Bond

IDC Industrial Development Corp

**IDRB** Industrial Development Revenue Bond

Interest Only security for which the fund receives interest on notional principal (par) Ю

PCR Pollution Control Revenue Public Finance Authority PFA PIK Payment-in-kind PTC Pass-Through Certificate Revenue Anticipation Certificate RAC RAN Revenue Anticipation Note

RAW Revenue Anticipation Warrant

REIT Real Estate Investment Trust

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)

Tax Anticipation Note TAN 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

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.