T. Rowe Price GNMA Fund (Unaudited)

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Angel Oak Mortgage Trust 2023-3	4.8	9/26/67	1,000,000	945,345	0.095%
Fannie Mae REMICS	5.5	12/25/36	572,605	576,439	0.058%
Fannie Mae REMICS	3	2/25/28	3,074,904	124,435	0.013%
Federal Home Loan Mortgage	7	11/1/30	1,231	1,265	0.000%
Federal Home Loan Mortgage	7	4/1/32	264,627	274,886	0.028%
Federal Home Loan Mortgage	6.5	8/1/36	15,640	16,104	0.002%
Federal National Mortgage Assn.	5	10/1/51	1,885,610	1,850,170	0.187%
Federal National Mortgage Assn.	5	10/1/51	1,697,905	1,669,920	0.169%
Federal National Mortgage Assn.	3.91	11/1/35	2,926	2,873	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	911,586	830,114	0.084%
Federal National Mortgage Assn.	2	1/1/35	3,829,000	3,392,853	0.342%
Federal National Mortgage Assn.	2.5	3/1/42	5,907,182	5,136,394	0.518%
Federal National Mortgage Assn.	3.5	5/1/50	1,314,988	1,211,888	0.122%
Federal National Mortgage Assn.	3.5	7/1/48	84,064	79,719	0.008%
FNMA 15 YR TBA JUL	3.5	1/1/26	2,837,000	2,697,256	0.272%
FNMA 15 YR TBA JUL	2.5	1/1/27	2,632,000	2,396,045	0.242%
FNMA 15 YR TBA JUL	1.5	1/1/27	1,303,000		
				1,124,041	0.113%
FNMA 30 YR TBA JUL	5	1/1/34	587,000	575,168	0.058%
FNMA 30 YR TBA JUL	5.5	1/1/34	1,115,000	1,109,599	0.112%
FNMA 30 YR TBA JUL	6	1/1/34	418,000	421,690	0.043%
FNMA 30 YR TBA JUL	4.5	1/1/35	(3,380,000)	(3,249,553)	(0.328%)
FNMA 30 YR TBA JUL	3.5	1/1/41	942,000	858,361	0.087%
FNMA 30 YR TBA JUL	4	1/1/41	(1,354,000)	(1,270,591)	(0.128%)
FNMA 30 YR TBA JUL	3	1/1/43	4,212,000	3,706,725	0.374%
FNMA 30 YR TBA JUL	2.5	1/1/44	4,812,000	4,080,050	0.412%
FNMA 30 YR TBA JUL	2	1/1/50	2,461,000	2,006,772	0.203%
Ginnie Mae II Pool	3	8/20/43	1,634,467	1,469,029	0.148%
GNMA 15 YR	3.5	11/15/42	583,567	550,444	0.056%
GNMA 30 YR	7.5	10/15/27	3,136	3,162	0.000%
GNMA 30 YR	6.5	10/15/27	97	98	0.000%
GNMA 30 YR	6.5	10/15/28	922	940	0.000%
GNMA 30 YR	6.5	10/15/28	2,326	2,371	0.000%
GNMA 30 YR	6.5	10/15/28	4,034	4,112	0.000%
GNMA 30 YR	6.5	10/15/28	217	221	0.000%
GNMA 30 YR	6.5	10/15/28	821	837	0.000%
GNMA 30 YR	6.5	10/15/28	7,018	7,154	0.001%
GNMA 30 YR	6.5	10/15/28	2,308	2,353	0.000%
GNMA 30 YR	6.5	10/15/28	942	961	0.000%
GNMA 30 YR	6.5	10/15/28	1,744	1,780	0.000%
GNMA 30 YR	6.5	10/15/28	179	182	0.000%
GNMA 30 YR	6.5	10/15/28	839	855	0.000%
GNMA 30 YR	7.5	10/15/29	1,381	1,379	0.000%
GNMA 30 YR	7.5	10/15/29	876	890	0.000%
GNMA 30 YR	7.5	10/15/30	112	112	0.000%
GNMA 30 YR	7.5	10/15/30	99	101	0.000%
GNMA 30 YR	7.5	10/15/30	1,270	1,291	0.000%
GNMA 30 YR	6.5	10/15/36		2,214	0.000%
			2,158		
GNMA 30 YR	5	10/15/39	122,701	122,630	0.012%
GNMA 30 YR	3.5	10/15/42	3,127,562	2,953,892	0.298%
GNMA 30 YR	3	10/15/44	14,783	13,425	0.001%
GNMA 30 YR	7.5	11/15/25	245	245	0.000%
GNMA 30 YR	7.5	11/15/25	1,490	1,488	0.000%
GNMA 30 YR	7.5	11/15/25	509	510	0.000%
GNMA 30 YR	7.5	11/15/26	481	480	0.000%
GNMA 30 YR	7.5	11/15/26	1,856	1,854	0.000%
GNMA 30 YR	7.5	11/15/28	17,007	16,994	0.002%
GNMA 30 YR	6.5	11/15/28	4,215	4,297	0.000%
GNMA 30 YR	7.5	11/15/29	8,033	8,042	0.001%
GNMA 30 YR	7.5	11/15/29	348	348	0.000%
GNMA 30 YR	6.5	11/15/29	3,082	3,142	0.000%
GNMA 30 YR	7.5	11/15/30	1,613	1,611	0.000%
GNMA 30 YR	7.5	11/15/30	1,112	1,131	0.000%
GNMA 30 YR	7.5	11/15/30	108	107	0.000%
GNMA 30 YR	7.5	11/15/30	962	960	0.000%
GNMA 30 YR	7.5	11/15/30	5,749	5,755	0.001%
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GNMA 30 YR	6	11/15/32	10,040	10,150	0.001%
GNMA 30 YR	6	11/15/36	34,066	34,675	0.003%
GNMA 30 YR	4	11/15/40	1,965,538	1,912,068	0.193%
GNMA 30 YR	3.5	11/15/41	2,179,881	2,056,531	0.208%
GNMA 30 YR	3	11/15/42	938,118	854,320	0.086%
GNMA 30 YR	8	1/15/25	134	134	0.000%
GNMA 30 YR	7.5	1/15/26	165	165	0.000%
GNMA 30 YR	7.5	1/15/26	88	88	0.000%
GNMA 30 YR GNMA 30 YR	6.5 6.5	1/15/28 1/15/29	912 1,694	930 1,727	0.000%
GNMA 30 YR	6.5	1/15/30	6,616	6,745	0.001%
GNMA 30 YR	7.5	1/15/30	1,427	1,425	0.000%
GNMA 30 YR	7.5	1/15/31	262	261	0.000%
GNMA 30 YR	7.5	1/15/31	147	150	0.000%
GNMA 30 YR	7.5	1/15/32	26,427	26,456	0.003%
GNMA 30 YR	6	1/15/37	18,286	19,113	0.002%
GNMA 30 YR	3.5	1/15/42	499,840	471,448	0.048%
GNMA 30 YR	3	1/15/45	28,266	25,765	0.003%
GNMA 30 YR GNMA 30 YR	3	1/15/45 1/15/45	39,624 72,611	35,698 65,845	0.004%
GNMA 30 YR	3	1/15/47	201,742	181,690	0.018%
GNMA 30 YR	7.5	12/15/23	24	24	0.000%
GNMA 30 YR	7.5	12/15/23	29	29	0.000%
GNMA 30 YR	6.5	12/15/27	171	175	0.000%
GNMA 30 YR	7.5	12/15/29	995	1,006	0.000%
GNMA 30 YR	7.5	12/15/29	847	874	0.000%
GNMA 30 YR	7.5	12/15/30	27	27	0.000%
GNMA 30 YR	7.5	12/15/31	4,442	4,435	0.000%
GNMA 30 YR GNMA 30 YR	7.5 6.5	12/15/31 12/15/33	519 11,437	519 11,660	0.000% 0.001%
GNMA 30 YR	6	12/15/38	574	600	0.000%
GNMA 30 YR	6.5	12/15/38	61,622	63,842	0.006%
GNMA 30 YR	6	12/15/38	34,419	34,798	0.004%
GNMA 30 YR	6	12/15/38	95,507	96,665	0.010%
GNMA 30 YR	6	12/15/38	41,505	41,963	0.004%
GNMA 30 YR	3	12/15/42	43,375	39,495	0.004%
GNMA 30 YR	3	12/15/46	245,498	220,993	0.022%
GNMA 30 YR	6.5	2/15/28	90	91	0.000%
GNMA 30 YR GNMA 30 YR	6.5 6.5	2/15/28 2/15/29	90 9,400	91 9,583	0.000% 0.001%
GNMA 30 YR	6.5	2/15/28	90	91	0.000%
GNMA 30 YR GNMA 30 YR GNMA 30 YR	6.5 6.5 6.5	2/15/28 2/15/29 2/15/29	90 9,400 6,852	91 9,583 6,986	0.000% 0.001% 0.001%
GNMA 30 YR GNMA 30 YR GNMA 30 YR GNMA 30 YR	6.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29	90 9,400 6,852 1,815	91 9,583 6,986 1,851	0.000% 0.001% 0.001% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29	90 9,400 6,852 1,815 3,035	91 9,583 6,986 1,851 3,094	0.000% 0.001% 0.001% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105	91 9,583 6,986 1,851 3,094 1,344 328 3,165	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.012%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.005% 0.005% 0.008% 0.012% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.012% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.004% 0.005% 0.008% 0.012% 0.000% 0.002% 0.002% 0.0021% 0.001%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.005% 0.0012% 0.002% 0.002% 0.0021% 0.001% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.012% 0.002% 0.006% 0.0021% 0.001% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26 3/15/26	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.012% 0.000% 0.002% 0.006% 0.001% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.005% 0.008% 0.012% 0.000% 0.002% 0.006% 0.001% 0.001% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26 3/15/26	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.012% 0.000% 0.002% 0.006% 0.001% 0.001% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.005% 0.002% 0.002% 0.002% 0.001% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.012% 0.002% 0.006% 0.0021% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/37 2/15/40 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29 3/15/29	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.004% 0.005% 0.008% 0.012% 0.000% 0.002% 0.002% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590	0.000% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.012% 0.002% 0.006% 0.0021% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/30 3/15/30	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577 5,338	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590 5,343	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.005% 0.008% 0.012% 0.000% 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%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/31	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577 5,338 383	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590 5,343 382	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.002% 0.002% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 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	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577 5,338 383 2,545	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590 5,343 382 2,542	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.001% 0.002% 0.002% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/37 2/15/39 2/15/40 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/31 3/15/31	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577 5,338 383 2,545 841	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590 5,343 382 2,542 840	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.002% 0.002% 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%
GNMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 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	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577 5,338 383 2,545	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590 5,343 382 2,542	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.008% 0.001% 0.002% 0.002% 0.002% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNIMA 30 YR	6.5 6.5 6.5 6.5 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	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/45 3/15/26 3/15/26 3/15/28 3/15/29 3/15/29 3/15/29 3/15/30 3/15/30 3/15/31 3/15/31 3/15/31 3/15/31	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577 5,338 383 2,545 841 879	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590 5,343 382 2,542 840 872	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.005% 0.008% 0.012% 0.002% 0.002% 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%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	2/15/28 2/15/29 2/15/29 2/15/29 2/15/29 2/15/31 2/15/32 2/15/33 2/15/33 2/15/33 2/15/33 2/15/33 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 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 3/15/35	90 9,400 6,852 1,815 3,035 1,342 328 3,105 39,880 47,822 81,376 116,674 1,936 17,544 61,978 214,065 9,942 276 2,691 476 1,728 6,348 161 1,316 2,224 1,829 577 5,338 383 2,545 841 879 137,646	91 9,583 6,986 1,851 3,094 1,344 328 3,165 40,658 48,755 82,963 119,025 1,932 17,738 62,662 211,451 8,947 281 2,744 485 1,762 6,473 164 1,341 2,253 1,826 590 5,343 382 2,542 840 872 143,092	0.000% 0.001% 0.000% 0.000% 0.000% 0.000% 0.005% 0.002% 0.002% 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% 0.000% 0.000% 0.000% 0.000%

GNMA 30 YR	6.5	4/15/28	761	776	0.000%
GNMA 30 YR	7.5	4/15/28	119	119	0.000%
GNMA 30 YR	6.5	4/15/28	906	924	0.000%
GNMA 30 YR	6.5	4/15/28	2,018	2,057	0.000%
GNMA 30 YR	6.5	4/15/28	313	319	0.000%
GNMA 30 YR	6.5	4/15/28	3,927	4,003	0.000%
GNMA 30 YR	6.5	4/15/28	336	342	0.000%
GNMA 30 YR	6.5	4/15/28	1,122	1,144	0.000%
GNMA 30 YR GNMA 30 YR	7.5 7.5	4/15/28 4/15/29	94	94 94	0.000%
GNMA 30 YR	6.5	4/15/29	1,945	1,983	0.000%
GNMA 30 YR	6.5	4/15/29	430	438	0.000%
GNMA 30 YR	7.5	4/15/31	395	394	0.000%
GNMA 30 YR	6	4/15/37	33,979	34,371	0.003%
GNMA 30 YR	4.5	4/15/39	5,733	5,610	0.001%
GNMA 30 YR	5.5	4/15/39	11,877	11,988	0.001%
GNMA 30 YR GNMA 30 YR	6.5 7.5	5/15/26 5/15/26	835 321	851 320	0.000%
GNMA 30 YR	6.5	5/15/28	943	962	0.000%
GNMA 30 YR	6.5	5/15/28	10,757	10,966	0.001%
GNMA 30 YR	6.5	5/15/28	567	578	0.000%
GNMA 30 YR	6.5	5/15/28	16,216	16,532	0.002%
GNMA 30 YR	6.5	5/15/28	14	14	0.000%
GNMA 30 YR	7.5	5/15/29	159	159	0.000%
GNMA 30 YR GNMA 30 YR	6.5 6.5	5/15/29 5/15/29	2,822 73	2,877 74	0.000%
GNMA 30 YR	6.5	5/15/29	739	753	0.000%
GNMA 30 YR	7.5	5/15/31	673	674	0.000%
GNMA 30 YR	4.5	5/15/39	671,013	662,204	0.067%
GNMA 30 YR	3	5/15/43	496,573	452,191	0.046%
GNMA 30 YR	3	5/15/43	9,521	8,670	0.001%
GNMA 30 YR	3	5/15/45	4,462	4,020	0.000%
GNMA 30 YR GNMA 30 YR	7.5 7.5	6/15/26 6/15/26	107 84	107 84	0.000%
GNMA 30 YR	6.5	6/15/28	4,107	4,187	0.000%
GNMA 30 YR	7.5	6/15/28	68,319	68,986	0.007%
GNMA 30 YR	7.5	6/15/28	13,008	12,989	0.001%
GNMA 30 YR	7.5	6/15/28	8,210	8,279	0.001%
GNMA 30 YR GNMA 30 YR	7.5 6.5	6/15/28 6/15/28	8,210 683	8,279 696	0.001% 0.000%
GNMA 30 YR GNMA 30 YR GNMA 30 YR	7.5 6.5 6.5	6/15/28 6/15/28 6/15/28	8,210 683 1,016	8,279 696 1,036	0.001% 0.000% 0.000%
GNMA 30 YR GNMA 30 YR GNMA 30 YR GNMA 30 YR	7.5 6.5 6.5 6.5	6/15/28 6/15/28 6/15/28 6/15/28	8,210 683 1,016 426	8,279 696 1,036 434	0.001% 0.000% 0.000% 0.000%
GNMA 30 YR GNMA 30 YR GNMA 30 YR	7.5 6.5 6.5	6/15/28 6/15/28 6/15/28	8,210 683 1,016	8,279 696 1,036	0.001% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29	8,210 683 1,016 426 867	8,279 696 1,036 434 884	0.001% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31	8,210 683 1,016 426 867 30,498	8,279 696 1,036 434 884 31,214	0.001% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36	8,210 683 1,016 426 867 30,498 847 2,129 22,755	8,279 696 1,036 434 884 31,214 864 2,136 23,016	0.001% 0.000% 0.000% 0.000% 0.003% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615	0.001% 0.000% 0.000% 0.000% 0.003% 0.000% 0.000% 0.002% 0.129%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749	0.001% 0.000% 0.000% 0.000% 0.003% 0.000% 0.000% 0.002% 0.129% 0.037%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 4.5 4.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.037% 0.132%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749	0.001% 0.000% 0.000% 0.000% 0.003% 0.000% 0.000% 0.002% 0.129% 0.037%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 4.5 4.5 4.5 3.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.132% 0.631%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 4.5 4.5 4.5 3.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288	0.001% 0.000% 0.000% 0.000% 0.003% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/43	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 7/15/28	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 7/15/28 7/15/28	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 7/15/28 7/15/28 7/15/28 7/15/28	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 7/15/28 7/15/28	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 7/15/28 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3.5 6.5 6.5 7.5 6.5 7.5 7.5 6.5 7.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 7/15/28 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3.5 6.5 6.5 7.5 6.5 6.5 7.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3.5 6.5 6.5 7.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31 7/15/31	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31 7/15/31 7/15/33	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890 4,207	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908 4,173	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.129% 0.37% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31 7/15/33 7/15/33	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890 4,207 7,537	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908 4,173 7,527	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31 7/15/31 7/15/33	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890 4,207	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908 4,173	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.129% 0.37% 0.132% 0.631% 0.001% 0.103% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 7.5 6.5 6.5 6.5 7.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/43 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31 7/15/33 7/15/33 7/15/33	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890 4,207 7,537 5,632	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908 4,173 7,527 5,624	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 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%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3 3.5 6.5 6.5 7.5 6.5 6.5 6.5 7.5 6.5	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31 7/15/33 7/15/33 7/15/33 7/15/37	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890 4,207 7,537 5,632 11,202	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908 4,173 7,527 5,624 11,221	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.037% 0.132% 0.631% 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%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 6.5 6.5 7.5 6.5 7.5 6.5 7.5 6.5 7.5 6.5 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	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/43 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/31 7/15/33 7/15/33 7/15/37 7/15/39 7/15/40 7/15/41	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890 4,207 7,537 5,632 11,202 128,345 41,167 200,913	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908 4,173 7,527 5,624 11,221 126,658 40,551 194,466	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.000%
GNMA 30 YR	7.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 6 4.5 4.5 4.5 3.5 3.3 3.5 6.5 6.5 7.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 7.5 6.5 6.5 6.5 7.5 6.5 6.5 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 6	6/15/28 6/15/28 6/15/28 6/15/28 6/15/28 6/15/29 6/15/31 6/15/31 6/15/32 6/15/36 6/15/39 6/15/40 6/15/40 6/15/43 6/15/43 6/15/48 7/15/28 7/15/28 7/15/28 7/15/29 7/15/29 7/15/29 7/15/29 7/15/31 7/15/33 7/15/33 7/15/37 7/15/39 7/15/40	8,210 683 1,016 426 867 30,498 847 2,129 22,755 1,298,439 371,284 1,329,777 6,660,849 14,591 1,090,616 302 1,198 17,802 13,144 7,564 271 1,721 519 1,039 4,873 890 4,207 7,537 5,632 11,202 128,345 41,167	8,279 696 1,036 434 884 31,214 864 2,136 23,016 1,282,615 366,749 1,312,317 6,249,535 13,288 1,022,304 308 1,222 17,788 13,140 7,712 277 1,723 529 1,059 4,861 908 4,173 7,527 5,624 11,221 126,658 40,551	0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.002% 0.129% 0.132% 0.631% 0.001% 0.000%

GNMA 30 YR	6.5	8/15/28	2,918	2,975	0.000%
GNMA 30 YR	6.5	8/15/28	869	886	0.000%
GNMA 30 YR	6.5	8/15/28	6,067	6,185	0.001%
GNMA 30 YR	6.5	8/15/28	1,241	1,265	0.000%
GNMA 30 YR	6.5	8/15/28	1,003	1,022	0.000%
GNMA 30 YR	6.5	8/15/28	1,816	1,851	0.000%
GNMA 30 YR	6.5	8/15/29	429	437	0.000%
GNMA 30 YR	7.5	8/15/30	178	178	0.000%
GNMA 30 YR GNMA 30 YR	6.5 7.5	8/15/31 8/15/31	4,402 630	4,488 629	0.000%
GNMA 30 YR	7.5	8/15/31	130	130	0.000%
GNMA 30 YR	6.5	8/15/31	8,191	8,350	0.001%
GNMA 30 YR	6.5	8/15/32	14,575	14,859	0.001%
GNMA 30 YR	5	8/15/33	902	912	0.000%
GNMA 30 YR	5	8/15/33	27,625	27,715	0.003%
GNMA 30 YR	5	8/15/33	42,375	42,160	0.004%
GNMA 30 YR	6.5	8/15/36	103	105	0.000%
GNMA 30 YR GNMA 30 YR	6.5 4.5	8/15/36 8/15/39	9,459 169,384	9,644 167,162	0.001% 0.017%
GNMA 30 YR	3	8/15/42	233,236	212,377	0.021%
GNMA 30 YR	3	8/15/43	10,128	9,186	0.001%
GNMA 30 YR	3	8/15/45	6,257	5,637	0.001%
GNMA 30 YR	3	8/15/46	15,419	13,889	0.001%
GNMA 30 YR	7.5	9/15/23	36	36	0.000%
GNMA 30 YR	7.5	9/15/23	41	41	0.000%
GNMA 30 YR GNMA 30 YR	7.5 7.5	9/15/25 9/15/27	514 1,766	513 1,765	0.000%
GNMA 30 YR	6.5	9/15/27	907	925	0.000%
GNMA 30 YR	6.5	9/15/28	735	749	0.000%
GNMA 30 YR	6.5	9/15/28	1,327	1,353	0.000%
GNMA 30 YR	6.5	9/15/28	589	601	0.000%
GNMA 30 YR	6.5	9/15/28	56	57	0.000%
GNMA 30 YR	6.5	9/15/28	863	880	0.000%
GNMA 30 YR	6.5	9/15/28	150	153	0.000%
GNMA 30 YR	6.5	9/15/28	775	790	0.000%
GNMA 30 YR	6.5	9/15/28	145	148	0.000%
GNMA 30 VR	6.5	0/15/28	8 989	0 165	0.001%
GNMA 30 YR GNMA 30 YR	6.5	9/15/28 9/15/28	8,989 282	9,165 287	0.001%
GNMA 30 YR GNMA 30 YR GNMA 30 YR	6.5 6.5 6.5	9/15/28 9/15/28 9/15/28	8,989 282 3,031	9,165 287 3,090	0.001% 0.000% 0.000%
GNMA 30 YR	6.5	9/15/28	282	287	0.000%
GNMA 30 YR GNMA 30 YR	6.5 6.5	9/15/28 9/15/28	282 3,031	287 3,090	0.000%
GNMA 30 YR	6.5 6.5 6.5	9/15/28 9/15/28 9/15/28	282 3,031 101	287 3,090 103 13,264 420	0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29	282 3,031 101 13,011 412 2,896	287 3,090 103 13,264 420 2,952	0.000% 0.000% 0.001% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30	282 3,031 101 13,011 412 2,896 954	287 3,090 103 13,264 420 2,952 954	0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31	282 3,031 101 13,011 412 2,896 954 100	287 3,090 103 13,264 420 2,952 954 100	0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30	282 3,031 101 13,011 412 2,896 954	287 3,090 103 13,264 420 2,952 954	0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31 9/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177	287 3,090 103 13,264 420 2,952 954 100 9,282	0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31 9/15/33 9/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/36	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 5 6.5 5 3	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319	0.000% 0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.002%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 5 6.5 5.5 3 3 6.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/33 9/15/33 9/15/34 9/15/39 9/15/42 9/15/43 4/15/31	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093	0.000% 0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 6.5 5.5 3 3 6.5 5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 10/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.000% 0.002% 0.000% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 5 6.5 5.5 3 3 6.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/33 9/15/33 9/15/34 9/15/39 9/15/42 9/15/43 4/15/31	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.002% 0.000%
GNMA 30 YR	6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 5 6.5 5.5 3 3 6.5 5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 9/15/43 4/15/31 10/15/33 10/15/38	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751	0.000% 0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.000% 0.001% 0.000% 0.002% 0.002% 0.002% 0.008% 0.238%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 7.5 7.5 7.5 5 5 6.5 5.5 3 3 6.5 5 5.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/29 9/15/30 9/15/31 9/15/33 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 4/15/31 10/15/33 10/15/38 11/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289	0.000% 0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.001% 0.001% 0.007% 0.520% 0.002% 0.002% 0.008% 0.238% 0.001%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 6.5 5 5 5 5 5 5 5 7.5 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/34 11/15/45 1/15/30	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.007% 0.520% 0.002% 0.002% 0.008% 0.238% 0.001% 0.001% 0.001% 0.001%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 7.5 5 6.5 5 5 5 5 5 5 5 5 5 6.5 5 6.5 6.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/34 11/15/34 11/15/35	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.002% 0.008% 0.238% 0.001% 0.001% 0.001% 0.001% 0.001% 0.0034%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5.5 3 3 6.5 5 5 5.5 5 5 5 5 6.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.002% 0.000% 0.008% 0.238% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.000% 0.001% 0.007% 0.520% 0.002% 0.002% 0.008% 0.238% 0.001% 0.001% 0.001% 0.0058% 0.001% 0.0058% 0.0065% 0.016%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5.5 3 3 6.5 5 5 5.5 5 5 5 5 6.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.002% 0.000% 0.008% 0.238% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 5 5 5 5 5 5 5 5 5 5 7.5 6 5 7.5 6 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33 2/15/34 3/15/32	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286	0.000% 0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.002% 0.002% 0.008% 0.238% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 7.5 5 6.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33 2/15/34 3/15/32 4/15/34	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720 70,304	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286 71,101	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.002% 0.002% 0.008% 0.238% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33 2/15/34 3/15/32 4/15/34	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720 70,304 2,920,730	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286 71,101 2,885,622	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.002% 0.000% 0.008% 0.238% 0.001% 0.000% 0.001% 0.000%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 5 5 5 5 5 5 5 5 7.5 6 5.5 7.5 6 5.5 7.5 6 6 5.5 6 6 5.5 6 6 5.5 6 6 6 5.5 6 6 6 6	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33 2/15/34 3/15/32 4/15/34	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720 70,304 2,920,730 3,233	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286 71,101 2,885,622 3,296	0.000% 0.000% 0.000% 0.001% 0.000% 0.000% 0.000% 0.001% 0.001% 0.007% 0.520% 0.002% 0.002% 0.008% 0.238% 0.001% 0.001% 0.058% 0.001% 0.058% 0.001% 0.058% 0.001% 0.058% 0.001% 0.058% 0.000%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 5 5 5 5 5 5 7.5 6 5.5 5 7.5 6 5.5 5 7.5 6 5.5 5 7.5 7.	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33 2/15/34 3/15/34 4/15/41 5/15/24 5/15/29 5/15/33	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720 70,304 2,920,730 3,233 1,730 287 409	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286 71,101 2,885,622 3,296 1,764 290 410	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.007% 0.520% 0.002% 0.002% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 5 5 5 5 5 7.5 6 5 5 7.5 6 5 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33 2/15/34 3/15/32 4/15/41 5/15/24 5/15/29 5/15/33 6/15/32	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720 70,304 2,920,730 3,233 1,730 287 409 2,980	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286 71,101 2,885,622 3,296 1,764 290 410 3,079	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.007% 0.520% 0.002% 0.002% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 5 6.5 5 5 5 5 5 5 7.5 6 5 5 7.5 6 5 7.5 6 6 5.5 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 7.5 6 6 7.5 6 6 7.5 6 6 7.5 6 6 7.5 6 6 7.5 6 6 7.5 6 6 6 7.5 6 6 6 7.5 6 6 6 7.5 6 6 6 7.5 6 6 6 7.5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/35 12/15/33 2/15/34 3/15/32 4/15/41 5/15/24 5/15/29 5/15/33 6/15/32 6/15/36	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720 70,304 2,920,730 3,233 1,730 287 409 2,980 257,762	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286 71,101 2,885,622 3,296 1,764 290 410 3,079 269,359	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.002% 0.002% 0.002% 0.002% 0.001% 0.001% 0.01% 0.01% 0.01% 0.01% 0.01% 0.01% 0.001% 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%
GNMA 30 YR PLAT	6.5 6.5 6.5 6.5 6.5 6.5 6.5 7.5 7.5 5 6.5 5 5 5 5 5 5 7.5 6 5 5 7.5 6 5 7.5	9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 9/15/28 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 4/15/31 10/15/33 10/15/38 11/15/33 11/15/34 11/15/45 1/15/30 1/15/35 12/15/33 2/15/34 3/15/32 4/15/41 5/15/24 5/15/29 5/15/33 6/15/32	282 3,031 101 13,011 412 2,896 954 100 9,177 3,476 10,810 66,382 5,660,093 19,018 4,014 76,404 2,323,182 7,208 11,322 564,728 40 318,269 630,742 157,339 158,720 70,304 2,920,730 3,233 1,730 287 409 2,980	287 3,090 103 13,264 420 2,952 954 100 9,282 3,472 11,021 66,635 5,153,999 17,319 4,093 77,269 2,357,751 7,289 11,451 577,681 40 332,518 641,087 157,655 165,286 71,101 2,885,622 3,296 1,764 290 410 3,079	0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.007% 0.520% 0.002% 0.002% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000%

GNMA 30 YR PLAT	4.5	6/15/40	124,297	122,784	0.012%
GNMA 30 YR PLAT	4.5	6/15/40	894,539	883,700	0.089%
GNMA 30 YR PLAT	6	6/20/31	1,041	1,076	0.000%
GNMA 30 YR PLAT	6	7/15/35	228,287	238,560	0.024%
GNMA 30 YR PLAT	6	7/15/36	148,700	155,348	0.016%
GNMA 30 YR PLAT	5.5	7/20/34	23,290	23,871	0.002%
GNMA 30 YR PLAT	7.5	8/15/29	779	802	0.000%
GNMA 30 YR PLAT	6	8/15/33	190,335	198,883	0.020%
GNMA 30 YR PLAT	4.5	9/15/45	59,820	59,103	0.006%
GNMA 30 YR PLAT GNMA II	5.5	9/15/45	184,197 2,108,440	188,417 1,895,023	0.019% 0.191%
GNMA II	3	4/20/47	2,120,905	1,883,879	0.190%
GNMA II	3	6/20/43	841,857	756,656	0.076%
GNMA II	3	9/20/47	903,640	802,655	0.081%
GNMA II 15 YR	3	10/20/32	306,528	279,487	0.028%
GNMA II 15 YR	3	11/20/32	70,991	64,727	0.007%
GNMA II 15 YR	3	3/20/32	101,670	92,707	0.009%
GNMA II 15 YR	3.5	3/20/33	228,253	212,359	0.021%
GNMA II 15 YR	3	3/20/45	191,317	174,383	0.018%
GNMA II 15 YR	3	5/20/32	133,634	121,866	0.012%
GNMA II 15 YR	3.5	6/20/33	201,718	187,647	0.019%
GNMA II 15 YR	3.5	7/20/27	60,921	56,758	0.006%
GNMA II 15 YR GNMA II 15 YR	3	7/20/43 9/20/32	433,442 52,267	420,847 47,658	0.042%
GNMA II 30 YR	3	10/20/49	2,625,817	2,296,683	0.005%
GNMA II 30 YR	3	11/20/26	83,661	77,103	0.008%
GNMA II 30 YR	3.5	1/20/27	186,706	173,931	0.018%
GNMA II 30 YR	3	1/20/27	35,718	32,625	0.003%
GNMA II 30 YR	4	1/20/48	459,914	437,699	0.044%
GNMA II 30 YR	3	1/20/50	3,214,656	2,832,383	0.286%
GNMA II 30 YR	6	12/20/38	106,541	111,484	0.011%
GNMA II 30 YR	6	12/20/40	42,888	45,672	0.005%
GNMA II 30 YR	4	12/20/41	96,749	93,939	0.009%
GNMA II 30 YR	3	12/20/44	2,400,392	2,193,086	0.221%
GNMA II 30 YR	3.5	2/20/44	217,118	204,380	0.021%
GNMA II 30 YR GNMA II 30 YR	3.5 3.5	2/20/45 2/20/48	256,054 3,016,724	240,118 2,821,727	0.024% 0.285%
GNMA II 30 YR	3.5	2/20/48	2,268,282	2,121,671	0.214%
GNMA II 30 YR	3.5	2/20/48	3,411,562	3,131,943	0.316%
GNMA II 30 YR	3.5	2/20/48	236,730	220,747	0.022%
GNMA II 30 YR	3	2/20/50	4,621,425	4,071,873	0.411%
GNMA II 30 YR	3	3/20/27	135,380	123,664	0.012%
GNMA II 30 YR	3	3/20/28	16,104	14,699	0.001%
GNMA II 30 YR	3.5	3/20/31	7,955	7,402	0.001%
GNMA II 30 YR	5.5	3/20/32	87,475	89,267	0.009%
GNMA II 30 YR	5.5	3/20/33	3,291,120	3,342,198	0.337%
GNMA II 30 YR	4	3/20/45	4,820,985	4,673,541	0.472%
GNMA II 30 YR GNMA II 30 YR	3	3/20/50 4/20/37	6,033,270 705,135	5,315,812 647,374	0.536% 0.065%
GNMA II 30 YR	6.5	4/20/39	954,221	1,011,560	0.102%
GNMA II 30 YR	4	4/20/43	2,127,007	2,052,199	0.207%
GNMA II 30 YR	3.5	4/20/43	160,881	149,720	0.015%
GNMA II 30 YR	3	5/20/27	80,862	73,839	0.007%
GNMA II 30 YR	6	5/20/34	2,036	2,130	0.000%
0.004.000.000				1,092,157	0.110%
GNMA II 30 YR	4	5/20/41	1,124,812		
GNMA II 30 YR	3.5	5/20/42	1,109,341	1,043,916	0.105%
GNMA II 30 YR GNMA II 30 YR	3.5 3.5	5/20/42 5/20/43	1,109,341 154,330	1,043,916 142,584	0.014%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	3.5 3.5 3	5/20/42 5/20/43 5/20/50	1,109,341 154,330 1,080,431	1,043,916 142,584 951,949	0.014% 0.096%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	3.5 3.5 3	5/20/42 5/20/43 5/20/50 6/20/27	1,109,341 154,330 1,080,431 262,074	1,043,916 142,584 951,949 239,353	0.014% 0.096% 0.024%
GNMA II 30 YR	3.5 3.5 3 3 3	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30	1,109,341 154,330 1,080,431 262,074 31,952	1,043,916 142,584 951,949 239,353 29,142	0.014% 0.096% 0.024% 0.003%
GNMA II 30 YR	3.5 3.5 3 3 3 3.5	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796	1,043,916 142,584 951,949 239,353 29,142 5,256,567	0.014% 0.096% 0.024% 0.003% 0.530%
GNMA II 30 YR	3.5 3.5 3 3 3	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30	1,109,341 154,330 1,080,431 262,074 31,952	1,043,916 142,584 951,949 239,353 29,142	0.014% 0.096% 0.024% 0.003%
GNMA II 30 YR	3.5 3.5 3 3 3 3.5 3.5	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020	0.014% 0.096% 0.024% 0.003% 0.530% 0.419%
GNMA II 30 YR	3.5 3.5 3 3 3 3.5 3.5 4.5	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43 7/20/41	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097 108,543	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020 107,785	0.014% 0.096% 0.024% 0.003% 0.530% 0.419% 0.011%
GNMA II 30 YR	3.5 3.5 3 3 3 3.5 3.5 4.5 2.5	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43 7/20/41 8/20/51	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097 108,543 1,062,493	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020 107,785 916,363	0.014% 0.096% 0.024% 0.003% 0.530% 0.419% 0.011% 0.092%
GNMA II 30 YR	3.5 3.5 3 3 3 3 3.5 3.5 4.5 2.5 3	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43 7/20/41 8/20/51 9/20/44	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097 108,543 1,062,493 921,580	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020 107,785 916,363 843,970	0.014% 0.096% 0.024% 0.003% 0.530% 0.419% 0.011% 0.092% 0.085%
GNMA II 30 YR	3.5 3.5 3 3 3.5 3.5 4.5 2.5 3	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43 7/20/41 8/20/51 9/20/44 9/20/49	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097 108,543 1,062,493 921,580 2,464,637	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020 107,785 916,363 843,970 2,171,570	0.014% 0.096% 0.024% 0.003% 0.530% 0.419% 0.011% 0.092% 0.085% 0.219%
GNMA II 30 YR	3.5 3.5 3 3 3 3 3.5 3.5 4.5 2.5 3 3 1.5 5 4	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43 7/20/41 8/20/51 9/20/44 9/20/49 10/20/36 10/20/40 10/20/41	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097 108,543 1,062,493 921,580 2,464,637 1,395,785	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020 107,785 916,363 843,970 2,171,570 1,197,449	0.014% 0.096% 0.024% 0.003% 0.530% 0.419% 0.011% 0.092% 0.085% 0.219% 0.121%
GNMA II 30 YR	3.5 3.5 3 3 3 3 3.5 3.5 4.5 2.5 3 3 1.5 5 4 4 4.5	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43 7/20/41 8/20/51 9/20/44 9/20/49 10/20/36 10/20/40 10/20/41 10/20/41	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097 108,543 1,062,493 921,580 2,464,637 1,395,785 231,559 1,648,809 75,243	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020 107,785 916,363 843,970 2,171,570 1,197,449 235,285 1,600,918 74,718	0.014% 0.096% 0.024% 0.003% 0.530% 0.419% 0.011% 0.092% 0.085% 0.219% 0.121% 0.024% 0.162% 0.008%
GNMA II 30 YR	3.5 3.5 3 3 3 3 3.5 3.5 4.5 2.5 3 3 1.5 5 4	5/20/42 5/20/43 5/20/50 6/20/27 6/20/30 6/20/42 6/20/43 7/20/41 8/20/51 9/20/44 9/20/49 10/20/36 10/20/40 10/20/41	1,109,341 154,330 1,080,431 262,074 31,952 5,584,796 4,424,097 108,543 1,062,493 921,580 2,464,637 1,395,785 231,559 1,648,809	1,043,916 142,584 951,949 239,353 29,142 5,256,567 4,149,020 107,785 916,363 843,970 2,171,570 1,197,449 235,285 1,600,918	0.014% 0.096% 0.024% 0.003% 0.530% 0.419% 0.011% 0.092% 0.085% 0.219% 0.121% 0.024% 0.162%

GNMA II 30 YR	3	10/20/45	3,776	3,450	0.000%
GNMA II 30 YR	3	10/20/46	2,632,091	2,387,876	0.241%
GNMA II 30 YR	3.5	10/20/46	243,161	229,376	0.023%
GNMA II 30 YR	6	10/20/48	41,716	43,654	0.004%
GNMA II 30 YR	4	10/20/50	18,044,018	17,230,060	1.739%
GNMA II 30 YR GNMA II 30 YR	1.5 2.5	10/20/51 10/20/51	1,810,047	1,451,056 16,300,455	0.146%
GNMA II 30 YR	3	10/20/51	18,811,174 56,498,647	50,659,373	1.645% 5.113%
GNMA II 30 YR	1.5	11/20/36	8,487,890	7,282,490	0.735%
GNMA II 30 YR	4	11/20/40	358,559	348,149	0.035%
GNMA II 30 YR	4.5	11/20/40	3,191,528	3,169,255	0.320%
GNMA II 30 YR	4	11/20/42	635,843	617,361	0.062%
GNMA II 30 YR	5.5	11/20/44	207,016	211,515	0.021%
GNMA II 30 YR	3.5	11/20/44	350,804	328,639	0.033%
GNMA II 30 YR	3	11/20/45	488,695	446,067	0.045%
GNMA II 30 YR GNMA II 30 YR	4 5	11/20/45 11/20/45	5,924,880 1,094,393	5,708,866 1,106,623	0.576% 0.112%
GNMA II 30 YR	3	11/20/46	1,541,799	1,400,440	0.141%
GNMA II 30 YR	3	11/20/46	1,531,641	1,389,528	0.140%
GNMA II 30 YR	3.5	11/20/46	667,888	625,677	0.063%
GNMA II 30 YR	4	11/20/47	335,046	321,583	0.032%
GNMA II 30 YR	5	11/20/47	2,371,823	2,368,345	0.239%
GNMA II 30 YR	5	11/20/48	653,630	652,200	0.066%
GNMA II 30 YR	6	11/20/48	51,645	54,035	0.005%
GNMA II 30 YR GNMA II 30 YR	1.5	11/20/50 11/20/51	23,189,062 9,659,419	19,568,834 7,743,639	1.975%
GNMA II 30 YR GNMA II 30 YR	6.5	11/20/51	6,532,947	6,650,284	0.781% 0.671%
GNMA II 30 YR	6.5	1/20/37	10,973	11,326	0.001%
GNMA II 30 YR	4.5	1/20/41	145,915	144,897	0.015%
GNMA II 30 YR	4	1/20/41	640,196	621,604	0.063%
GNMA II 30 YR	4.5	1/20/41	883,685	877,520	0.089%
GNMA II 30 YR	5.5	1/20/42	48,424	49,862	0.005%
GNMA II 30 YR	3.5	1/20/43	3,363,677	3,167,627	0.320%
GNMA II 30 YR	4	1/20/43	2,301,395	2,234,510	0.226%
GNMA II 30 YR GNMA II 30 YR	3.5	1/20/44	308,053 73,785	288,589 69,124	0.029% 0.007%
GNIVIA II 30 TIX	3.5	1/20/43	73,763	09,124	0.007 /6
GNMA II 30 YR	4	1/20/46	772.233	742.625	0.075%
GNMA II 30 YR GNMA II 30 YR	4 4.5	1/20/46 1/20/46	772,233 412,577	742,625 408,941	0.075% 0.041%
GNMA II 30 YR	4.5	1/20/46	412,577	408,941	0.041%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	4.5 5 1.5 2	1/20/46 1/20/48 1/20/52 1/20/52	412,577 126,037 146,853 30,516,022	408,941 125,829 117,727 25,650,171	0.041% 0.013% 0.012% 2.589%
GNMA II 30 YR	4.5 5 1.5 2 1.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36	412,577 126,037 146,853 30,516,022 220,041	408,941 125,829 117,727 25,650,171 188,771	0.041% 0.013% 0.012% 2.589% 0.019%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40	412,577 126,037 146,853 30,516,022 220,041 12,908	408,941 125,829 117,727 25,650,171 188,771 12,137	0.041% 0.013% 0.012% 2.589% 0.019% 0.001%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40	412,577 126,037 146,853 30,516,022 220,041 12,908	408,941 125,829 117,727 25,650,171 188,771 12,137	0.041% 0.013% 0.012% 2.589% 0.019% 0.001%
GNMA 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/42	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 3.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/42 12/20/45	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 3.5 5 5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/42 12/20/45 12/20/45	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 5 3.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/42 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 5 5 5 5 5 3.5 3	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.0051% 0.383% 1.349%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 5 5 5 5 5 3.5 3 2.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50 12/20/51	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 5 5 5 5 5 3.5 3	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.0051% 0.383% 1.349%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 3.5 2	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50 12/20/51 12/20/52	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 2 2 6	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50 12/20/52	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 3.5 5 2 6 7	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/48 12/20/50 12/20/52 12/20/52	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 2 6 7 1.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/47 12/20/49 12/20/50 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.0051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 3.5 2 6 7 1.5 4 5.5 4	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/50 12/20/50 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/43	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.003%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 5 7 1.5 4 5.5 4 5.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50 12/20/51 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/43 2/20/43	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.0028% 0.001%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 5 4 5.5 4 5.5 4 5.5 4 5.5 4	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/47 12/20/48 12/20/50 12/20/51 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/43 2/20/43 2/20/44	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.0028%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 5 3.5 3 2.5 2 6 7 1.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 5 6 7 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/47 12/20/49 12/20/50 12/20/52 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/43 2/20/44 2/20/45	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.0028% 0.001% 0.028% 0.009%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 5 4 5.5 4 5.5 4 5.5 4 5.5 4	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/47 12/20/48 12/20/50 12/20/51 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/43 2/20/43 2/20/44	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.0028% 0.001%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 3.5 3 2.5 2 6 7 1.5 4 5.5 4 5.5 4 5.5 4 3.5 3.5	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50 12/20/52 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/43 2/20/45 2/20/45	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541 232,567	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971 224,310	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.0028% 0.001% 0.028% 0.001%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 3.5 3 2.5 2 6 7 1.5 4 5.5 4 5.5 4 3.5 3.5 4 3.5 4 3.5 4 5.5 4 3.5 4 5.5 4	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/50 12/20/51 12/20/52 12/20/52 12/20/52 12/20/41 2/20/41 2/20/43 2/20/45 2/20/45 2/20/45 2/20/45	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541 232,567 626,413	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971 224,310 620,878	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.0028% 0.001% 0.028% 0.001% 0.028% 0.0023% 0.003%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 5 3.5 3 2.5 2 6 7 1.5 4 5.5 4 5.5 4 5.5 4 5.5 5	1/20/46 1/20/48 1/20/52 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/49 12/20/52 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/43 2/20/43 2/20/45 2/20/46 2/20/49	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541 232,567 626,413 390,195	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971 224,310 620,878 387,703	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.0028% 0.001% 0.028% 0.0028% 0.003% 0.003%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 5 4 5.5 5 4 5.5 4 5.5 5 4 5.5 6 4 5.5 6 6 7 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/47 12/20/48 12/20/49 12/20/52 12/20/52 12/20/52 12/20/41 2/20/41 2/20/41 2/20/41 2/20/43 2/20/43 2/20/45 2/20/45 2/20/45 2/20/45 2/20/45 2/20/45 2/20/45 2/20/45 2/20/45 2/20/45 2/20/46 2/20/49 2/20/51 3/20/36 3/20/41	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541 232,567 626,413 390,195 3,052,364 167,181 368,338	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971 224,310 620,878 387,703 2,573,004 143,450 365,767	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.003% 0.028% 0.001% 0.028% 0.001% 0.028% 0.003% 0.028% 0.009% 0.003% 0.028% 0.001%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 3.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 5 4 5.5 5 4 5.5 5 6 7 7 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	1/20/46 1/20/48 1/20/52 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/49 12/20/52 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/41 2/20/43 2/20/43 2/20/44 2/20/45 2/20/45 2/20/46 2/20/49 2/20/51 3/20/36 3/20/41 3/20/41	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541 232,567 626,413 390,195 3,052,364 167,181 368,338 1,087,912	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971 224,310 620,878 387,703 2,573,004 143,450 365,767 1,105,431	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.028% 0.001% 0.028% 0.001% 0.028% 0.001% 0.028% 0.009% 0.003% 0.028% 0.001% 0.028% 0.001% 0.028% 0.001% 0.028% 0.001%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 3.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 5 4 5.5 5 4 5.5 5 4 5.5 5 6 7 7 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	1/20/46 1/20/48 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/49 12/20/52 12/20/52 12/20/52 12/20/52 12/20/41 2/20/41 2/20/41 2/20/41 2/20/41 2/20/41 2/20/43 2/20/44 2/20/45 2/20/45 2/20/46 2/20/49 2/20/51 3/20/36 3/20/41 3/20/41	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541 232,567 626,413 390,195 3,052,364 167,181 368,338 1,087,912 51,099	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971 224,310 620,878 387,703 2,573,004 143,450 365,767 1,105,431 48,075	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.005% 0.051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.028% 0.001% 0.028% 0.001% 0.028% 0.009% 0.003% 0.028% 0.001% 0.028% 0.001% 0.028% 0.001% 0.003% 0.028% 0.001% 0.003% 0.003% 0.014% 0.003%
GNMA II 30 YR	4.5 5 1.5 2 1.5 3.5 3.5 3.5 5 5 5 5 5 3.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 4 5.5 5 4 5.5 5 4 5.5 5 6 7 7 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	1/20/46 1/20/48 1/20/52 1/20/52 1/20/52 12/20/36 12/20/40 12/20/41 12/20/45 12/20/45 12/20/45 12/20/49 12/20/52 12/20/52 12/20/52 12/20/52 2/20/37 2/20/41 2/20/41 2/20/43 2/20/43 2/20/44 2/20/45 2/20/45 2/20/46 2/20/49 2/20/51 3/20/36 3/20/41 3/20/41	412,577 126,037 146,853 30,516,022 220,041 12,908 37,458 1,246,085 1,829,248 2,841 51,923 507,050 4,087,392 14,830,100 46,257,589 2,523,399 9,375,170 11,619,722 6,130,116 940,391 25,197 289,404 6,556 282,504 92,541 232,567 626,413 390,195 3,052,364 167,181 368,338 1,087,912	408,941 125,829 117,727 25,650,171 188,771 12,137 35,229 1,173,478 1,849,683 2,927 51,845 504,899 3,797,824 13,365,302 40,068,502 2,124,018 9,440,480 11,912,366 5,258,451 913,093 26,044 280,992 6,753 274,297 86,971 224,310 620,878 387,703 2,573,004 143,450 365,767 1,105,431	0.041% 0.013% 0.012% 2.589% 0.019% 0.001% 0.004% 0.118% 0.187% 0.000% 0.0051% 0.383% 1.349% 4.044% 0.214% 0.953% 1.202% 0.531% 0.092% 0.003% 0.028% 0.001% 0.028% 0.001% 0.028% 0.001% 0.028% 0.003% 0.028% 0.001% 0.028% 0.001% 0.028% 0.001% 0.028% 0.001% 0.003% 0.014% 0.037% 0.112%

GNMA II 30 YR	4.5	3/20/43	28,579	28,379	0.003%
GNMA II 30 YR	3.5	3/20/44	2,996,360	2,819,696	0.285%
GNMA II 30 YR	4	3/20/44	81,716	79,342	0.008%
GNMA II 30 YR	5.5	3/20/44	531,549	547,406	0.055%
GNMA II 30 YR	4	3/20/46	1,186,875	1,141,402	0.115%
GNMA II 30 YR	5.5	3/20/46	232,337	239,702	0.024%
GNMA II 30 YR	4	3/20/47	2,182,454	2,095,451	0.211%
GNMA II 30 YR	3.5	3/20/47	36,277	33,938	0.003%
GNMA II 30 YR	5.5	3/20/49	1,255,826	1,271,093	0.128%
GNMA II 30 YR	4	3/20/49	1,647,978	1,560,792	0.158%
GNMA II 30 YR GNMA II 30 YR	3.5	3/20/50 3/20/50	1,542,927 6,274,238	1,433,431 5,826,630	0.145% 0.588%
GNMA II 30 YR	2	3/20/51	46,732,944	39,421,426	3.978%
GNMA II 30 YR	1.5	3/20/52	8,242,915	6,608,074	0.667%
GNMA II 30 YR	2	3/20/52	21,255,078	17,862,137	1.803%
GNMA II 30 YR	4.5	4/20/41	158,364	157,259	0.016%
GNMA II 30 YR	3.5	4/20/42	8,763	8,142	0.001%
GNMA II 30 YR	3.5	4/20/43	398,103	369,890	0.037%
GNMA II 30 YR	3	4/20/43	511,744	468,024	0.047%
GNMA II 30 YR	3.5	4/20/43	2,027,597	1,910,276	0.193%
GNMA II 30 YR	4.5	4/20/45	275,597	273,163	0.028%
GNMA II 30 YR	3.5	4/20/45	158,818	148,784	0.015%
GNMA II 30 YR GNMA II 30 YR	3.5 5.5	4/20/45	67,510	63,246	0.006%
GNMA II 30 YR	5.5	4/20/46 4/20/47	10,956 4,103,537	11,334 3,936,240	0.001% 0.397%
GNMA II 30 YR	3.5	4/20/47	94,257	88,156	0.009%
GNMA II 30 YR	3.5	4/20/47	82,029	76,737	0.008%
GNMA II 30 YR	4	4/20/49	2,529,699	2,395,122	0.242%
GNMA II 30 YR	1.5	4/20/51	4,371,244	3,504,283	0.354%
GNMA II 30 YR	1.5	4/20/52	144,458	115,807	0.012%
GNMA II 30 YR	4.5	5/20/30	18,142	17,755	0.002%
GNMA II 30 YR	4.5	5/20/41	9,041	8,978	0.001%
GNMA II 30 YR	3.5	5/20/42	67,041	62,291	0.006%
GNMA II 30 YR	3.5	5/20/42	134,661	126,719	0.013%
GNMA II 30 YR	3	5/20/43	1,485,299	1,358,824	0.137%
GNMA II 30 YR	3.5	5/20/43	1,863,284	1,757,560	0.177%
CNIMA II 20 VD	3	E/20/4E	E00.7E6		0.0540/
GNMA II 30 YR	3	5/20/45	582,756	531,214	0.054%
GNMA II 30 YR	5.5	5/20/45	68,067	531,214 70,184	0.007%
GNMA II 30 YR GNMA II 30 YR		5/20/45 5/20/46	68,067 8,666,257	531,214 70,184 7,880,848	0.007% 0.795%
GNMA II 30 YR	5.5 3	5/20/45	68,067	531,214 70,184	0.007%
GNMA II 30 YR GNMA II 30 YR	5.5 3 4	5/20/45 5/20/46 5/20/46	68,067 8,666,257 548,288	531,214 70,184 7,880,848 527,349	0.007% 0.795% 0.053%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	5.5 3 4 4	5/20/45 5/20/46 5/20/46 5/20/47	68,067 8,666,257 548,288 5,650,620	531,214 70,184 7,880,848 527,349 5,423,616	0.007% 0.795% 0.053% 0.547%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	5.5 3 4 4 5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48	68,067 8,666,257 548,288 5,650,620 257,443	531,214 70,184 7,880,848 527,349 5,423,616 256,827	0.007% 0.795% 0.053% 0.547% 0.026%
GNMA II 30 YR	5.5 3 4 4 5 5.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48	68,067 8,666,257 548,288 5,650,620 257,443 635,790	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281	0.007% 0.795% 0.053% 0.547% 0.026% 0.065%
GNMA II 30 YR	5.5 3 4 4 5 5 5.5 5 3.5 3.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.006%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.0087% 0.000% 0.949% 0.001%
GNMA II 30 YR	5.5 3 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.000% 0.949% 0.001% 0.207%
GNMA II 30 YR	5.5 3 4 4 4 5 5.5 5.5 3 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/47 6/20/48	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.000% 0.949% 0.001% 0.207% 0.104%
GNMA II 30 YR	5.5 3 4 4 5 5.5 5 5.5 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/47 6/20/48	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.000% 0.949% 0.001% 0.207% 0.104% 0.268%
GNMA II 30 YR	5.5 3 4 4 4 5 5.5 5.5 3 3.5 3.5 3.5 3.5 3.	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/47 6/20/48	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.000% 0.949% 0.001% 0.207% 0.104%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 5.5 3.5 5.5 3.5 5.5 4 5 5.5 5 5 5 5 5 5 5 6 6 7 7 7 8 7 8 7 8 8 8 8 8 8 8 8 8 8 8	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/47 6/20/48 6/20/48	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.0949% 0.000% 0.949% 0.104% 0.207% 0.104% 0.268% 0.000%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/48 6/20/48 6/20/48 6/20/49 6/20/50	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973 9,097,668	531,214 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962 8,209,537	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.000% 0.949% 0.001% 0.207% 0.104% 0.268% 0.000% 0.829%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/47 6/20/48 6/20/48 6/20/49 6/20/50	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973 9,097,668 434,083	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962 8,209,537 414,539	0.007% 0.795% 0.053% 0.0547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.000% 0.949% 0.001% 0.207% 0.104% 0.268% 0.000% 0.829% 0.042%
GNMA II 30 YR	5.5 3 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/46 6/20/47 6/20/48 6/20/48 6/20/49 6/20/50 6/20/50	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973 9,097,668 434,083 2,497,995	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962 8,209,537 414,539 2,435,956	0.007% 0.795% 0.053% 0.0547% 0.026% 0.065% 0.0544% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.0949% 0.000% 0.949% 0.001% 0.207% 0.104% 0.268% 0.000% 0.829% 0.042% 0.246%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 5.5 3.5 5.5 3.5 5.5 4 5 5.5 5 3 4 4 5 5 5.5 5 2	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/46 6/20/48 6/20/48 6/20/48 6/20/49 6/20/50 6/20/50 6/20/50	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973 9,097,668 434,083 2,497,995 4,156,859	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962 8,209,537 414,539 2,435,956 3,501,297	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.006% 0.0949% 0.001% 0.207% 0.104% 0.207% 0.104% 0.268% 0.000% 0.829% 0.042% 0.246% 0.353%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/46 6/20/48 6/20/48 6/20/48 6/20/49 6/20/50 6/20/50 6/20/51	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973 9,097,668 434,083 2,497,995 4,156,859 4,350,899	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962 8,209,537 414,539 2,435,956 3,501,297 3,758,942 41,290 663,010	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.087% 0.006% 0.087% 0.104% 0.207% 0.104% 0.207% 0.104% 0.268% 0.000% 0.268% 0.000% 0.829% 0.042% 0.353% 0.379%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/46 6/20/48 6/20/48 6/20/48 6/20/49 6/20/50 6/20/50 6/20/50 6/20/51 7/20/35 7/20/36	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973 9,097,668 434,083 2,497,995 4,156,859 4,350,899 41,463 772,898 2,431	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962 8,209,537 414,539 2,435,956 3,501,297 3,758,942 41,290 663,010 2,474	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.0949% 0.001% 0.207% 0.104% 0.207% 0.104% 0.268% 0.000% 0.829% 0.042% 0.353% 0.379% 0.004% 0.0067%
GNMA II 30 YR	5.5 3 4 4 4 5 5 5.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3	5/20/45 5/20/46 5/20/46 5/20/47 5/20/48 5/20/48 5/20/48 5/20/50 5/20/50 5/20/51 5/20/51 5/20/52 6/20/42 6/20/43 6/20/43 6/20/43 6/20/44 6/20/45 6/20/46 6/20/46 6/20/46 6/20/47 6/20/48 6/20/48 6/20/48 6/20/49 6/20/50 6/20/50 6/20/50 6/20/51 7/20/35 7/20/36	68,067 8,666,257 548,288 5,650,620 257,443 635,790 542,069 1,280,596 2,570,135 4,593,067 1,089,651 2,558,424 795,460 2,747,482 834,451 1,502,199 57,819 916,910 2,282 10,339,300 4,858 2,133,529 1,033,531 2,618,929 1,973 9,097,668 434,083 2,497,995 4,156,859 4,350,899 41,463 772,898	531,214 70,184 70,184 7,880,848 527,349 5,423,616 256,827 645,281 535,955 1,191,148 2,394,980 4,295,864 992,404 2,311,112 668,486 2,586,008 763,611 1,415,582 59,556 863,813 2,350 9,398,976 5,036 2,047,859 1,029,943 2,658,941 1,962 8,209,537 414,539 2,435,956 3,501,297 3,758,942 41,290 663,010	0.007% 0.795% 0.053% 0.547% 0.026% 0.065% 0.054% 0.120% 0.242% 0.434% 0.100% 0.233% 0.067% 0.261% 0.077% 0.143% 0.006% 0.0949% 0.000% 0.949% 0.001% 0.207% 0.104% 0.268% 0.000% 0.268% 0.000% 0.353% 0.379% 0.004% 0.004%

GNMA II 30 YR	6	7/20/45	95,187	99,609	0.010%
GNMA II 30 YR	3.5	7/20/45	82,050	76,864	0.008%
GNMA II 30 YR	3	7/20/46	7,024,892	6,394,227	0.645%
GNMA II 30 YR	3.5	7/20/46	3,007,978	2,817,180	0.284%
GNMA II 30 YR	4.5	7/20/46	645,083	639,399	0.065%
GNMA II 30 YR	3	7/20/46	10,648,487	9,673,402	0.976%
GNMA II 30 YR	3.5	7/20/46	1,229,850	1,151,163	0.116%
GNMA II 30 YR	4.5	7/20/47	2,564,275	2,516,278	0.254%
GNMA II 30 YR	3.5	7/20/47	94,167	88,151	0.009%
GNMA II 30 YR	4	7/20/49	295,068	280,442	0.028%
GNMA II 30 YR	4	7/20/49	381,472	364,830	0.037%
GNMA II 30 YR	4	7/20/49	656,041	623,969	0.063%
GNMA II 30 YR GNMA II 30 YR	3.5 3.5	7/20/49 7/20/49	2,263,924 3,258,636	2,056,253 3,028,506	0.208% 0.306%
GNMA II 30 YR	3.5	7/20/49	5,408,931	5,026,871	0.507%
GNMA II 30 YR	2	7/20/51	60,294,090	50,843,436	5.131%
GNMA II 30 YR	2.5	7/20/51	12,181,886	10,519,981	1.062%
GNMA II 30 YR	6	8/20/39	198,922	208,058	0.021%
GNMA II 30 YR	3.5	8/20/42	2,162,268	2,035,587	0.205%
GNMA II 30 YR	4	8/20/42	127,832	124,120	0.013%
GNMA II 30 YR	5	8/20/42	562,020	571,053	0.058%
GNMA II 30 YR	3	8/20/43	264,517	242,197	0.024%
GNMA II 30 YR	3.5	8/20/43	682,944	643,700	0.065%
GNMA II 30 YR	3.5	8/20/44	393,650	371,558	0.037%
GNMA II 30 YR	4	8/20/45	30,594	29,467	0.003%
GNMA II 30 YR GNMA II 30 YR	3.5	8/20/45	3,638,978	3,410,046	0.344%
GNMA II 30 YR	3.5 3.5	8/20/46 8/20/46	501,845 1,123,789	470,122 1,051,891	0.047% 0.106%
GNMA II 30 YR	3.5	8/20/46	648,391	606,406	0.061%
GNMA II 30 YR	4.5	8/20/47	5,235,345	5,136,040	0.518%
GNMA II 30 YR	5	8/20/47	3,095,811	3,091,266	0.312%
GNMA II 30 YR	5	8/20/48	81,334	80,989	0.008%
GNMA II 30 YR	5	8/20/48	1,226,789	1,214,767	0.123%
GNMA II 30 YR	2.5	8/20/50	17,536,921	15,187,657	1.533%
GNMA II 30 YR	4	8/20/50	166,328	158,948	0.016%
GNMA II 30 YR	2.5	8/20/51	25,395,629	22,020,642	2.222%
GNMA II 30 YR	2.5	8/20/51	38,622,222	33,319,723	3.363%
GNMA II 30 YR	2	8/20/52	5,741,027	4,831,994	0.488%
GNMA II 30 YR GNMA II 30 YR	2 2.5	8/20/52 8/20/52	5,741,027 3,162,562	4,831,994 2,739,776	0.488% 0.277%
GNMA II 30 YR GNMA II 30 YR	2 2.5 6.5	8/20/52 8/20/52 9/20/34	5,741,027 3,162,562 5,720	4,831,994 2,739,776 5,870	0.488% 0.277% 0.001%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	2 2.5 6.5 1.5	8/20/52 8/20/52 9/20/34 9/20/36	5,741,027 3,162,562 5,720 8,743,407	4,831,994 2,739,776 5,870 7,501,872	0.488% 0.277% 0.001% 0.757%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	2 2.5 6.5 1.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38	5,741,027 3,162,562 5,720 8,743,407 15,846	4,831,994 2,739,776 5,870 7,501,872 15,971	0.488% 0.277% 0.001% 0.757% 0.002%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561	0.488% 0.277% 0.001% 0.757% 0.002% 0.020%
GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR GNMA II 30 YR	2 2.5 6.5 1.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561	0.488% 0.277% 0.001% 0.757% 0.002% 0.020%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371% 0.010%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 3.5 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371% 0.010% 0.011%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 3.5 3.5 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 3.5 5.5 3.5 4.5 5 3.5 4	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/46	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.026%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 6	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4.5 5 5 3.5 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/48 9/20/49	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.024%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4.5 5 5 3.5 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 3.5 4 5 3.5 3.5 4 5 3.5 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.011% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.024% 0.282% 0.244%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 4 5 3.5 4 5 6 5 3.5 4 5 6 5 3.5 6 5 3.5 6 5 5 3.5 6 5 3.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.282% 0.244% 0.847%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 3.5 4 5 6 5 3.5 2.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49 9/20/51 9/20/52	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.282% 0.244% 0.847% 0.246%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 3.5 4 5 6 5 3.5 2.5 2 2.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/52 9/20/52	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.011% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.282% 0.244% 0.282% 0.244% 0.847% 0.246% 0.411%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 3.5 4 5 2 2.5 8	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49 10/20/24 10/20/28 10/20/29	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.282% 0.244% 0.282% 0.244% 0.284% 0.246% 0.411% 0.000% 0.001%
GNMA II 30 YR GOVERNMENT National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn.	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4.5 5 3.5 4 5 6 5 3.5 4 7 7 7	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49 10/20/24 10/20/28 10/20/29 10/20/30	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506 34,033	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600 34,820	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.011% 0.037% 0.091% 0.063% 0.015% 0.026% 0.012% 0.024% 0.282% 0.244% 0.282% 0.244% 0.284% 0.246% 0.011% 0.000% 0.011% 0.000%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4.5 5 3.5 4 5 8 7 7 7 7 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49 10/20/52 10/20/24 10/20/29 10/20/30 10/20/32	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506 34,033 998,748	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600 34,820 1,013,925	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.011% 0.0137% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.282% 0.244% 0.282% 0.244% 0.246% 0.411% 0.000% 0.011% 0.001% 0.001% 0.001%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4.5 5 3.5 4 5 6 5 3.5 2.5 2 2.5 8 7 7 7 5.5 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49 10/20/52 10/20/24 10/20/28 10/20/32 10/20/33	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506 34,033 998,748 15,355	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600 34,820 1,013,925 15,645	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.282% 0.244% 0.282% 0.244% 0.246% 0.411% 0.000% 0.011% 0.001% 0.001% 0.001% 0.001%
GNMA II 30 YR	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 6 5 3.5 4 5 6 7 7 7 5.5 5 5.5 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/48 9/20/49 9/20/52 10/20/52 10/20/24 10/20/28 10/20/30 10/20/33 10/20/34	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506 34,033 998,748 15,355 1,319,512	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600 34,820 1,013,925 15,645 1,358,979	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.011% 0.011% 0.037% 0.091% 0.063% 0.015% 0.051% 0.026% 0.012% 0.024% 0.282% 0.244% 0.282% 0.244% 0.284% 0.246% 0.11% 0.000% 0.011% 0.000% 0.011% 0.000% 0.011%
GNMA II 30 YR GOVERNMENT National Mortgage Assn.	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 6 5 3.5 4 5 6 7 7 7 7 7 5.5 5.5 5.5 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49 10/20/52 10/20/24 10/20/28 10/20/33 10/20/34 10/20/35	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506 34,033 998,748 15,355 1,319,512 9,221	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600 34,820 1,013,925 15,645 1,358,979 9,346	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.011% 0.011% 0.037% 0.091% 0.063% 0.015% 0.026% 0.012% 0.0244% 0.282% 0.244% 0.282% 0.244% 0.246% 0.011% 0.000% 0.011% 0.000% 0.011% 0.000% 0.011%
GNMA II 30 YR GN	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4.5 5 3.5 4 5 6 5 3.5 4 5 6 7 7 7 7 5.5 5 5.5 5 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/48 9/20/49 9/20/52 10/20/52 10/20/24 10/20/28 10/20/30 10/20/33 10/20/35 10/20/35	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506 34,033 998,748 15,355 1,319,512 9,221 1,203	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600 34,820 1,013,925 15,645 1,358,979 9,346 1,240	0.488% 0.277% 0.001% 0.757% 0.002% 0.024% 0.004% 0.371% 0.010% 0.011% 0.037% 0.091% 0.063% 0.015% 0.026% 0.012% 0.024% 0.282% 0.244% 0.282% 0.244% 0.246% 0.11% 0.000% 0.011% 0.000%
GNMA II 30 YR GOVERNMENT National Mortgage Assn.	2 2.5 6.5 1.5 6 4.5 3.5 4 3.5 5.5 3.5 4.5 5 3.5 4 5 6 5 3.5 4 5 6 7 7 7 7 7 5.5 5.5 5.5 5.5	8/20/52 8/20/52 9/20/34 9/20/36 9/20/38 9/20/41 9/20/42 9/20/42 9/20/43 9/20/45 9/20/46 9/20/46 9/20/46 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/47 9/20/49 9/20/49 10/20/52 10/20/24 10/20/28 10/20/33 10/20/34 10/20/35	5,741,027 3,162,562 5,720 8,743,407 15,846 199,957 256,019 43,132 3,898,226 109,951 106,675 389,063 928,123 612,845 161,118 522,870 257,061 117,581 242,293 3,073,003 2,662,664 9,717,313 2,903,301 4,699,846 363 107,858 6,506 34,033 998,748 15,355 1,319,512 9,221	4,831,994 2,739,776 5,870 7,501,872 15,971 198,561 241,216 41,878 3,675,015 103,003 110,410 364,622 901,890 622,703 151,052 503,154 256,683 123,040 241,190 2,791,752 2,418,664 8,392,395 2,442,096 4,071,151 362 109,148 6,600 34,820 1,013,925 15,645 1,358,979 9,346	0.488% 0.277% 0.001% 0.757% 0.002% 0.020% 0.024% 0.011% 0.011% 0.037% 0.091% 0.063% 0.015% 0.026% 0.012% 0.0244% 0.282% 0.244% 0.282% 0.244% 0.246% 0.11% 0.000% 0.011% 0.001% 0.001% 0.001%

Government National Mortgage Assn.	6	10/20/39	19,697	20,612	0.002%
Government National Mortgage Assn.	4	10/20/40	85,660	83,172	0.008%
Government National Mortgage Assn.	4.5	10/20/40	54,284	53,905	0.005%
Government National Mortgage Assn.	5.5	11/20/32	2,147,668	2,180,238	0.220%
Government National Mortgage Assn. Government National Mortgage Assn.	5.5 5.5	11/20/33 11/20/34	50,392 15,983	51,345 16,462	0.005% 0.002%
Government National Mortgage Assn.	5	11/20/35	4,427	4,498	0.000%
Government National Mortgage Assn.	5.5	11/20/38	279,849	289,654	0.029%
Government National Mortgage Assn.	4.5	11/20/39	9,234	9,169	0.001%
Government National Mortgage Assn.	5	1/1/34	12,730,000	12,509,214	1.262%
Government National Mortgage Assn.	6.5	1/1/35	1,140,000	1,160,039	0.117%
Government National Mortgage Assn. Government National Mortgage Assn.	4.5	1/1/38	10,200,000	9,844,594 10,023,212	0.994% 1.012%
Government National Mortgage Assn.	3.5	1/1/42	(2,313,000)	(2,134,736)	(0.215%)
Government National Mortgage Assn.	3.5	1/1/42	19,865,000	18,354,950	1.852%
Government National Mortgage Assn.	2.5	1/1/43	58,321,000	50,497,785	5.096%
Government National Mortgage Assn.	3	1/1/43	14,118,000	12,614,102	1.273%
Government National Mortgage Assn.	7	1/1/50	25,578,000	21,496,511	2.169%
Government National Mortgage Assn. Government National Mortgage Assn.	6	1/20/28	3,184 18,303	3,201 18,908	0.000% 0.002%
Government National Mortgage Assn.	7	1/20/34	12,017	11,878	0.001%
Government National Mortgage Assn.	4.5	1/20/35	3,141	3,119	0.000%
Government National Mortgage Assn.	5	1/20/35	368,958	373,970	0.038%
Government National Mortgage Assn.	5.5	1/20/35	1,162	1,178	0.000%
Government National Mortgage Assn.	5	1/20/36	323,779	328,977	0.033%
Government National Mortgage Assn.	5.5	1/20/36	219,377	225,968	0.023%
Government National Mortgage Assn. Government National Mortgage Assn.	4.5	1/20/39 1/20/40	45,274 54,892	47,379 54,509	0.005% 0.006%
Government National Mortgage Assn.	5.5	1/20/40	686,522	709,711	0.072%
Government National Mortgage Assn.	5.5	12/20/33	15,349	15,675	0.002%
Government National Mortgage Assn.	6	12/20/33	140,298	146,791	0.015%
Government National Mortgage Assn.	4.5	12/20/34	11,272	11,194	0.001%
Government National Mortgage Assn.	5	12/20/34	487,680	495,497	0.050%
Government National Mortgage Assn. Government National Mortgage Assn.	5.5 5	12/20/34 12/20/35	69,901 481,565	71,470 489,280	0.007% 0.049%
Government National Mortgage Assn.	6	12/20/35	200,891	210,216	0.049%
Government National Mortgage Assn.	6	12/20/38	152,722	159,812	0.016%
		12/20/38 12/20/39			0.016% 0.005%
Government National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn.	6 4 4.5	12/20/39 12/20/39	152,722 51,377 557,850	159,812 49,885 553,956	0.005% 0.056%
Government National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn.	6 4 4.5 7	12/20/39 12/20/39 2/20/31	152,722 51,377 557,850 5,838	159,812 49,885 553,956 5,945	0.005% 0.056% 0.001%
Government National Mortgage Assn.	6 4 4.5 7 5.5	12/20/39 12/20/39 2/20/31 2/20/33	152,722 51,377 557,850 5,838 72,505	159,812 49,885 553,956 5,945 73,784	0.005% 0.056% 0.001% 0.007%
Government National Mortgage Assn.	6 4 4.5 7	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34	152,722 51,377 557,850 5,838 72,505 857,222	159,812 49,885 553,956 5,945 73,784 874,489	0.005% 0.056% 0.001% 0.007% 0.088%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5	12/20/39 12/20/39 2/20/31 2/20/33	152,722 51,377 557,850 5,838 72,505	159,812 49,885 553,956 5,945 73,784	0.005% 0.056% 0.001% 0.007%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35	152,722 51,377 557,850 5,838 72,505 857,222 4,329	159,812 49,885 553,956 5,945 73,784 874,489 4,387	0.005% 0.056% 0.001% 0.007% 0.088% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5 5 5 5 5 5 5 6	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/35 2/20/37	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 5.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 5.5 6	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004% 0.010%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 5.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5 5.5 6 4.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5 5 5 5 5 5 5 5 5 6 4.5 4.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 4.5 4.5 4.5 9	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004% 0.010% 0.033% 0.205% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5 5.5 5 5.5 6 4.5 4.5 4.5 9 7 5.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.033% 0.205% 0.000% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 4.5 4.5 4.5 9 7 5.5 5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004% 0.010% 0.033% 0.205% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5 5.5 5 5.5 6 4.5 4.5 4.5 9 7 5.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.033% 0.205% 0.000% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5 5.5 5 5 5.5 6 4.5 4.5 4.5 5 9 7 5.5 5 5 5 5 5 5 5 5 6 6 7 7 7 7 7 7 7 7 7	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.033% 0.205% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5 5.5 5 5.5 6 4.5 4.5 4.5 5 9 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/35 3/20/35	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004% 0.010% 0.033% 0.205% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 4.5 4.5 4.5 5 9 7 5.5 5 5 5 5 5 4 4	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/35 2/20/37 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/35 3/20/36 3/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.0023% 0.002% 0.003% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5.5 5 5.5 6 4.5 4.5 5 5 5 5 5 5 5 6 4 4 4 4	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/37 2/20/39 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/35 3/20/36 3/20/39 3/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.033% 0.205% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.003% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5 5.5 5 5 5 5 5 6 4.5 4.5 5 5 5 5 5 5 5 6 4 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/36 3/20/36 3/20/39 3/20/39 3/20/40 4/20/31	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067 37,454	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716 38,971	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.033% 0.205% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.002% 0.003% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5.5 5 5.5 6 4.5 4.5 5 5 5 5 5 5 5 6 4 4 4 4	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/37 2/20/39 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/35 3/20/36 3/20/39 3/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.033% 0.205% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.003% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 6 4.5 4.5 4.5 5 9 7 5.5 5 5 5 5 5 4 4 4 7 4.5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/35 3/20/36 3/20/39 3/20/36 3/20/39 3/20/40 4/20/31 4/20/34	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067 37,454 1,899	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716 38,971 1,885	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.017% 0.000% 0.056% 0.004% 0.000% 0.033% 0.205% 0.000% 0.000% 0.000% 0.001% 0.002% 0.002% 0.003% 0.002% 0.001% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5.5 5 5.5 6 4.5 4.5 5 5 5.5 5 5 5 5 5 5 5 5 5 5 5 5	12/20/39 12/20/39 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/34 3/20/35 3/20/36 3/20/36 3/20/36 3/20/35 3/20/36 3/20/36 3/20/36 3/20/36 3/20/36 3/20/39 3/20/36 3/20/36 3/20/38 4/20/38 4/20/38	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067 37,454 1,899 8,542	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716 38,971 1,885 8,482	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.003% 0.002% 0.003% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5 5.5 6 4.5 4.5 5 9 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	12/20/39 12/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/32 3/20/34 3/20/35 3/20/35 3/20/35 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/39 3/20/39 3/20/39 3/20/30	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067 37,454 1,899 8,542 178,906 107,932 3,726	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716 38,971 1,885 8,482 181,781 109,643 3,843	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.002% 0.003% 0.002% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5.5 5 5.5 6 4.5 4.5 5 5.5 5 5 5 5 5 5 5 5 5 5 5 5 6 4 7 4.5 4.5 5 5 5 5 6 6 6 7 7 7 7 7 7 7 7 7 7 7 7	12/20/39 12/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/39 4/20/39 4/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067 37,454 1,899 8,542 178,906 107,932 3,726 56,302	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716 38,971 1,885 8,482 181,781 109,643 3,843 58,911	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.000% 0.000% 0.000% 0.000% 0.002% 0.002% 0.002% 0.003% 0.002% 0.001% 0.000% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5.5 5 5.5 6 4.5 4.5 5 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5	12/20/39 12/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/32 3/20/32 3/20/34 3/20/35 3/20/35 3/20/35 3/20/35 3/20/35 3/20/35 3/20/35 3/20/35 3/20/35 3/20/36 3/20/35 3/20/36 3/20/39 4/20/39 4/20/39 4/20/39 4/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067 37,454 1,899 8,542 178,906 107,932 3,726 56,302 2,437,663	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716 38,971 1,885 8,482 181,781 109,643 3,843 58,911 2,420,647	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	6 4 4.5 7 5.5 5.5 5.5 5 5.5 6 4.5 4.5 5 5.5 5 5 5 5 5 5 5 5 5 5 5 5 6 4 7 4.5 4.5 5 5 5 5 6 6 6 7 7 7 7 7 7 7 7 7 7 7 7	12/20/39 12/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 3/20/25 3/20/30 3/20/32 3/20/34 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/35 3/20/36 3/20/39 4/20/39 4/20/39	152,722 51,377 557,850 5,838 72,505 857,222 4,329 167,711 167,837 14 532,913 35,575 98,852 4,277 324,957 2,010,127 108 2,986 1,252 11,156 225,560 19,187 25,040 1,142 11,363 12,067 37,454 1,899 8,542 178,906 107,932 3,726 56,302	159,812 49,885 553,956 5,945 73,784 874,489 4,387 171,560 169,721 14 557,657 36,746 103,439 4,247 322,689 2,035,045 108 3,041 1,258 11,216 230,653 19,448 25,790 1,160 11,036 11,716 38,971 1,885 8,482 181,781 109,643 3,843 58,911	0.005% 0.056% 0.001% 0.007% 0.088% 0.000% 0.017% 0.000% 0.056% 0.004% 0.010% 0.000% 0.000% 0.000% 0.000% 0.001% 0.0023% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001% 0.001%

Government National Mortgage Assn.	7	5/20/28	16,679	16,788	0.002%
	5.5	5/20/31	512	510	0.000%
Government National Mortgage Assn.	7	5/20/31	9,965	10,182	0.001%
Government National Mortgage Assn. Government National Mortgage Assn.	5.5	5/20/34 5/20/35	253,912 777,721	260,272 788,292	0.026%
Government National Mortgage Assn.	5.5	5/20/35	15,203	15,659	0.002%
Government National Mortgage Assn.	6	5/20/36	18,079	18,918	0.002%
Government National Mortgage Assn.	5.5	5/20/39	19,405	20,025	0.002%
Government National Mortgage Assn.	4.5	5/20/40	4,421,467	4,390,596	0.443%
Government National Mortgage Assn.	7	6/20/29	4,289	4,345	0.000%
Government National Mortgage Assn. Government National Mortgage Assn.	5 4.5	6/20/33 6/20/34	44,020 23,852	43,968 23,686	0.004%
Government National Mortgage Assn.	5	6/20/35	568	575	0.002%
Government National Mortgage Assn.	4	6/20/40	352,976	342,723	0.035%
Government National Mortgage Assn.	4.5	6/20/40	592,798	585,826	0.059%
Government National Mortgage Assn.	7	7/20/31	20,997	21,836	0.002%
Government National Mortgage Assn.	5.5	7/20/32	1,759	1,753	0.000%
Government National Mortgage Assn. Government National Mortgage Assn.	5.5 5	7/20/33 7/20/34	190,181 9,255	193,076 9,378	0.019% 0.001%
Government National Mortgage Assn.	5.5	7/20/34	110,589	113,490	0.001%
Government National Mortgage Assn.	6	7/20/34	145,549	152,285	0.015%
Government National Mortgage Assn.	5.5	7/20/35	1,130,239	1,154,653	0.117%
Government National Mortgage Assn.	6	7/20/36	41,533	43,449	0.004%
Government National Mortgage Assn.	4.5	7/20/39	16,502	16,387	0.002%
Government National Mortgage Assn.	5	7/20/39	150,893	153,279	0.015%
Government National Mortgage Assn. Government National Mortgage Assn.	3.5 4.5	7/20/39 7/20/40	718,684 855,077	683,771 849,109	0.069%
Government National Mortgage Assn.	8	8/20/25	1,960	1,969	0.000%
Government National Mortgage Assn.	7	8/20/29	41,907	42,361	0.004%
Government National Mortgage Assn.	7	8/20/30	10,787	10,840	0.001%
Government National Mortgage Assn.	5.5	8/20/32	29,380	29,439	0.003%
Government National Mortgage Assn.	5.5	8/20/33	30,251	30,711	0.003%
Government National Mortgage Assn. Government National Mortgage Assn.	5.5	8/20/33 8/20/34	307,197 115,892	306,555 119,371	0.031% 0.012%
Government National Mortgage Assn.	5	8/20/35	9,095	9,241	0.001%
Government National Mortgage Assn.	5.5	8/20/35	29,019	29,888	0.003%
Government National Mortgage Assn.	5.5	8/20/38	178,773	185,029	0.019%
Government National Mortgage Assn.	6	8/20/38	324,486	339,555	0.034%
Government National Mortgage Assn. Government National Mortgage Assn.	<u>4</u> 4.5	8/20/39 8/20/39	26,158 20,036	25,399 19,896	0.003%
Government National Mortgage Assn.	4.5	0/20/39	20,030	19,090	0.002 /0
	4	8/20/40	316,845	307,641	
Government National Mortgage Assn.	4.5	8/20/40 8/20/40	316,845 50,969	307,641 50,613	0.031% 0.005%
	·		-	-	0.031%
Government National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn.	4.5	8/20/40	50,969	50,613	0.031% 0.005%
Government National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn. Government National Mortgage Assn.	4.5 5 8 5.5	8/20/40 8/20/40 9/20/26 9/20/32	50,969 684,061 6,830 117,176	50,613 692,547 6,907 118,961	0.031% 0.005% 0.070% 0.001% 0.012%
Government National Mortgage Assn.	4.5 5 8 5.5 5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33	50,969 684,061 6,830 117,176 724,788	50,613 692,547 6,907 118,961 725,796	0.031% 0.005% 0.070% 0.001% 0.012% 0.073%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33	50,969 684,061 6,830 117,176 724,788 39,979	50,613 692,547 6,907 118,961 725,796 40,207	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004%
Government National Mortgage Assn.	4.5 5 8 5.5 5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33	50,969 684,061 6,830 117,176 724,788	50,613 692,547 6,907 118,961 725,796	0.031% 0.005% 0.070% 0.001% 0.012% 0.073%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5 5.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33	50,969 684,061 6,830 117,176 724,788 39,979 263,396	50,613 692,547 6,907 118,961 725,796 40,207 264,087	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752	0.031% 0.005% 0.070% 0.001% 0.012% 0.004% 0.0027% 0.008% 0.0069% 0.100% 0.005%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6 4.5 3.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.027% 0.008% 0.069% 0.100% 0.005%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752	0.031% 0.005% 0.070% 0.001% 0.012% 0.004% 0.0027% 0.008% 0.0069% 0.100% 0.005%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6 4.5 3.5 4	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/35 9/20/35 9/20/35 9/20/40 9/20/40 9/20/40	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282	0.031% 0.005% 0.0070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100% 0.005% 0.005% 0.075%
Government National Mortgage Assn.	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6 4.5 3.5 4	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40 9/20/40	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100% 0.005% 0.005% 0.075% 0.034% 0.048%
Government National Mortgage Assn. Government National Mortgage Association Government National Mortgage Association Government National Mortgage Association Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/35 9/20/35 9/20/35 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.027% 0.008% 0.069% 0.100% 0.005% 0.075% 0.034% 0.048% 0.069% 0.0069% 0.037% 0.218%
Government National Mortgage Assn. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100% 0.075% 0.034% 0.048% 0.069% 0.037% 0.218% 0.090%
Government National Mortgage Assn. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964	0.031% 0.005% 0.070% 0.001% 0.012% 0.004% 0.0027% 0.008% 0.0069% 0.100% 0.005% 0.075% 0.034% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003%
Government National Mortgage Assn. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100% 0.075% 0.034% 0.048% 0.069% 0.037% 0.218% 0.090%
Government National Mortgage Assn. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47 11/20/51	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.027% 0.008% 0.069% 0.100% 0.005% 0.075% 0.034% 0.048% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003% 0.003%
Government National Mortgage Assn. Government National Mortgage Asso. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 3.5 4	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47 11/20/51 1/20/50	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390 763,815	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858 94,132	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.0069% 0.100% 0.005% 0.034% 0.048% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003% 0.003%
Government National Mortgage Assn. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/35 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47 11/20/51 1/20/50 1/20/50 1/20/50 1/20/53 12/20/45	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390 763,815 2,810,086 7,909,897 4,517,701	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858 94,132 322,582 7,863,044 527,251	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.0069% 0.100% 0.005% 0.075% 0.034% 0.048% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003% 0.047% 0.009% 0.003% 0.047% 0.009%
Government National Mortgage Assn. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47 11/20/51 1/20/50 1/20/50 1/20/50 1/20/53 12/20/45 2/16/40	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390 763,815 2,810,086 7,909,897 4,517,701 18,276,067	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858 94,132 322,582 7,863,044 527,251 3,221,506	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100% 0.005% 0.034% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003% 0.003% 0.003% 0.003% 0.003% 0.003% 0.003% 0.003%
Government National Mortgage Assn. Government National Mortgage Asso. Government National Mortgage Asso. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47 11/20/51 1/20/50 1/20/50 1/20/53 12/20/45 2/16/40 2/16/51	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390 763,815 2,810,086 7,909,897 4,517,701 18,276,067 6,775,119	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858 94,132 322,582 7,863,044 527,251 3,221,506 966,102	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.0069% 0.100% 0.005% 0.075% 0.034% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003% 0.047% 0.009% 0.003% 0.047% 0.009% 0.003% 0.047% 0.009%
Government National Mortgage Assn. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47 11/20/51 1/20/50 1/20/50 1/20/50 1/20/53 12/20/45 2/16/40	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390 763,815 2,810,086 7,909,897 4,517,701 18,276,067	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858 94,132 322,582 7,863,044 527,251 3,221,506	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100% 0.005% 0.034% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003% 0.003% 0.003% 0.003% 0.003% 0.003% 0.003% 0.003%
Government National Mortgage Assn. Government National Mortgage Asso. Government National Mortgage Asso. Government National Mortgage Asso. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/35 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/45 11/20/47 11/20/51 1/20/50 1/20/53 12/20/45 2/16/51	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390 763,815 2,810,086 7,909,897 4,517,701 18,276,067 6,775,119 6,161,137	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858 94,132 322,582 7,863,044 527,251 3,221,506 966,102 588,199	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.027% 0.008% 0.069% 0.100% 0.005% 0.075% 0.034% 0.048% 0.048% 0.048% 0.090% 0.037% 0.218% 0.090% 0.033% 0.047% 0.009% 0.003% 0.047% 0.009% 0.033% 0.794% 0.053% 0.325% 0.098%
Government National Mortgage Assn. Government National Mortgage Asso. Government National Mortgage Association	4.5 5 8 5.5 5 5.5 5.5 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5 4.5 4.5	8/20/40 8/20/40 9/20/26 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 10/16/43 10/20/42 10/20/50 11/20/50 11/20/51 1/20/50 1/20/50 1/20/50 1/20/50 1/20/50 1/20/50 1/20/51 2/16/51 2/16/51 2/20/41	50,969 684,061 6,830 117,176 724,788 39,979 263,396 81,606 663,077 944,442 52,245 790,440 348,397 479,552 6,716,667 2,260,478 2,560,000 5,744,507 33,929 2,930,390 763,815 2,810,086 7,909,897 4,517,701 18,276,067 6,775,119 6,161,137 342,261	50,613 692,547 6,907 118,961 725,796 40,207 264,087 82,715 682,897 988,043 50,752 743,433 338,282 473,866 686,257 364,007 2,155,273 891,615 30,964 465,858 94,132 322,582 7,863,044 527,251 3,221,506 966,102 588,199 1,517	0.031% 0.005% 0.070% 0.001% 0.012% 0.073% 0.004% 0.0027% 0.008% 0.069% 0.100% 0.005% 0.075% 0.034% 0.048% 0.048% 0.069% 0.037% 0.218% 0.090% 0.003% 0.047% 0.009% 0.033% 0.794% 0.053% 0.325% 0.098% 0.059%

Government National Mortgage Association	4.5	4/20/39	154,221	23,696	0.002%
Government National Mortgage Association	3.5	4/20/46	6,017,823	848,500	0.086%
Government National Mortgage Association	3.5	6/20/47	4,199,800	3,759,431	0.379%
Government National Mortgage Association	4	6/20/49	5,760,045	954,145	0.096%
Government National Mortgage Association	4.5	6/20/49	1,253,040	180,065	0.018%
Government National Mortgage Association	3.5	8/20/29	4,513,669	274,711	0.028%
Government National Mortgage Association	4	8/20/44	5,121,945	815,815	0.082%
Government National Mortgage Association	3.5	9/20/29	1,487,795	75,924	0.008%
Government National Mortgage Association	5.52	9/20/52	4,837,205	4,737,569	0.478%
GOVT NATL MORTG ASSN	8	9/15/27	13,128	13,129	0.001%
GOVT NATL MORTG ASSN	8	9/15/27	12,319	12,303	0.001%
GOVT NATL MORTG ASSN	8	9/15/27	26,504	26,514	0.003%
GOVT NATL MTG ASSN	7.5	12/15/23	70	70	0.000%
GOVT NATL MTG ASSN	6.5	4/15/26	3,136	3,197	0.000%
GOVT NATL MTG ASSN	8	8/15/27	24,415	24,424	0.002%
GOVT NATL MTG ASSN	8.5	9/15/24	113	113	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	60	60	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	40	40	0.000%
GOVT NATL MTG ASSN I	9.5	10/15/24	436	435	0.000%
GOVT NATL MTG ASSN I	8	1/15/27	9,168	9,156	0.001%
GOVT NATL MTG ASSN I	8	1/15/28	24,058	24,060	0.002%
GOVT NATL MTG ASSN I	9.5	12/15/24	709	707	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/26	22,417	22,401	0.002%
GOVT NATL MTG ASSN I	8	12/15/26	19,686	19,686	0.002%
GOVT NATL MTG ASSN I	8	12/15/27	56,241	57,006	0.006%
GOVT NATL MTG ASSN I	8	12/15/27	19,510	19,508	0.002%
GOVT NATL MTG ASSN I	7.5	2/15/28	21,032	21,017	0.002%
GOVT NATL MTG ASSN I	8	3/15/25	33	33	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/26	216	216	0.000%
GOVT NATL MTG ASSN I	6.5	3/15/26	43	43	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/28	302	302	0.000%
GOVT NATL MTG ASSN I	6.5	4/15/26	1,174	1,197	0.000%
GOVT NATL MTG ASSN I	9	5/15/24	566	565	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	93	93	0.000%
GOVT NATL MTG ASSN I	9	8/15/24	1,253	1,252	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	2	2	0.000%
GOVT NATL MTG ASSN I	9.5	9/15/24	1,012	1,010	0.000%
GOVT NATL MTG ASSN I	9.5	9/15/24	1,012	1,015	
					0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	3,519	3,588	0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	2,831	2,886	0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/28	19,570	19,952	0.002%
GOVT NATL MTG ASSN I NEW	6.5	12/15/23	46	47	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	185	189	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	3,186	3,248	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	3,674	3,746	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	6,928	7,063	0.001%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	2,622	2,673	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	3,232	3,295	0.000%
GOVT NATL MTG ASSN I NEW	6.5	6/15/26	984	1,003	0.000%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	431	440	0.000%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	8,035	8,192	0.001%
GOVT NATL MTG ASSN I NEW	6.5	9/15/27	9,765	9,955	0.001%
TRP Government Reserve	5.13		110,769,569	110,769,569	11.179%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	1,391,654	1,372,600	0.139%

Total Investments in Securities 1,140,583,097

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
UXYU3 UST 10YR ULTRA FUT SEP 23	(136)	9/20/2023	(16,107,500)	194,245	(1.626%)
WNU3 UI TRA US BOND FUT SEP 23	(75)	9/20/2023	(10.216.406)	(118 482)	(1.031%)

Total Futures Contracts

NET ASSETS 990,873,149

NET ASSET VALUE PER SHARE

GNMA Fund Shares

(\$269,172,026 / 33,399,149 Shares Outstanding)

GNMA Fund- I Class Shares 8.05

GNMA Fund- Z Class Shares 8.06

(\$556,245,760 / 69,016,799 Shares Outstanding)

ADR American Depository Receipts American Depository Shares ADS 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 AR Adjustable Rate Mortgage ARM 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 GDS Global Depository Shares **General Obligation** GO HDA Housing Development Authority HEFA Health & Education Facility Authority

HFA Health Facility Authority

HFC Housing Finance Corp HFFA Health Facility Financing Authority

HHEFA Health & Higher Education Facility Authority

IDA Industrial Development Authority/Agency
IDB Industrial Development Bond

IDC Industrial Development Corp

IDRB Industrial Development Revenue Bond

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

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

RAN Revenue Anticipation Note
RAW Revenue Anticipation Warrant
REIT Real Estate Investment Trust

RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end

STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)

TAN Tax Anticipation Note

TAW Tax Anticipation Warrant

TBA To Be Announced purchase commitment
TDFA Trade & Deposit Facility Agreement
TECP Tax-Exempt Commercial Paper
TRAN Tax Revenue Anticipation Note

VR Variable Rate; rate shown is effective rate at period end

VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.