

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AESOP 2013-2A A 144A	2.97	2/20/20	7,979,167	7,984,363	0.619%
AESOP 2014-1A A 144A	2.46	7/20/20	1,500,000	1,496,076	0.116%
AFIN 2015-2 B	2.29	5/20/20	5,000,000	4,995,427	0.387%
AMCAR 2014-3 D	3.13	10/8/20	3,000,000	3,005,447	0.233%
EFF 2017-1 A2 144A	2.13	7/20/22	2,666,777	2,653,321	0.206%
FHLMC GOLD	7	11/1/30	2,761	3,072	0.000%
FHLMC GOLD	3	11/1/46	25,311,051	24,276,130	1.882%
FHLMC GOLD	3	12/1/42	1,278,130	1,231,455	0.095%
FHLMC GOLD	7	4/1/32	792,666	889,334	0.069%
FHLMC GOLD	3	4/1/43	1,077,779	1,038,411	0.080%
FHLMC GOLD	3	6/1/43	633,756	610,609	0.047%
FHLMC GOLD	6.5	8/1/36	42,929	47,491	0.004%
FHLMC GOLD	3	9/1/43	1,160,278	1,117,852	0.087%
FNMA 15 YR TBA OCT	2.5	1/1/27	18,860,000	18,197,324	1.411%
FNMA 30 yr	3	11/1/42	5,252,259	5,067,248	0.393%
FNMA 30 yr	3	1/1/43	183,546	177,057	0.014%
FNMA 30 yr	3.5	1/1/44	13,119,712	12,947,548	1.004%
FNMA 30 yr	3	2/1/43	577,939	557,599	0.043%
FNMA 30 yr	3	2/1/43	742,255	716,073	0.056%
FNMA 30 yr	3	2/1/43	3,249,717	3,135,181	0.243%
FNMA 30 yr	3	3/1/43	1,203,176	1,160,751	0.090%
FNMA 30 yr	3	3/1/43	2,486,157	2,398,528	0.186%
FNMA 30 yr	3	3/1/43	5,689,165	5,488,985	0.426%
FNMA 30 yr	3.5	3/1/43	15,119,995	14,921,777	1.157%
FNMA 30 yr	3	3/1/43	3,025,476	2,918,827	0.226%
FNMA 30 yr	3	5/1/43	2,324,246	2,242,279	0.174%
FNMA 30 yr	3.5	6/1/43	1,592,460	1,571,582	0.122%
FNMA 30 yr	3	7/1/45	12,083,910	11,656,776	0.904%
FNMA 30 yr	3	9/1/42	651,342	628,334	0.049%
FNMA 30 yr	3	9/1/43	2,352,023	2,268,873	0.176%
FNMA 30 yr	3	9/1/43	2,116,754	2,042,078	0.158%
FNMA 30 YR	3.5	12/1/43	7,972,996	7,908,834	0.613%
FNMA 30 YR	3	6/1/45	6,895,439	6,640,861	0.515%
FNMA 30 YR	4	6/1/48	9,945,192	10,047,271	0.779%
FNMA 30 YR	3.5	8/1/56	5,290,973	5,193,693	0.403%
FNMA 30 YR	3.5	9/1/42	218,972	217,208	0.017%
FNMA 30 YR TBA OCT	4.5	1/1/35	20,000,000	20,632,032	1.599%
FNMA 30 YR TBA OCT	4	1/1/40	(20,000,000)	(20,194,800)	(1.565%)
FNMA 30 YR TBA OCT	3.5	1/1/41	(12,035,000)	(11,843,319)	(0.918%)
FNMA 30 YR TBA OCT	3	1/1/42	(35,250,000)	(33,731,638)	(2.615%)
FNMA ARM	3.87	11/1/35	10,473	10,947	0.001%
FNMA GOVT FHA 30YR	3	8/1/46	9,119,093	8,693,487	0.674%
FNMA STRIP I/O 130	8.5	4/25/22	926	94	0.000%
FNR 2006-114 HE	5.5	12/25/36	1,357,637	1,462,536	0.113%
GNMA 15 YR	5	10/15/19	970	1,010	0.000%
GNMA 15 YR	3.5	11/15/42	2,225,625	2,223,056	0.172%
GNMA 15 YR	5	12/15/19	4,220	4,364	0.000%
GNMA 15 YR	5	2/15/19	8,652	8,822	0.001%
GNMA 15 YR	5	4/15/20	7,391	7,813	0.001%
GNMA 15 YR	5	5/15/20	7,930	8,396	0.001%
GNMA 15 YR	5	6/15/19	408	419	0.000%
GNMA 15 YR	5	6/15/20	21,245	22,126	0.002%
GNMA 15 YR	5	6/15/20	18,060	18,826	0.001%
GNMA 15 YR	5	6/15/20	74,364	77,162	0.006%
GNMA 15 YR	6	7/15/20	4,870	4,927	0.000%
GNMA 15 YR	6	7/15/21	2,615	2,625	0.000%
GNMA 30 YR	7.5	10/15/23	2,939	3,001	0.000%
GNMA 30 YR	7.5	10/15/23	929	931	0.000%
GNMA 30 YR	7	10/15/26	4,790	5,214	0.000%
GNMA 30 YR	7	10/15/27	6,269	6,280	0.000%
GNMA 30 YR	7.5	10/15/27	7,880	8,537	0.001%
GNMA 30 YR	7	10/15/27	15,601	15,949	0.001%
GNMA 30 YR	7	10/15/27	14,420	14,715	0.001%
GNMA 30 YR	7	10/15/27	148	158	0.000%
GNMA 30 YR	6.5	10/15/27	454	498	0.000%

GNMA 30 YR	6.5	10/15/28	1,523	1,671	0.000%
GNMA 30 YR	6.5	10/15/28	1,884	2,067	0.000%
GNMA 30 YR	6.5	10/15/28	4,400	4,881	0.000%
GNMA 30 YR	6.5	10/15/28	7,763	8,517	0.001%
GNMA 30 YR	7.5	10/15/28	529	530	0.000%
GNMA 30 YR	6.5	10/15/28	778	854	0.000%
GNMA 30 YR	6.5	10/15/28	1,380	1,514	0.000%
GNMA 30 YR	7	10/15/28	1,731	1,771	0.000%
GNMA 30 YR	6.5	10/15/28	3,716	4,077	0.000%
GNMA 30 YR	6.5	10/15/28	12,790	14,033	0.001%
GNMA 30 YR	7	10/15/28	383	408	0.000%
GNMA 30 YR	6.5	10/15/28	6,520	7,153	0.001%
GNMA 30 YR	6.5	10/15/28	2,319	2,544	0.000%
GNMA 30 YR	6.5	10/15/28	5,250	5,789	0.000%
GNMA 30 YR	7	10/15/28	60,807	65,177	0.005%
GNMA 30 YR	6.5	10/15/28	515	565	0.000%
GNMA 30 YR	7	10/15/28	7,839	7,968	0.001%
GNMA 30 YR	6.5	10/15/28	1,393	1,528	0.000%
GNMA 30 YR	6.5	10/15/28	14,439	15,842	0.001%
GNMA 30 YR	7.5	10/15/29	4,431	4,632	0.000%
GNMA 30 YR	7.5	10/15/29	2,291	2,516	0.000%
GNMA 30 YR	7.5	10/15/30	248	255	0.000%
GNMA 30 YR	7.5	10/15/30	6,605	6,639	0.001%
GNMA 30 YR	7.5	10/15/30	144	157	0.000%
GNMA 30 YR	7.5	10/15/30	1,806	1,969	0.000%
GNMA 30 YR	7	10/15/31	3,352	3,395	0.000%
GNMA 30 YR	7	10/15/31	12,551	13,800	0.001%
GNMA 30 YR	6.5	10/15/36	9,166	10,309	0.001%
GNMA 30 YR	6.5	10/15/36	9,602	10,535	0.001%
GNMA 30 YR	5	10/15/39	599,446	636,595	0.049%
GNMA 30 YR	3.5	10/15/42	10,523,793	10,511,631	0.815%
GNMA 30 YR	3	10/15/44	44,687	43,333	0.003%
GNMA 30 YR	3	10/15/46	929,557	901,399	0.070%
GNMA 30 YR	7.5	11/15/23	3,737	3,744	0.000%
GNMA 30 YR	7.5	11/15/23	14,416	14,537	0.001%
GNMA 30 YR	7.5	11/15/23	3,125	3,132	0.000%
GNMA 30 YR	7.5	11/15/23	2,727	2,733	0.000%
GNMA 30 YR	7.5	11/15/25	1,295	1,325	0.000%
GNMA 30 YR	7.5	11/15/25	12,000	12,698	0.001%
GNMA 30 YR	7	11/15/25	7,702	7,715	0.001%
GNMA 30 YR	7.5	11/15/25	1,494	1,581	0.000%
GNMA 30 YR	7.5	11/15/26	965	982	0.000%
GNMA 30 YR	7.5	11/15/26	3,725	3,768	0.000%
GNMA 30 YR	8	11/15/26	7,104	7,294	0.001%
GNMA 30 YR	7	11/15/27	13,435	13,791	0.001%
GNMA 30 YR	7	11/15/27	771	773	0.000%
GNMA 30 YR	7	11/15/27	32,105	34,049	0.003%
GNMA 30 YR	7	11/15/27	7,211	7,317	0.001%
GNMA 30 YR	7	11/15/27	610	620	0.000%
GNMA 30 YR	7	11/15/27	2,007	2,045	0.000%
GNMA 30 YR	7	11/15/28	5,111	5,161	0.000%
GNMA 30 YR	7.5	11/15/28	45,654	48,539	0.004%
GNMA 30 YR	6.5	11/15/28	6,806	7,468	0.001%
GNMA 30 YR	7	11/15/28	10,430	11,044	0.001%
GNMA 30 YR	7	11/15/28	24,948	27,731	0.002%
GNMA 30 YR	7.5	11/15/29	13,399	13,997	0.001%
GNMA 30 YR	7.5	11/15/29	519	521	0.000%
GNMA 30 YR	6.5	11/15/29	4,727	5,187	0.000%
GNMA 30 YR	7.5	11/15/30	2,686	2,692	0.000%
GNMA 30 YR	7.5	11/15/30	3,103	3,356	0.000%
GNMA 30 YR	7.5	11/15/30	151	152	0.000%
GNMA 30 YR	7.5	11/15/30	2,058	2,077	0.000%
GNMA 30 YR	7.5	11/15/30	260	260	0.000%
GNMA 30 YR	7.5	11/15/30	12,665	13,713	0.001%
GNMA 30 YR	7	11/15/31	181	184	0.000%
GNMA 30 YR	7.5	11/15/31	1,686	1,692	0.000%
GNMA 30 YR	7	11/15/31	5,270	5,470	0.000%
GNMA 30 YR	7	11/15/31	19,118	20,625	0.002%
GNMA 30 YR	7.5	11/15/31	632	648	0.000%
GNMA 30 YR	5.5	11/15/33	376,239	417,795	0.032%
GNMA 30 YR	4.5	11/15/33	5,556	5,746	0.000%
GNMA 30 YR	6	11/15/36	66,514	72,455	0.006%

GNMA 30 YR	4	11/15/40	3,371,425	3,454,276	0.268%
GNMA 30 YR	3.5	11/15/41	8,569,460	8,559,549	0.664%
GNMA 30 YR	3	11/15/42	1,748,688	1,701,004	0.132%
GNMA 30 YR	3	11/15/46	612,927	595,606	0.046%
GNMA 30 YR	3	11/15/46	962,470	935,575	0.073%
GNMA 30 YR	7.5	1/15/23	11,160	11,182	0.001%
GNMA 30 YR	7	1/15/24	49,029	50,942	0.004%
GNMA 30 YR	8	1/15/25	448	452	0.000%
GNMA 30 YR	7.5	1/15/26	2,890	2,924	0.000%
GNMA 30 YR	7.5	1/15/26	405	407	0.000%
GNMA 30 YR	7	1/15/26	101	105	0.000%
GNMA 30 YR	7.5	1/15/26	1,321	1,324	0.000%
GNMA 30 YR	7.5	1/15/26	349	356	0.000%
GNMA 30 YR	6.5	1/15/28	1,898	2,083	0.000%
GNMA 30 YR	7	1/15/28	5,756	6,205	0.000%
GNMA 30 YR	7	1/15/28	585	592	0.000%
GNMA 30 YR	7	1/15/28	4,971	5,041	0.000%
GNMA 30 YR	7	1/15/28	738	744	0.000%
GNMA 30 YR	7	1/15/28	168	178	0.000%
GNMA 30 YR	6.5	1/15/29	2,716	2,980	0.000%
GNMA 30 YR	7	1/15/29	14,152	14,489	0.001%
GNMA 30 YR	5.5	1/15/29	1,731	1,856	0.000%
GNMA 30 YR	7	1/15/29	2,464	2,692	0.000%
GNMA 30 YR	7	1/15/29	4,490	4,516	0.000%
GNMA 30 YR	7	1/15/29	1,833	1,836	0.000%
GNMA 30 YR	6.5	1/15/29	1,510	1,657	0.000%
GNMA 30 YR	7	1/15/29	24,482	25,321	0.002%
GNMA 30 YR	6.5	1/15/30	10,279	11,278	0.001%
GNMA 30 YR	7.5	1/15/30	7,071	7,166	0.001%
GNMA 30 YR	7.5	1/15/30	2,943	2,976	0.000%
GNMA 30 YR	7.5	1/15/30	3,111	3,232	0.000%
GNMA 30 YR	7.5	1/15/31	363	367	0.000%
GNMA 30 YR	7.5	1/15/31	209	228	0.000%
GNMA 30 YR	7.5	1/15/32	36,688	37,888	0.003%
GNMA 30 YR	7	1/15/32	211	215	0.000%
GNMA 30 YR	7	1/15/32	2,087	2,160	0.000%
GNMA 30 YR	6	1/15/37	46,904	51,105	0.004%
GNMA 30 YR	3.5	1/15/42	1,484,171	1,482,456	0.115%
GNMA 30 YR	3	1/15/45	102,879	99,763	0.008%
GNMA 30 YR	3	1/15/45	167,073	162,012	0.013%
GNMA 30 YR	3	1/15/45	454,709	440,935	0.034%
GNMA 30 YR	3	1/15/47	275,773	267,767	0.021%
GNMA 30 YR	3	1/15/47	1,336,375	1,296,526	0.101%
GNMA 30 YR	3	1/15/47	6,277,147	6,090,079	0.472%
GNMA 30 YR	7	1/20/34	17,000	17,091	0.001%
GNMA 30 YR	7.5	12/15/23	2,083	2,169	0.000%
GNMA 30 YR	7.5	12/15/23	3,468	3,474	0.000%
GNMA 30 YR	7.5	12/15/23	1,221	1,275	0.000%
GNMA 30 YR	7	12/15/27	319	338	0.000%
GNMA 30 YR	7	12/15/27	751	765	0.000%
GNMA 30 YR	7	12/15/27	7,586	7,947	0.001%
GNMA 30 YR	6.5	12/15/27	5,123	5,621	0.000%
GNMA 30 YR	6.5	12/15/28	2,770	3,040	0.000%
GNMA 30 YR	7	12/15/28	8,006	8,064	0.001%
GNMA 30 YR	7.5	12/15/29	3,223	3,485	0.000%
GNMA 30 YR	7.5	12/15/29	2,543	2,894	0.000%
GNMA 30 YR	7.5	12/15/30	17	17	0.000%
GNMA 30 YR	7.5	12/15/30	822	835	0.000%
GNMA 30 YR	7.5	12/15/30	926	928	0.000%
GNMA 30 YR	7	12/15/31	92	94	0.000%
GNMA 30 YR	7.5	12/15/31	14,399	14,768	0.001%
GNMA 30 YR	7.5	12/15/31	3,716	3,838	0.000%
GNMA 30 YR	7	12/15/31	334	334	0.000%
GNMA 30 YR	7.5	12/15/31	2,527	2,637	0.000%
GNMA 30 YR	6.5	12/15/33	34,446	37,792	0.003%
GNMA 30 YR	5.5	12/15/33	345,049	373,296	0.029%
GNMA 30 YR	5	12/15/34	8,025	8,362	0.001%
GNMA 30 YR	6	12/15/38	165,300	178,699	0.014%
GNMA 30 YR	6	12/15/38	228,949	247,361	0.019%
GNMA 30 YR	6	12/15/38	187,154	202,205	0.016%
GNMA 30 YR	4	12/15/40	80,078	81,988	0.006%
GNMA 30 YR	3	12/15/42	116,220	113,437	0.009%

GNMA 30 YR	2.5	12/15/42	798,599	749,557	0.058%
GNMA 30 YR	3	12/15/45	436,451	423,230	0.033%
GNMA 30 YR	3	12/15/46	1,089,427	1,056,426	0.082%
GNMA 30 YR	3	12/15/46	996,631	967,539	0.075%
GNMA 30 YR	3	12/15/46	939,254	911,262	0.071%
GNMA 30 YR	3	12/15/46	323,992	314,338	0.024%
GNMA 30 YR	7.5	2/15/23	1,078	1,091	0.000%
GNMA 30 YR	7	2/15/24	3,838	3,886	0.000%
GNMA 30 YR	7.5	2/15/26	113	115	0.000%
GNMA 30 YR	7	2/15/27	9,258	9,273	0.001%
GNMA 30 YR	7	2/15/28	6,017	6,339	0.000%
GNMA 30 YR	7	2/15/28	2,260	2,375	0.000%
GNMA 30 YR	7	2/15/28	2,058	2,071	0.000%
GNMA 30 YR	6.5	2/15/28	365	400	0.000%
GNMA 30 YR	6.5	2/15/28	19,357	21,238	0.002%
GNMA 30 YR	7	2/15/28	478	518	0.000%
GNMA 30 YR	7	2/15/28	1,564	1,652	0.000%
GNMA 30 YR	7	2/15/28	5,694	6,061	0.000%
GNMA 30 YR	7.5	2/15/28	6,408	6,420	0.000%
GNMA 30 YR	7	2/15/29	2,371	2,396	0.000%
GNMA 30 YR	6.5	2/15/29	43,904	48,169	0.004%
GNMA 30 YR	5.5	2/15/29	20,936	22,456	0.002%
GNMA 30 YR	6.5	2/15/29	10,417	11,429	0.001%
GNMA 30 YR	5.5	2/15/29	25,068	26,888	0.002%
GNMA 30 YR	6.5	2/15/29	3,164	3,472	0.000%
GNMA 30 YR	7	2/15/29	11,283	11,540	0.001%
GNMA 30 YR	5.5	2/15/29	7,976	8,555	0.001%
GNMA 30 YR	6.5	2/15/29	4,921	5,399	0.000%
GNMA 30 YR	7	2/15/29	1,652	1,684	0.000%
GNMA 30 YR	7	2/15/30	9,327	9,397	0.001%
GNMA 30 YR	7.5	2/15/31	1,934	1,969	0.000%
GNMA 30 YR	7.5	2/15/32	899	985	0.000%
GNMA 30 YR	7	2/15/32	547	548	0.000%
GNMA 30 YR	7	2/15/32	9,056	9,707	0.001%
GNMA 30 YR	6.5	2/15/33	4,021	4,412	0.000%
GNMA 30 YR	6.5	2/15/33	52,109	57,171	0.004%
GNMA 30 YR	6.5	2/15/33	111,555	122,393	0.009%
GNMA 30 YR	6.5	2/15/33	105,211	115,432	0.009%
GNMA 30 YR	6.5	2/15/33	163,504	179,389	0.014%
GNMA 30 YR	5	2/15/35	4,875	5,079	0.000%
GNMA 30 YR	6	2/15/37	63,447	68,944	0.005%
GNMA 30 YR	5.5	2/15/37	15,050	16,310	0.001%
GNMA 30 YR	6	2/15/39	71,301	77,035	0.006%
GNMA 30 YR	6	2/15/39	8,022	8,667	0.001%
GNMA 30 YR	4.5	2/15/40	175,264	182,876	0.014%
GNMA 30 YR	4	2/15/41	1,982,874	2,030,068	0.157%
GNMA 30 YR	2.5	2/15/43	1,691,968	1,588,109	0.123%
GNMA 30 YR	3	2/15/45	38,537	37,370	0.003%
GNMA 30 YR	5.5	2/20/34	2,340,815	2,521,287	0.195%
GNMA 30 YR	7.5	3/15/26	1,349	1,385	0.000%
GNMA 30 YR	6.5	3/15/26	1,262	1,384	0.000%
GNMA 30 YR	6.5	3/15/26	6,650	7,296	0.001%
GNMA 30 YR	10	3/15/26	11,766	11,809	0.001%
GNMA 30 YR	7	3/15/28	459	464	0.000%
GNMA 30 YR	7	3/15/28	822	870	0.000%
GNMA 30 YR	7	3/15/28	1,215	1,283	0.000%
GNMA 30 YR	6.5	3/15/28	2,646	2,903	0.000%
GNMA 30 YR	7.5	3/15/28	588	588	0.000%
GNMA 30 YR	6.5	3/15/28	539	591	0.000%
GNMA 30 YR	7	3/15/28	6,854	7,025	0.001%
GNMA 30 YR	7	3/15/28	8,080	8,378	0.001%
GNMA 30 YR	7	3/15/29	3,313	3,319	0.000%
GNMA 30 YR	7	3/15/29	5,699	5,907	0.000%
GNMA 30 YR	6.5	3/15/29	4,409	4,837	0.000%
GNMA 30 YR	6.5	3/15/29	18,065	19,821	0.002%
GNMA 30 YR	6.5	3/15/29	586	643	0.000%
GNMA 30 YR	7	3/15/29	7,773	7,867	0.001%
GNMA 30 YR	7	3/15/29	10,014	10,401	0.001%
GNMA 30 YR	6.5	3/15/29	3,790	4,158	0.000%
GNMA 30 YR	7	3/15/29	6,503	6,620	0.001%
GNMA 30 YR	6.5	3/15/29	92	101	0.000%
GNMA 30 YR	7	3/15/29	459	460	0.000%

GNMA 30 YR	5.5	3/15/29	31,207	33,473	0.003%
GNMA 30 YR	6.5	3/15/29	14,781	16,217	0.001%
GNMA 30 YR	7.5	3/15/30	4,185	4,541	0.000%
GNMA 30 YR	7.5	3/15/30	3,135	3,141	0.000%
GNMA 30 YR	8	3/15/30	1,167	1,306	0.000%
GNMA 30 YR	7	3/15/31	9,002	9,362	0.001%
GNMA 30 YR	7	3/15/31	87	89	0.000%
GNMA 30 YR	7.5	3/15/31	8,651	8,966	0.001%
GNMA 30 YR	7	3/15/31	472	478	0.000%
GNMA 30 YR	7	3/15/31	849	860	0.000%
GNMA 30 YR	7.5	3/15/31	532	538	0.000%
GNMA 30 YR	7.5	3/15/31	4,365	4,424	0.000%
GNMA 30 YR	7	3/15/31	2,109	2,195	0.000%
GNMA 30 YR	7.5	3/15/31	1,398	1,410	0.000%
GNMA 30 YR	7.5	3/15/32	26,215	27,436	0.002%
GNMA 30 YR	7.5	3/15/32	624	636	0.000%
GNMA 30 YR	7	3/15/32	272	296	0.000%
GNMA 30 YR	5	3/15/35	9,912	10,443	0.001%
GNMA 30 YR	6	3/15/36	486,092	530,211	0.041%
GNMA 30 YR	3	3/15/45	381,380	369,827	0.029%
GNMA 30 YR	3	3/15/45	30,869	29,934	0.002%
GNMA 30 YR	3	3/15/45	37,504	36,368	0.003%
GNMA 30 YR	3	3/15/45	651,554	631,817	0.049%
GNMA 30 YR	3	3/15/45	75,184	72,906	0.006%
GNMA 30 YR	3	3/15/45	103,533	100,400	0.008%
GNMA 30 YR	3	3/15/45	316,942	307,341	0.024%
GNMA 30 YR	3	3/15/45	246,200	238,742	0.019%
GNMA 30 YR	3	3/15/45	1,988,221	1,927,993	0.149%
GNMA 30 YR	7	4/15/23	1,886	1,889	0.000%
GNMA 30 YR	7	4/15/26	10,383	10,400	0.001%
GNMA 30 YR	6.5	4/15/28	581	637	0.000%
GNMA 30 YR	6.5	4/15/28	694	762	0.000%
GNMA 30 YR	6.5	4/15/28	883	969	0.000%
GNMA 30 YR	6.5	4/15/28	3,352	3,678	0.000%
GNMA 30 YR	6.5	4/15/28	280	307	0.000%
GNMA 30 YR	7	4/15/28	1,296	1,326	0.000%
GNMA 30 YR	7.5	4/15/28	323	328	0.000%
GNMA 30 YR	6.5	4/15/28	1,568	1,720	0.000%
GNMA 30 YR	7	4/15/28	9,268	9,404	0.001%
GNMA 30 YR	6.5	4/15/28	3,672	4,029	0.000%
GNMA 30 YR	6.5	4/15/28	1,755	1,926	0.000%
GNMA 30 YR	7	4/15/28	181	192	0.000%
GNMA 30 YR	7	4/15/28	2,573	2,710	0.000%
GNMA 30 YR	6.5	4/15/28	6,699	7,349	0.001%
GNMA 30 YR	6.5	4/15/28	574	630	0.000%
GNMA 30 YR	7	4/15/28	257	271	0.000%
GNMA 30 YR	6.5	4/15/28	2,589	2,841	0.000%
GNMA 30 YR	7.5	4/15/28	230	235	0.000%
GNMA 30 YR	7	4/15/29	28,285	29,949	0.002%
GNMA 30 YR	7	4/15/29	1,591	1,617	0.000%
GNMA 30 YR	6.5	4/15/29	2,586	2,838	0.000%
GNMA 30 YR	7	4/15/29	5,788	6,003	0.000%
GNMA 30 YR	7	4/15/29	15,738	16,072	0.001%
GNMA 30 YR	7	4/15/29	7,404	7,417	0.001%
GNMA 30 YR	7.5	4/15/29	336	355	0.000%
GNMA 30 YR	7	4/15/29	355	356	0.000%
GNMA 30 YR	6.5	4/15/29	3,135	3,440	0.000%
GNMA 30 YR	7	4/15/29	8,003	8,149	0.001%
GNMA 30 YR	6.5	4/15/29	1,139	1,250	0.000%
GNMA 30 YR	7	4/15/29	2,860	2,960	0.000%
GNMA 30 YR	6.5	4/15/29	3,914	4,294	0.000%
GNMA 30 YR	7	4/15/29	4,939	5,233	0.000%
GNMA 30 YR	6.5	4/15/29	1,393	1,528	0.000%
GNMA 30 YR	7.5	4/15/31	1,111	1,183	0.000%
GNMA 30 YR	7	4/15/31	508	510	0.000%
GNMA 30 YR	7	4/15/31	2,533	2,716	0.000%
GNMA 30 YR	7	4/15/31	9,574	10,306	0.001%
GNMA 30 YR	7	4/15/31	8,762	8,836	0.001%
GNMA 30 YR	5.5	4/15/33	570,488	626,870	0.049%
GNMA 30 YR	6	4/15/37	77,989	84,260	0.007%
GNMA 30 YR	4.5	4/15/39	16,256	16,966	0.001%
GNMA 30 YR	3	4/15/45	488,700	473,896	0.037%

GNMA 30 YR	3	4/15/46	46,884	45,519	0.004%
GNMA 30 YR	6.5	4/20/29	3,299	3,655	0.000%
GNMA 30 YR	7.5	5/15/23	3,194	3,229	0.000%
GNMA 30 YR	7.5	5/15/23	5,256	5,480	0.000%
GNMA 30 YR	7	5/15/24	3,331	3,460	0.000%
GNMA 30 YR	6.5	5/15/26	3,847	4,221	0.000%
GNMA 30 YR	7.5	5/15/26	708	709	0.000%
GNMA 30 YR	6.5	5/15/26	12,925	14,181	0.001%
GNMA 30 YR	6.5	5/15/28	1,743	1,913	0.000%
GNMA 30 YR	6.5	5/15/28	21,851	23,974	0.002%
GNMA 30 YR	7	5/15/28	9,494	9,590	0.001%
GNMA 30 YR	7	5/15/28	1,214	1,216	0.000%
GNMA 30 YR	6.5	5/15/28	1,821	1,998	0.000%
GNMA 30 YR	6.5	5/15/28	28,788	31,585	0.002%
GNMA 30 YR	6.5	5/15/28	99	109	0.000%
GNMA 30 YR	7	5/15/28	434	460	0.000%
GNMA 30 YR	7	5/15/28	37,014	39,339	0.003%
GNMA 30 YR	7	5/15/28	522	534	0.000%
GNMA 30 YR	7	5/15/28	620	637	0.000%
GNMA 30 YR	7	5/15/28	2,884	3,073	0.000%
GNMA 30 YR	7.5	5/15/29	351	360	0.000%
GNMA 30 YR	7	5/15/29	4,790	5,209	0.000%
GNMA 30 YR	6.5	5/15/29	5,881	6,453	0.001%
GNMA 30 YR	6.5	5/15/29	11,336	12,438	0.001%
GNMA 30 YR	6.5	5/15/29	4,256	4,669	0.000%
GNMA 30 YR	6.5	5/15/29	744	816	0.000%
GNMA 30 YR	7	5/15/29	1,177	1,194	0.000%
GNMA 30 YR	6.5	5/15/29	1,917	2,103	0.000%
GNMA 30 YR	7.5	5/15/31	1,008	1,043	0.000%
GNMA 30 YR	7	5/15/32	10,749	11,250	0.001%
GNMA 30 YR	7.5	5/15/32	154	154	0.000%
GNMA 30 YR	7	5/15/32	386	417	0.000%
GNMA 30 YR	4.5	5/15/39	2,199,452	2,311,914	0.179%
GNMA 30 YR	3	5/15/43	665,636	649,748	0.050%
GNMA 30 YR	3	5/15/43	29,386	28,684	0.002%
GNMA 30 YR	3	5/15/45	23,216	22,513	0.002%
GNMA 30 YR	3	5/15/46	310,936	301,517	0.023%
GNMA 30 YR	3	5/15/46	794,016	770,390	0.060%
GNMA 30 YR	7	6/15/23	3,845	3,982	0.000%
GNMA 30 YR	7.5	6/15/23	1,824	1,838	0.000%
GNMA 30 YR	7	6/15/23	390	391	0.000%
GNMA 30 YR	7.5	6/15/23	730	730	0.000%
GNMA 30 YR	7.5	6/15/23	12,926	13,186	0.001%
GNMA 30 YR	7.5	6/15/26	384	406	0.000%
GNMA 30 YR	7.5	6/15/26	585	596	0.000%
GNMA 30 YR	7.5	6/15/26	9,086	9,295	0.001%
GNMA 30 YR	7	6/15/28	1,463	1,465	0.000%
GNMA 30 YR	7	6/15/28	446	470	0.000%
GNMA 30 YR	7	6/15/28	222	225	0.000%
GNMA 30 YR	7	6/15/28	5,808	6,180	0.000%
GNMA 30 YR	7	6/15/28	95	100	0.000%
GNMA 30 YR	6.5	6/15/28	11,998	13,164	0.001%
GNMA 30 YR	7	6/15/28	7,716	8,150	0.001%
GNMA 30 YR	7	6/15/28	68,766	73,694	0.006%
GNMA 30 YR	7.5	6/15/28	151,387	163,419	0.013%
GNMA 30 YR	7.5	6/15/28	23,950	24,000	0.002%
GNMA 30 YR	7	6/15/28	208	212	0.000%
GNMA 30 YR	7	6/15/28	139	150	0.000%
GNMA 30 YR	7.5	6/15/28	14,104	15,143	0.001%
GNMA 30 YR	6.5	6/15/28	2,086	2,288	0.000%
GNMA 30 YR	7	6/15/28	3,318	3,324	0.000%
GNMA 30 YR	6.5	6/15/28	1,870	2,051	0.000%
GNMA 30 YR	6.5	6/15/28	1,035	1,135	0.000%
GNMA 30 YR	7	6/15/28	28,753	30,383	0.002%
GNMA 30 YR	7	6/15/28	216	231	0.000%
GNMA 30 YR	7	6/15/29	3,373	3,446	0.000%
GNMA 30 YR	7	6/15/29	205	213	0.000%
GNMA 30 YR	7	6/15/29	5,049	5,089	0.000%
GNMA 30 YR	6.5	6/15/29	3,091	3,392	0.000%
GNMA 30 YR	7	6/15/29	2,995	3,042	0.000%
GNMA 30 YR	7	6/15/29	6,095	6,433	0.000%
GNMA 30 YR	6.5	6/15/29	3,596	3,945	0.000%

GNMA 30 YR	6.5	6/15/31	59,008	66,234	0.005%
GNMA 30 YR	6.5	6/15/31	7,028	7,711	0.001%
GNMA 30 YR	6.5	6/15/31	3,752	4,118	0.000%
GNMA 30 YR	7.5	6/15/32	2,834	2,973	0.000%
GNMA 30 YR	6	6/15/36	100,226	109,657	0.009%
GNMA 30 YR	4.5	6/15/39	3,979,047	4,182,037	0.324%
GNMA 30 YR	4.5	6/15/40	1,198,237	1,259,602	0.098%
GNMA 30 YR	4.5	6/15/40	3,086,757	3,240,267	0.251%
GNMA 30 YR	3.5	6/15/43	17,583,243	17,578,534	1.363%
GNMA 30 YR	3	6/15/43	54,051	52,760	0.004%
GNMA 30 YR	3	6/15/45	46,790	45,373	0.004%
GNMA 30 YR	3	6/15/46	3,393,722	3,292,776	0.255%
GNMA 30 YR	7.5	7/15/23	1,130	1,180	0.000%
GNMA 30 YR	7.5	7/15/23	606	607	0.000%
GNMA 30 YR	7.5	7/15/23	1,581	1,585	0.000%
GNMA 30 YR	7	7/15/27	156	171	0.000%
GNMA 30 YR	6.5	7/15/28	660	724	0.000%
GNMA 30 YR	7	7/15/28	2,449	2,586	0.000%
GNMA 30 YR	7	7/15/28	19,660	20,893	0.002%
GNMA 30 YR	6.5	7/15/28	2,019	2,215	0.000%
GNMA 30 YR	6.5	7/15/28	5,518	6,054	0.000%
GNMA 30 YR	7	7/15/28	112,908	124,257	0.010%
GNMA 30 YR	7.5	7/15/28	51,085	53,920	0.004%
GNMA 30 YR	7	7/15/28	101,769	107,931	0.008%
GNMA 30 YR	7	7/15/28	274	274	0.000%
GNMA 30 YR	7	7/15/28	1,172	1,177	0.000%
GNMA 30 YR	7	7/15/28	1,962	2,082	0.000%
GNMA 30 YR	7	7/15/28	164	164	0.000%
GNMA 30 YR	7	7/15/28	420	452	0.000%
GNMA 30 YR	7	7/15/28	16,929	17,432	0.001%
GNMA 30 YR	7.5	7/15/28	26,199	28,087	0.002%
GNMA 30 YR	7	7/15/28	184,349	194,727	0.015%
GNMA 30 YR	7	7/15/28	5,059	5,067	0.000%
GNMA 30 YR	7	7/15/28	210	225	0.000%
GNMA 30 YR	6.5	7/15/28	858	942	0.000%
GNMA 30 YR	7	7/15/28	25,362	26,802	0.002%
GNMA 30 YR	6.5	7/15/29	589	647	0.000%
GNMA 30 YR	7	7/15/29	1,450	1,536	0.000%
GNMA 30 YR	7	7/15/29	7,757	8,242	0.001%
GNMA 30 YR	7	7/15/29	1,002	1,008	0.000%
GNMA 30 YR	7	7/15/29	1,078	1,137	0.000%
GNMA 30 YR	6.5	7/15/29	39,387	43,214	0.003%
GNMA 30 YR	6.5	7/15/29	3,319	3,641	0.000%
GNMA 30 YR	6.5	7/15/29	781	857	0.000%
GNMA 30 YR	7.5	7/15/29	2,600	2,684	0.000%
GNMA 30 YR	6.5	7/15/29	1,168	1,282	0.000%
GNMA 30 YR	7	7/15/29	1,900	2,064	0.000%
GNMA 30 YR	6.5	7/15/29	2,594	2,846	0.000%
GNMA 30 YR	7	7/15/29	23,578	25,028	0.002%
GNMA 30 YR	7.5	7/15/30	3,325	3,341	0.000%
GNMA 30 YR	7.5	7/15/31	2,259	2,267	0.000%
GNMA 30 YR	7	7/15/31	9,940	10,688	0.001%
GNMA 30 YR	7.5	7/15/31	11,489	11,771	0.001%
GNMA 30 YR	6.5	7/15/31	2,097	2,353	0.000%
GNMA 30 YR	7	7/15/32	914	927	0.000%
GNMA 30 YR	7	7/15/32	4,519	4,884	0.000%
GNMA 30 YR	5	7/15/33	18,895	19,740	0.002%
GNMA 30 YR	5	7/15/33	24,406	25,872	0.002%
GNMA 30 YR	5	7/15/33	11,823	12,556	0.001%
GNMA 30 YR	5.5	7/15/33	689,613	766,543	0.059%
GNMA 30 YR	5	7/15/37	13,407	13,973	0.001%
GNMA 30 YR	4.5	7/15/39	564,443	588,784	0.046%
GNMA 30 YR	4.5	7/15/40	132,210	137,927	0.011%
GNMA 30 YR	4	7/15/41	670,731	686,466	0.053%
GNMA 30 YR	4	7/15/44	8,507,065	8,689,604	0.674%
GNMA 30 YR	3	7/15/45	4,427,518	4,293,398	0.333%
GNMA 30 YR	3	7/15/45	121,512	117,839	0.009%
GNMA 30 YR	3	7/15/45	262,131	254,190	0.020%
GNMA 30 YR	3	7/15/45	1,028,944	997,775	0.077%
GNMA 30 YR	3	7/15/45	3,209,662	3,112,433	0.241%
GNMA 30 YR	3	7/15/45	382,187	370,609	0.029%
GNMA 30 YR	3	7/15/45	740,677	718,240	0.056%

GNMA 30 YR	3	7/15/45	1,693,691	1,642,385	0.127%
GNMA 30 YR	3	7/15/45	79,021	76,627	0.006%
GNMA 30 YR	3	7/15/45	261,583	253,659	0.020%
GNMA 30 YR	3	7/15/45	423,028	410,214	0.032%
GNMA 30 YR	3	7/15/46	628,231	609,200	0.047%
GNMA 30 YR	3	7/15/46	2,826,379	2,742,251	0.213%
GNMA 30 YR	3	7/15/46	6,389,888	6,199,759	0.481%
GNMA 30 YR	3	7/15/46	450,483	437,079	0.034%
GNMA 30 YR	7.5	8/15/23	2,464	2,469	0.000%
GNMA 30 YR	7	8/15/24	555	590	0.000%
GNMA 30 YR	7.5	8/15/28	1,702	1,706	0.000%
GNMA 30 YR	6.5	8/15/28	4,890	5,365	0.000%
GNMA 30 YR	6.5	8/15/28	6,387	7,008	0.001%
GNMA 30 YR	6.5	8/15/28	2,513	2,757	0.000%
GNMA 30 YR	7	8/15/28	1,628	1,725	0.000%
GNMA 30 YR	7	8/15/28	1,165	1,237	0.000%
GNMA 30 YR	6.5	8/15/28	10,045	11,021	0.001%
GNMA 30 YR	6.5	8/15/28	12,883	14,134	0.001%
GNMA 30 YR	6.5	8/15/28	8,486	9,310	0.001%
GNMA 30 YR	6.5	8/15/28	4,689	5,145	0.000%
GNMA 30 YR	7	8/15/28	6,415	6,748	0.001%
GNMA 30 YR	7	8/15/28	365	366	0.000%
GNMA 30 YR	6.5	8/15/28	1,128	1,238	0.000%
GNMA 30 YR	7	8/15/28	13,120	13,201	0.001%
GNMA 30 YR	7	8/15/28	11,954	12,378	0.001%
GNMA 30 YR	7	8/15/28	1,120	1,142	0.000%
GNMA 30 YR	7	8/15/29	863	884	0.000%
GNMA 30 YR	7.5	8/15/29	1,791	1,833	0.000%
GNMA 30 YR	6.5	8/15/29	2,125	2,331	0.000%
GNMA 30 YR	7	8/15/29	62,370	67,305	0.005%
GNMA 30 YR	7	8/15/29	220	223	0.000%
GNMA 30 YR	7.5	8/15/30	13,732	13,910	0.001%
GNMA 30 YR	7.5	8/15/30	252	256	0.000%
GNMA 30 YR	6.5	8/15/31	12,715	13,951	0.001%
GNMA 30 YR	7	8/15/31	11,292	11,765	0.001%
GNMA 30 YR	7	8/15/31	5,103	5,579	0.000%
GNMA 30 YR	7	8/15/31	259	293	0.000%
GNMA 30 YR	7	8/15/31	9,640	9,954	0.001%
GNMA 30 YR	7.5	8/15/31	3,835	4,164	0.000%
GNMA 30 YR	7.5	8/15/31	638	686	0.000%
GNMA 30 YR	6.5	8/15/31	12,452	13,661	0.001%
GNMA 30 YR	6.5	8/15/32	20,904	22,935	0.002%
GNMA 30 YR	7	8/15/32	1,247	1,298	0.000%
GNMA 30 YR	7	8/15/32	17,894	19,250	0.001%
GNMA 30 YR	5	8/15/33	1,921	2,040	0.000%
GNMA 30 YR	5	8/15/33	59,753	63,465	0.005%
GNMA 30 YR	5	8/15/33	165,426	176,413	0.014%
GNMA 30 YR	7	8/15/35	3,100	3,234	0.000%
GNMA 30 YR	6.5	8/15/36	456	500	0.000%
GNMA 30 YR	6.5	8/15/36	25,218	27,668	0.002%
GNMA 30 YR	5.5	8/15/38	186,158	204,593	0.016%
GNMA 30 YR	4.5	8/15/39	627,359	654,620	0.051%
GNMA 30 YR	3	8/15/42	621,112	604,176	0.047%
GNMA 30 YR	3	8/15/43	27,344	26,692	0.002%
GNMA 30 YR	3	8/15/45	5,447,363	5,282,348	0.409%
GNMA 30 YR	3	8/15/45	1,565,549	1,518,124	0.118%
GNMA 30 YR	3	8/15/45	482,939	468,309	0.036%
GNMA 30 YR	3	8/15/45	329,093	319,124	0.025%
GNMA 30 YR	3	8/15/45	43,983	42,651	0.003%
GNMA 30 YR	3	8/15/45	19,440	18,851	0.001%
GNMA 30 YR	7.5	9/15/23	2,112	2,208	0.000%
GNMA 30 YR	7.5	9/15/23	4,680	4,735	0.000%
GNMA 30 YR	7.5	9/15/23	1,749	1,769	0.000%
GNMA 30 YR	7.5	9/15/23	1,492	1,495	0.000%
GNMA 30 YR	7.5	9/15/25	1,367	1,388	0.000%
GNMA 30 YR	7.5	9/15/25	2,069	2,075	0.000%
GNMA 30 YR	7	9/15/27	8,936	9,013	0.001%
GNMA 30 YR	7.5	9/15/27	13,551	14,484	0.001%
GNMA 30 YR	7	9/15/27	851	928	0.000%
GNMA 30 YR	6.5	9/15/28	7,825	8,585	0.001%
GNMA 30 YR	7	9/15/28	2,561	2,613	0.000%
GNMA 30 YR	6.5	9/15/28	1,218	1,337	0.000%

GNMA 30 YR	6.5	9/15/28	3,058	3,355	0.000%
GNMA 30 YR	6.5	9/15/28	1,407	1,544	0.000%
GNMA 30 YR	6.5	9/15/28	745	818	0.000%
GNMA 30 YR	7	9/15/28	1,819	1,956	0.000%
GNMA 30 YR	6.5	9/15/28	2,593	2,845	0.000%
GNMA 30 YR	6.5	9/15/28	252	276	0.000%
GNMA 30 YR	7	9/15/28	4,658	4,918	0.000%
GNMA 30 YR	6.5	9/15/28	1,272	1,395	0.000%
GNMA 30 YR	6.5	9/15/28	957	1,049	0.000%
GNMA 30 YR	7	9/15/28	850	859	0.000%
GNMA 30 YR	7	9/15/28	49	49	0.000%
GNMA 30 YR	7	9/15/28	1,754	1,768	0.000%
GNMA 30 YR	6.5	9/15/28	15,054	16,517	0.001%
GNMA 30 YR	7	9/15/28	170	171	0.000%
GNMA 30 YR	6.5	9/15/28	1,274	1,397	0.000%
GNMA 30 YR	6.5	9/15/28	12,197	13,382	0.001%
GNMA 30 YR	7	9/15/28	2,083	2,115	0.000%
GNMA 30 YR	7	9/15/28	2,117	2,120	0.000%
GNMA 30 YR	7	9/15/28	664	705	0.000%
GNMA 30 YR	6.5	9/15/28	342	376	0.000%
GNMA 30 YR	6.5	9/15/28	21,628	23,729	0.002%
GNMA 30 YR	7	9/15/28	4,517	4,525	0.000%
GNMA 30 YR	6.5	9/15/28	868	952	0.000%
GNMA 30 YR	7	9/15/29	16,253	17,323	0.001%
GNMA 30 YR	7.5	9/15/29	8,013	8,356	0.001%
GNMA 30 YR	7	9/15/29	1,627	1,661	0.000%
GNMA 30 YR	7	9/15/29	1,985	2,131	0.000%
GNMA 30 YR	7	9/15/29	2,279	2,303	0.000%
GNMA 30 YR	6.5	9/15/29	4,737	5,197	0.000%
GNMA 30 YR	7	9/15/29	175	176	0.000%
GNMA 30 YR	7.5	9/15/30	3,657	3,731	0.000%
GNMA 30 YR	7.5	9/15/30	1,340	1,375	0.000%
GNMA 30 YR	7	9/15/31	20,993	21,385	0.002%
GNMA 30 YR	7	9/15/31	331	339	0.000%
GNMA 30 YR	7.5	9/15/31	482	527	0.000%
GNMA 30 YR	7	9/15/31	3,297	3,587	0.000%
GNMA 30 YR	7	9/15/31	6,686	6,786	0.001%
GNMA 30 YR	7	9/15/31	2,006	2,063	0.000%
GNMA 30 YR	7	9/15/31	16,308	17,023	0.001%
GNMA 30 YR	5	9/15/33	28,936	30,729	0.002%
GNMA 30 YR	5	9/15/33	9,381	9,985	0.001%
GNMA 30 YR	6.5	9/15/36	19,945	22,268	0.002%
GNMA 30 YR	3	9/15/42	18,835,799	18,322,195	1.420%
GNMA 30 YR	3	9/15/43	52,692	51,434	0.004%
GNMA 30 YR	3	9/15/45	125,776	121,966	0.009%
GNMA 30 YR	3	9/15/45	780,353	756,714	0.059%
GNMA 30 YR PLAT	5	10/15/33	211,552	224,674	0.017%
GNMA 30 YR PLAT	5	10/15/34	136,670	145,146	0.011%
GNMA 30 YR PLAT	5.5	10/15/38	6,771,956	7,354,813	0.570%
GNMA 30 YR PLAT	5	11/15/33	20,601	21,879	0.002%
GNMA 30 YR PLAT	5	11/15/34	32,455	34,469	0.003%
GNMA 30 YR PLAT	7.5	1/15/30	109	123	0.000%
GNMA 30 YR PLAT	6	1/15/35	827,250	902,592	0.070%
GNMA 30 YR PLAT	7	12/15/31	13,913	15,898	0.001%
GNMA 30 YR PLAT	5.5	12/15/33	1,721,484	1,870,291	0.145%
GNMA 30 YR PLAT	6	12/15/38	2,995,534	3,238,002	0.251%
GNMA 30 YR PLAT	5	2/15/34	432,345	459,091	0.036%
GNMA 30 YR PLAT	7.5	3/15/32	399,564	463,102	0.036%
GNMA 30 YR PLAT	7	4/15/28	126	139	0.000%
GNMA 30 YR PLAT	7	4/15/32	23,685	27,176	0.002%
GNMA 30 YR PLAT	5.5	4/15/33	543,116	590,193	0.046%
GNMA 30 YR PLAT	5	4/15/34	194,372	205,309	0.016%
GNMA 30 YR PLAT	4.5	4/15/41	9,148,350	9,542,606	0.740%
GNMA 30 YR PLAT	6.5	5/15/24	73,057	80,155	0.006%
GNMA 30 YR PLAT	7	5/15/32	6,156	7,055	0.001%
GNMA 30 YR PLAT	5	5/15/33	924	981	0.000%
GNMA 30 YR PLAT	5	5/15/33	1,185	1,258	0.000%
GNMA 30 YR PLAT	4	5/15/44	9,124,176	9,339,342	0.724%
GNMA 30 YR PLAT	7.5	6/15/32	7,822	9,175	0.001%
GNMA 30 YR PLAT	5	6/15/40	1,196,570	1,270,795	0.099%
GNMA 30 YR PLAT	4.5	6/15/40	2,514,282	2,623,348	0.203%
GNMA 30 YR PLAT	4.5	6/15/40	418,502	436,585	0.034%

GNMA 30 YR PLAT	4.5	6/15/40	2,963,758	3,092,220	0.240%
GNMA 30 YR PLAT	7	7/15/31	5,577	6,369	0.000%
GNMA 30 YR PLAT	5.5	7/15/33	3,822,387	4,152,009	0.322%
GNMA 30 YR PLAT	6	7/15/35	514,783	561,887	0.044%
GNMA 30 YR PLAT	6	7/15/36	398,538	441,997	0.034%
GNMA 30 YR PLAT	5.5	7/20/34	366,754	395,131	0.031%
GNMA 30 YR PLAT	6.5	7/20/35	706,090	798,507	0.062%
GNMA 30 YR PLAT	7.5	8/15/29	2,401	2,738	0.000%
GNMA 30 YR PLAT	6	8/15/33	502,790	549,405	0.043%
GNMA 30 YR PLAT	7	9/15/31	41,366	47,095	0.004%
GNMA 30 YR PLAT	5.5	9/15/35	72,358	78,572	0.006%
GNMA 30 YR PLAT	4.5	9/15/45	159,776	166,688	0.013%
GNMA II 15 YR	6	10/20/20	6,921	6,942	0.001%
GNMA II 15 YR	3	10/20/32	2,372,607	2,348,350	0.182%
GNMA II 15 YR	3	11/20/32	978,817	968,806	0.075%
GNMA II 15 YR	3.5	12/20/32	1,015,872	1,012,574	0.078%
GNMA II 15 YR	3	3/20/32	669,980	663,149	0.051%
GNMA II 15 YR	3.5	3/20/33	984,914	981,714	0.076%
GNMA II 15 YR	3	4/20/32	408,898	404,719	0.031%
GNMA II 15 YR	3	5/20/32	940,504	930,901	0.072%
GNMA II 15 YR	3.5	5/20/32	432,833	431,434	0.033%
GNMA II 15 YR	3	6/20/32	292,660	289,692	0.022%
GNMA II 15 YR	3.5	6/20/32	1,024,387	1,021,075	0.079%
GNMA II 15 YR	3	6/20/32	541,772	536,271	0.042%
GNMA II 15 YR	6	7/20/19	1,049	1,051	0.000%
GNMA II 15 YR	3.5	7/20/27	289,781	288,846	0.022%
GNMA II 15 YR	4	7/20/43	1,277,134	1,310,108	0.102%
GNMA II 15 YR	6	8/20/19	491	492	0.000%
GNMA II 15 YR	3	8/20/31	1,003,457	993,221	0.077%
GNMA II 15 YR	3	9/20/32	416,639	412,426	0.032%
GNMA II 30 YR	5.5	11/20/38	529,448	568,038	0.044%
GNMA II 30 YR	2.5	11/20/42	1,133,062	1,075,171	0.083%
GNMA II 30 YR	3	1/20/27	219,384	217,156	0.017%
GNMA II 30 YR	5	1/20/35	1,035,765	1,103,393	0.086%
GNMA II 30 YR	5	1/20/36	907,445	966,771	0.075%
GNMA II 30 YR	3	1/20/43	180,906	176,800	0.014%
GNMA II 30 YR	4	1/20/45	1,341,511	1,350,209	0.105%
GNMA II 30 YR	6	12/20/38	275,211	301,643	0.023%
GNMA II 30 YR	4	12/20/41	300,069	307,929	0.024%
GNMA II 30 YR	4	12/20/44	177,863	179,025	0.014%
GNMA II 30 YR	3	12/20/44	9,981,510	9,735,520	0.755%
GNMA II 30 YR	5	2/20/36	458,669	488,704	0.038%
GNMA II 30 YR	3.5	2/20/48	2,653,330	2,635,896	0.204%
GNMA II 30 YR	3.5	2/20/48	6,154,146	6,114,970	0.474%
GNMA II 30 YR	3.5	3/20/47	22,477,658	22,362,952	1.734%
GNMA II 30 YR	4	3/20/48	12,118,379	12,243,034	0.949%
GNMA II 30 YR	3.5	4/20/33	1,424,948	1,420,317	0.110%
GNMA II 30 YR	4	4/20/43	6,302,533	6,466,572	0.501%
GNMA II 30 YR	3.5	4/20/43	350,021	350,044	0.027%
GNMA II 30 YR	3	5/20/27	224,893	222,614	0.017%
GNMA II 30 YR	3.5	5/20/33	704,561	702,272	0.054%
GNMA II 30 YR	5	5/20/35	2,161,428	2,303,045	0.179%
GNMA II 30 YR	4	5/20/41	3,548,569	3,641,361	0.282%
GNMA II 30 YR	3.5	5/20/42	3,558,950	3,559,182	0.276%
GNMA II 30 YR	4	5/20/48	11,535,749	11,611,827	0.900%
GNMA II 30 YR	3.5	6/20/33	487,745	486,160	0.038%
GNMA II 30 YR	3.5	6/20/42	17,889,553	17,890,718	1.387%
GNMA II 30 YR	3.5	6/20/43	11,345,785	11,306,282	0.876%
GNMA II 30 YR	3.5	7/20/33	274,358	273,469	0.021%
GNMA II 30 YR	4.5	7/20/41	7,671	8,040	0.001%
GNMA II 30 YR	7	8/20/29	82,901	93,140	0.007%
GNMA II 30 YR	5.5	8/20/33	84,047	90,555	0.007%
GNMA II 30 YR	3.5	8/20/42	4,774,058	4,759,292	0.369%
GNMA II 30 YR	3.5	9/20/33	585,461	584,463	0.045%
GNMA II 30 YR	5	9/20/35	251,156	267,546	0.021%
GNMA II 30 YR	4.5	9/20/40	421,526	434,093	0.034%
GNMA II 30 YR	4	9/20/44	571,713	575,420	0.045%
GNMA II 30 YR	3	9/20/44	3,232,925	3,159,165	0.245%
GNMA II 30 YR	4	9/20/45	933,426	939,479	0.073%
GNMA II 30 YR	5	9/20/47	7,932,506	8,292,695	0.643%
GNMA II TBA OCT	5	1/1/33	51,645,000	53,928,680	4.181%
GNMA II TBA OCT	4.5	1/1/35	(15,000)	(15,504)	(0.001%)

GNMA II TBA OCT	4	1/1/40	5,625,000	5,720,032	0.443%
GNMA II TBA OCT	3	1/1/42	(2,970,000)	(2,876,433)	(0.223%)
GNMA II TBA OCT	3.5	1/1/42	81,100,000	80,642,231	6.251%
GNMA II TBA OCT	2.5	1/1/43	4,055,000	3,803,425	0.295%
GNMA II 30 YR	6.5	10/20/28	57,242	63,261	0.005%
GNMA II 30 YR	7	10/20/28	58,686	64,903	0.005%
GNMA II 30 YR	7	10/20/29	19,501	22,148	0.002%
GNMA II 30 YR	7	10/20/30	77,001	86,912	0.007%
GNMA II 30 YR	6.5	10/20/31	159,870	179,635	0.014%
GNMA II 30 YR	5.5	10/20/32	375,826	404,880	0.031%
GNMA II 30 YR	5.5	10/20/33	1,202	1,295	0.000%
GNMA II 30 YR	5.5	10/20/34	1,537,527	1,656,242	0.128%
GNMA II 30 YR	5	10/20/35	25,345	26,997	0.002%
GNMA II 30 YR	4.5	10/20/39	26,852	28,151	0.002%
GNMA II 30 YR	5	10/20/39	7,402,532	7,905,326	0.613%
GNMA II 30 YR	6	10/20/39	61,054	67,186	0.005%
GNMA II 30 YR	4	10/20/40	32,205	33,048	0.003%
GNMA II 30 YR	4.5	10/20/40	148,852	156,065	0.012%
GNMA II 30 YR	5	10/20/40	670,846	715,397	0.055%
GNMA II 30 YR	3	10/20/42	582,863	569,637	0.044%
GNMA II 30 YR	3.5	10/20/42	11,314,003	11,314,740	0.877%
GNMA II 30 YR	4	10/20/45	26,695,399	27,359,596	2.121%
GNMA II 30 YR	3.5	10/20/46	1,096,966	1,094,579	0.085%
GNMA II 30 YR	5.5	11/20/33	138,304	149,037	0.012%
GNMA II 30 YR	5.5	11/20/34	43,915	47,315	0.004%
GNMA II 30 YR	5	11/20/35	11,609	12,366	0.001%
GNMA II 30 YR	4.5	11/20/39	14,680	15,397	0.001%
GNMA II 30 YR	4	11/20/40	1,209,289	1,240,914	0.096%
GNMA II 30 YR	4.5	11/20/40	10,312,761	10,811,641	0.838%
GNMA II 30 YR	4	11/20/42	1,780,824	1,826,414	0.142%
GNMA II 30 YR	3.5	11/20/44	1,972,272	1,975,289	0.153%
GNMA II 30 YR	4	11/20/45	24,156,723	24,758,163	1.919%
GNMA II 30 YR	3	11/20/46	14,005,578	13,585,813	1.053%
GNMA II 30 YR	3	11/20/46	613,083	594,613	0.046%
GNMA II 30 YR	3.5	11/20/46	1,188,803	1,186,216	0.092%
GNMA II 30 YR	7	1/20/28	11,650	12,997	0.001%
GNMA II 30 YR	6	1/20/32	52,067	57,311	0.004%
GNMA II 30 YR	5.5	1/20/35	3,177	3,423	0.000%
GNMA II 30 YR	5.5	1/20/36	507,621	545,941	0.042%
GNMA II 30 YR	6	1/20/39	122,693	134,241	0.010%
GNMA II 30 YR	4.5	1/20/40	26,243	27,512	0.002%
GNMA II 30 YR	5.5	1/20/40	1,828,532	1,961,674	0.152%
GNMA II 30 YR	4.5	1/20/41	417,994	438,196	0.034%
GNMA II 30 YR	4	1/20/41	1,208,249	1,239,898	0.096%
GNMA II 30 YR	4.5	1/20/41	2,573,446	2,698,014	0.209%
GNMA II 30 YR	2.5	1/20/43	704,068	668,095	0.052%
GNMA II 30 YR	3.5	1/20/43	7,541,809	7,542,301	0.585%
GNMA II 30 YR	4	1/20/43	6,281,229	6,445,900	0.500%
GNMA II 30 YR	3.5	1/20/44	666,178	666,462	0.052%
GNMA II 30 YR	3.5	1/20/45	466,548	465,110	0.036%
GNMA II 30 YR	3	1/20/46	9,488,632	9,230,669	0.716%
GNMA II 30 YR	4	1/20/46	2,956,788	3,030,401	0.235%
GNMA II 30 YR	4.5	1/20/46	1,305,770	1,368,011	0.106%
GNMA II 30 YR	5.5	12/20/33	42,283	45,556	0.004%
GNMA II 30 YR	6	12/20/33	96,875	106,721	0.008%
GNMA II 30 YR	4.5	12/20/34	39,480	41,163	0.003%
GNMA II 30 YR	5	12/20/34	1,390,811	1,495,281	0.116%
GNMA II 30 YR	5.5	12/20/34	185,409	199,719	0.015%
GNMA II 30 YR	5	12/20/35	1,123,563	1,197,524	0.093%
GNMA II 30 YR	6	12/20/36	466,031	503,027	0.039%
GNMA II 30 YR	4.5	12/20/39	1,788,138	1,874,728	0.145%
GNMA II 30 YR	3.5	12/20/40	41,374	41,479	0.003%
GNMA II 30 YR	2.5	12/20/42	2,525,546	2,396,508	0.186%
GNMA II 30 YR	3	12/20/42	830,588	811,740	0.063%
GNMA II 30 YR	3.5	12/20/42	2,650,412	2,650,585	0.205%
GNMA II 30 YR	5	12/20/45	5,373,303	5,693,689	0.441%
GNMA II 30 YR	6.5	2/20/29	144,352	161,023	0.012%
GNMA II 30 YR	7	2/20/31	14,230	16,330	0.001%
GNMA II 30 YR	5	2/20/35	11,812	12,589	0.001%
GNMA II 30 YR	5.5	2/20/35	318,620	343,215	0.027%
GNMA II 30 YR	5.5	2/20/37	40	42	0.000%
GNMA II 30 YR	6	2/20/39	87,018	95,300	0.007%

GNMA II 30 YR	4.5	2/20/40	279,983	293,513	0.023%
GNMA II 30 YR	5	2/20/40	6,092,213	6,491,225	0.503%
GNMA II 30 YR	4	2/20/41	1,074,795	1,102,942	0.085%
GNMA II 30 YR	3.5	2/20/43	4,858,252	4,838,735	0.375%
GNMA II 30 YR	4	2/20/44	499,225	511,664	0.040%
GNMA II 30 YR	3.5	2/20/45	868,463	869,792	0.067%
GNMA II 30 YR	3.5	2/20/45	522,088	522,101	0.040%
GNMA II 30 YR	4.5	2/20/46	3,159,965	3,311,401	0.257%
GNMA II 30 YR	3	2/20/48	2,881,780	2,793,012	0.217%
GNMA II 30 YR	6.5	3/20/28	248	271	0.000%
GNMA II 30 YR	7	3/20/30	6,560	7,396	0.001%
GNMA II 30 YR	5	3/20/34	29,675	31,612	0.002%
GNMA II 30 YR	5.5	3/20/34	583,989	629,226	0.049%
GNMA II 30 YR	5	3/20/35	51,472	55,393	0.004%
GNMA II 30 YR	5.5	3/20/35	67,922	73,159	0.006%
GNMA II 30 YR	5	3/20/36	3,260	3,475	0.000%
GNMA II 30 YR	4.5	3/20/41	1,185,077	1,242,439	0.096%
GNMA II 30 YR	5	3/20/41	3,115,889	3,311,577	0.257%
GNMA II 30 YR	3	3/20/43	1,807,913	1,755,487	0.136%
GNMA II 30 YR	3	3/20/43	2,167,908	2,118,711	0.164%
GNMA II 30 YR	3.5	3/20/43	18,251,598	18,207,064	1.411%
GNMA II 30 YR	5.5	3/20/44	1,727,636	1,855,749	0.144%
GNMA II 30 YR	4	3/20/46	3,891,145	3,978,493	0.308%
GNMA II 30 YR	3	3/20/47	8,295,909	8,050,262	0.624%
GNMA II 30 YR	6.5	4/20/28	213	230	0.000%
GNMA II 30 YR	7	4/20/31	34,034	39,197	0.003%
GNMA II 30 YR	4.5	4/20/34	1,822	1,900	0.000%
GNMA II 30 YR	4.5	4/20/35	29,429	30,639	0.002%
GNMA II 30 YR	5	4/20/38	545,892	582,051	0.045%
GNMA II 30 YR	5	4/20/39	306,279	326,561	0.025%
GNMA II 30 YR	5.5	4/20/39	11,052	11,862	0.001%
GNMA II 30 YR	6	4/20/39	116,039	125,354	0.010%
GNMA II 30 YR	4.5	4/20/40	8,092,785	8,483,814	0.658%
GNMA II 30 YR	5	4/20/40	4,105,177	4,370,325	0.339%
GNMA II 30 YR	4.5	4/20/41	539,286	565,373	0.044%
GNMA II 30 YR	3.5	4/20/42	10,200	10,152	0.001%
GNMA II 30 YR	3	4/20/43	1,280,736	1,251,672	0.097%
GNMA II 30 YR	3.5	4/20/43	1,629,539	1,629,645	0.126%
GNMA II 30 YR	2.5	4/20/45	35,063	32,911	0.003%
GNMA II 30 YR	3.5	4/20/45	306,450	305,187	0.024%
GNMA II 30 YR	3.5	4/20/45	410,714	409,045	0.032%
GNMA II 30 YR	3.5	4/20/45	19,131,494	19,052,724	1.477%
GNMA II 30 YR	3.5	4/20/45	188,500	187,707	0.015%
GNMA II 30 YR	3	4/20/46	37,137,605	36,064,780	2.796%
GNMA II 30 YR	3	4/20/47	3,437,476	3,333,414	0.258%
GNMA II 30 YR	4	4/20/47	24,581,257	25,044,634	1.941%
GNMA II 30 YR	7	5/20/31	23,452	26,976	0.002%
GNMA II 30 YR	5.5	5/20/35	32,875	35,418	0.003%
GNMA II 30 YR	6	5/20/36	44,603	48,733	0.004%
GNMA II 30 YR	5.5	5/20/39	47,690	51,180	0.004%
GNMA II 30 YR	4.5	5/20/40	15,097,199	15,827,349	1.227%
GNMA II 30 YR	3.5	5/20/42	126,108	125,624	0.010%
GNMA II 30 YR	3.5	5/20/42	432,014	432,042	0.033%
GNMA II 30 YR	2.5	5/20/43	380,940	361,475	0.028%
GNMA II 30 YR	3	5/20/43	3,337,256	3,261,520	0.253%
GNMA II 30 YR	4	5/20/46	1,578,056	1,614,501	0.125%
GNMA II 30 YR	3.5	5/20/46	1,393,454	1,387,568	0.108%
GNMA II 30 YR	4	5/20/47	33,901,876	34,605,384	2.683%
GNMA II 30 YR	5.5	5/20/48	5,861,695	6,186,759	0.480%
GNMA II 30 YR	5	5/20/48	1,064,351	1,129,256	0.088%
GNMA II 30 YR	7	6/20/29	13,107	14,772	0.001%
GNMA II 30 YR	5	6/20/33	122,988	131,071	0.010%
GNMA II 30 YR	4.5	6/20/34	79,463	82,883	0.006%
GNMA II 30 YR	4	6/20/40	1,112,911	1,142,178	0.089%
GNMA II 30 YR	4.5	6/20/40	2,019,503	2,117,207	0.164%
GNMA II 30 YR	3.5	6/20/42	25,942	25,968	0.002%
GNMA II 30 YR	3	6/20/43	455,735	445,393	0.035%
GNMA II 30 YR	3	6/20/46	3,667,267	3,559,067	0.276%
GNMA II 30 YR	4	6/20/47	10,807,997	11,037,318	0.856%
GNMA II 30 YR	5.5	6/20/48	20,897,051	22,056,237	1.710%
GNMA II 30 YR	7	7/20/31	20,603	23,713	0.002%
GNMA II 30 YR	5.5	7/20/33	410,792	442,577	0.034%

GNMA II 30 YR	5	7/20/34	24,558	26,172	0.002%
GNMA II 30 YR	5.5	7/20/34	309,084	333,072	0.026%
GNMA II 30 YR	6	7/20/34	216,886	236,774	0.018%
GNMA II 30 YR	5.5	7/20/35	3,128,604	3,370,340	0.261%
GNMA II 30 YR	6	7/20/36	120,874	132,136	0.010%
GNMA II 30 YR	4.5	7/20/39	17,184	18,015	0.001%
GNMA II 30 YR	5	7/20/39	461,286	493,282	0.038%
GNMA II 30 YR	4.5	7/20/40	2,762,626	2,896,360	0.225%
GNMA II 30 YR	4	7/20/42	2,068,349	2,121,935	0.164%
GNMA II 30 YR	4.5	7/20/46	2,724,728	2,854,508	0.221%
GNMA II 30 YR	3	7/20/46	3,548,329	3,443,629	0.267%
GNMA II 30 YR	3.5	7/20/46	18,897,594	18,817,897	1.459%
GNMA II 30 YR	3.5	7/20/46	3,417,165	3,409,727	0.264%
GNMA II 30 YR	3.5	7/20/46	3,280,642	3,300,859	0.256%
GNMA II 30 YR	4	7/20/47	2,376,990	2,428,251	0.188%
GNMA II 30 YR	4.5	7/20/47	15,428,221	15,962,931	1.237%
GNMA II 30 YR	5	7/20/48	3,159,336	3,307,982	0.256%
GNMA II 30 YR	6.5	8/20/29	512	569	0.000%
GNMA II 30 YR	7	8/20/30	27,600	29,882	0.002%
GNMA II 30 YR	6.5	8/20/31	10,396	11,687	0.001%
GNMA II 30 YR	5	8/20/33	874,538	940,543	0.073%
GNMA II 30 YR	5.5	8/20/34	172,766	186,134	0.014%
GNMA II 30 YR	5	8/20/35	25,861	27,561	0.002%
GNMA II 30 YR	5.5	8/20/35	81,363	87,638	0.007%
GNMA II 30 YR	5.5	8/20/38	503,837	540,577	0.042%
GNMA II 30 YR	6	8/20/38	384,511	419,191	0.032%
GNMA II 30 YR	4	8/20/39	33,248	34,214	0.003%
GNMA II 30 YR	4.5	8/20/39	33,488	35,109	0.003%
GNMA II 30 YR	4	8/20/40	1,095,967	1,124,642	0.087%
GNMA II 30 YR	4.5	8/20/40	172,238	180,564	0.014%
GNMA II 30 YR	5	8/20/40	2,078,324	2,202,215	0.171%
GNMA II 30 YR	3	8/20/42	19,023,567	18,591,869	1.441%
GNMA II 30 YR	5	8/20/42	953,311	1,010,542	0.078%
GNMA II 30 YR	3	8/20/43	819,787	801,182	0.062%
GNMA II 30 YR	3.5	8/20/43	2,239,050	2,239,196	0.174%
GNMA II 30 YR	3.5	8/20/44	1,483,002	1,483,911	0.115%
GNMA II 30 YR	3.5	8/20/45	8,430,308	8,397,952	0.651%
GNMA II 30 YR	3	8/20/46	60,565,164	58,805,858	4.559%
GNMA II 30 YR	3.5	8/20/46	1,057,968	1,055,672	0.082%
GNMA II 30 YR	3.5	8/20/46	2,942,683	2,936,278	0.228%
GNMA II 30 YR	3.5	8/20/46	9,800,557	9,795,746	0.759%
GNMA II 30 YR	3.5	8/20/46	2,031,879	2,027,456	0.157%
GNMA II 30 YR	3.5	8/20/46	17,536,081	17,462,327	1.354%
GNMA II 30 YR	4.5	8/20/47	3,615,205	3,740,500	0.290%
GNMA II 30 YR	5	8/20/47	16,858,308	17,623,788	1.366%
GNMA II 30 YR	5	8/20/48	2,556,990	2,712,534	0.210%
GNMA II 30 YR	5	9/20/33	2,003,222	2,160,631	0.167%
GNMA II 30 YR	5.5	9/20/33	108,560	116,936	0.009%
GNMA II 30 YR	5.5	9/20/34	713,321	768,339	0.060%
GNMA II 30 YR	5.5	9/20/35	1,687,115	1,816,692	0.141%
GNMA II 30 YR	6	9/20/38	2,128,699	2,312,807	0.179%
GNMA II 30 YR	4	9/20/40	1,207,837	1,239,456	0.096%
GNMA II 30 YR	4.5	9/20/40	1,516,236	1,589,624	0.123%
GNMA II 30 YR	4.5	9/20/41	261,561	274,162	0.021%
GNMA II 30 YR	3.5	9/20/42	8,567,343	8,567,901	0.664%
GNMA II 30 YR	4	9/20/42	123,111	126,285	0.010%
GNMA II 30 YR	3.5	9/20/44	927,135	927,704	0.072%
GNMA II 30 YR	4.5	9/20/46	3,449,084	3,610,337	0.280%
GNMA II 30 YR	3.5	9/20/46	849,359	847,431	0.066%
GNMA II 30 YR	3.5	9/20/46	2,052,979	2,048,511	0.159%
GNMA II 30 YR	3.5	9/20/46	2,139,010	2,134,354	0.165%
GNR 2009-103 WC	4.5	9/20/38	661,248	667,528	0.052%
GNR 2010-127 JI	4	2/20/39	1,357,411	101,675	0.008%
GNR 2010-165 IP	4	4/20/38	5,911,602	245,070	0.019%
GNR 2010-78 AI	4.5	4/20/39	491,083	103,142	0.008%
GNR 2010-87 HI	4.5	11/20/38	2,959,640	143,974	0.011%
GNR 2011-133 GB	3.5	9/20/41	1,900,000	1,838,425	0.143%
GNR 2011-94 AI	4.5	1/20/39	335,841	1,530	0.000%
GNR 2012-94 BI	4	5/20/37	2,278,100	302,322	0.023%
GNR 2014-115 KI	3	6/20/37	2,506,547	264,246	0.020%
GNR 2014-119 I	4	8/20/44	20,147,100	3,710,582	0.288%
GNR 2014-129 BI	3.5	9/20/29	6,269,257	661,342	0.051%

GNR 2014-160 DI	3.5	4/20/39	8,960,616	940,817	0.073%
GNR 2014-184 GI	3.5	2/20/41	12,579,995	1,395,997	0.108%
GNR 2015-100 AI	3.5	3/20/39	8,122,509	676,171	0.052%
GNR 2015-148 LI	3.5	6/20/39	6,352,959	747,485	0.058%
GNR 2015-178 AI	3.5	8/20/39	14,515,313	1,824,004	0.141%
GNR 2016-46 IO	3.5	4/20/46	15,885,699	2,736,202	0.212%
GNR 2016-60 IK	3.5	12/20/45	12,941,410	2,018,481	0.156%
GNR 2017-87 KZ	3.5	6/20/47	5,472,520	5,276,600	0.409%
GNR 2018-71 EA	3	8/20/45	11,131,442	10,857,756	0.842%
GNR 2018-71 EB	3	12/20/44	7,918,738	7,760,983	0.602%
GOVT NATL MORTG ASSN	7	1/15/26	361	378	0.000%
GOVT NATL MORTG ASSN	7.5	2/15/24	1,054	1,056	0.000%
GOVT NATL MORTG ASSN	8	9/15/27	88,721	95,732	0.007%
GOVT NATL MORTG ASSN	8	9/15/27	23,376	23,433	0.002%
GOVT NATL MORTG ASSN	8	9/15/27	74,225	79,923	0.006%
GOVT NATL MORTG ASSN II	8	5/20/27	13,238	14,494	0.001%
GOVT NATL MTG ASSN	9.5	10/15/20	429	430	0.000%
GOVT NATL MTG ASSN	9.5	10/15/20	768	770	0.000%
GOVT NATL MTG ASSN	10	10/15/20	65	66	0.000%
GOVT NATL MTG ASSN	7	10/15/27	557	587	0.000%
GOVT NATL MTG ASSN	9.5	11/15/19	1,060	1,063	0.000%
GOVT NATL MTG ASSN	7.5	11/15/22	8,219	8,236	0.001%
GOVT NATL MTG ASSN	9	1/15/20	75	76	0.000%
GOVT NATL MTG ASSN	9.5	12/15/20	242	243	0.000%
GOVT NATL MTG ASSN	7.5	12/15/23	1,112	1,163	0.000%
GOVT NATL MTG ASSN	10.5	3/15/19	264	265	0.000%
GOVT NATL MTG ASSN	7	3/15/26	455	456	0.000%
GOVT NATL MTG ASSN	8.5	3/15/27	23,037	23,102	0.002%
GOVT NATL MTG ASSN	9.5	4/15/19	292	292	0.000%
GOVT NATL MTG ASSN	7	4/15/26	3,503	3,665	0.000%
GOVT NATL MTG ASSN	6.5	4/15/26	14,924	16,374	0.001%
GOVT NATL MTG ASSN	9.5	5/15/20	3,375	3,385	0.000%
GOVT NATL MTG ASSN	10.5	6/15/19	40	40	0.000%
GOVT NATL MTG ASSN	9	6/15/20	6	6	0.000%
GOVT NATL MTG ASSN	9.5	7/15/20	902	905	0.000%
GOVT NATL MTG ASSN	9.5	7/15/21	802	805	0.000%
GOVT NATL MTG ASSN	10	7/15/22	7,492	7,518	0.001%
GOVT NATL MTG ASSN	7.5	7/15/23	248	249	0.000%
GOVT NATL MTG ASSN	10.5	8/15/20	990	1,003	0.000%
GOVT NATL MTG ASSN	9	8/15/21	165	167	0.000%
GOVT NATL MTG ASSN	8	8/15/27	80,669	87,014	0.007%
GOVT NATL MTG ASSN 1	7	1/15/26	404	423	0.000%
GOVT NATL MTG ASSN GPM	9.25	11/15/19	1,920	1,926	0.000%
GOVT NATL MTG ASSN GPM	9.25	12/15/19	3,624	3,635	0.000%
GOVT NATL MTG ASSN GPM I	9.75	2/15/21	13,850	13,939	0.001%
GOVT NATL MTG ASSN I	9	10/15/19	460	463	0.000%
GOVT NATL MTG ASSN I	9	10/15/21	223	232	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/22	567	568	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	1,728	1,747	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	1,180	1,182	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	8,633	8,651	0.001%
GOVT NATL MTG ASSN I	9.5	10/15/24	3,468	3,479	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	5,294	5,544	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	2,002	2,121	0.000%
GOVT NATL MTG ASSN I	9	11/15/20	876	879	0.000%
GOVT NATL MTG ASSN I	9	11/15/21	161	161	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/21	8,564	8,581	0.001%
GOVT NATL MTG ASSN I	8.5	11/15/22	899	901	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/22	59	60	0.000%
GOVT NATL MTG ASSN I	8.5	11/15/22	367	368	0.000%
GOVT NATL MTG ASSN I	9	1/15/20	72	73	0.000%
GOVT NATL MTG ASSN I	9	1/15/21	387	388	0.000%
GOVT NATL MTG ASSN I	8.5	1/15/22	97	97	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,435	1,507	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	393	410	0.000%
GOVT NATL MTG ASSN I	8	1/15/27	17,988	18,032	0.001%
GOVT NATL MTG ASSN I	7	1/15/27	390	396	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	6,300	6,345	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	399	401	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	3,940	4,113	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	2,970	3,072	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	4,661	4,767	0.000%

GOVT NATL MTG ASSN I	7	1/15/28	1,215	1,282	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	1,591	1,642	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	11,537	11,804	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	1,917	1,928	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	153	154	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	2,145	2,172	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	11,088	12,123	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	4,619	4,865	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	15,765	16,084	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	26,521	26,911	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	51,924	53,656	0.004%
GOVT NATL MTG ASSN I	7	1/15/28	5,441	5,468	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	11,429	11,529	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	25,553	26,121	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	1,497	1,500	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	29,191	30,895	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	11,525	11,823	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	3,750	3,864	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	6,886	7,109	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	12,665	12,729	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	9,822	9,908	0.001%
GOVT NATL MTG ASSN I	8	1/15/28	49,316	50,601	0.004%
GOVT NATL MTG ASSN I	7	1/15/28	18,974	20,198	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	407	431	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	14,026	14,114	0.001%
GOVT NATL MTG ASSN I	10	12/15/19	2,446	2,454	0.000%
GOVT NATL MTG ASSN I	9	12/15/19	219	221	0.000%
GOVT NATL MTG ASSN I	9	12/15/19	1,089	1,098	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	321	321	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	1,812	1,817	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/21	1,513	1,516	0.000%
GOVT NATL MTG ASSN I	8.5	12/15/21	11,863	12,382	0.001%
GOVT NATL MTG ASSN I	7.5	12/15/23	149	149	0.000%
GOVT NATL MTG ASSN I	9.5	12/15/24	3,131	3,141	0.000%
GOVT NATL MTG ASSN I	9.5	12/15/24	9,847	10,128	0.001%
GOVT NATL MTG ASSN I	9.5	12/15/24	4,523	4,535	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/26	47,397	48,411	0.004%
GOVT NATL MTG ASSN I	8	12/15/26	57,413	61,329	0.005%
GOVT NATL MTG ASSN I	7	12/15/27	205	208	0.000%
GOVT NATL MTG ASSN I	7	12/15/27	1,448	1,534	0.000%
GOVT NATL MTG ASSN I	7	12/15/27	308	318	0.000%
GOVT NATL MTG ASSN I	8	12/15/27	129,494	140,443	0.011%
GOVT NATL MTG ASSN I	8	12/15/27	55,561	59,812	0.005%
GOVT NATL MTG ASSN I	9	2/15/20	168	168	0.000%
GOVT NATL MTG ASSN I	9	2/15/20	31	31	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/23	143	149	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/23	15,674	15,706	0.001%
GOVT NATL MTG ASSN I	7.5	2/15/23	4,736	4,798	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,197	1,199	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	137	145	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	415	422	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,234	1,295	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,065	1,086	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	6,971	6,983	0.001%
GOVT NATL MTG ASSN I	7	2/15/26	358	358	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/28	67,111	71,546	0.006%
GOVT NATL MTG ASSN I	10	3/15/19	879	884	0.000%
GOVT NATL MTG ASSN I	9	3/15/20	2,147	2,154	0.000%
GOVT NATL MTG ASSN I	8.5	3/15/21	57	57	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/22	660	661	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/22	1,461	1,464	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/22	1,083	1,085	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	5,714	5,725	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	1,822	1,899	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	67	70	0.000%
GOVT NATL MTG ASSN I	9.5	3/15/23	1,470	1,523	0.000%
GOVT NATL MTG ASSN I	8	3/15/25	680	724	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	2,570	2,711	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/26	838	887	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	267	281	0.000%
GOVT NATL MTG ASSN I	6.5	3/15/26	282	309	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/28	1,840	1,844	0.000%

GOVT NATL MTG ASSN I	9	4/15/20	1,307	1,319	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/22	14,314	14,405	0.001%
GOVT NATL MTG ASSN I	7.5	4/15/22	838	840	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/22	60	60	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/23	6,130	6,385	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/23	741	743	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	121	125	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	986	1,024	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	5,396	5,613	0.000%
GOVT NATL MTG ASSN I	6.5	4/15/26	125	137	0.000%
GOVT NATL MTG ASSN I	6.5	4/15/26	4,187	4,594	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	411	418	0.000%
GOVT NATL MTG ASSN I	7	4/15/28	31,670	34,346	0.003%
GOVT NATL MTG ASSN I	7	4/15/28	1,260	1,277	0.000%
GOVT NATL MTG ASSN I	9	5/15/20	230	231	0.000%
GOVT NATL MTG ASSN I	9	5/15/20	46	46	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/22	296	297	0.000%
GOVT NATL MTG ASSN I	9	5/15/22	1,145	1,149	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/22	454	454	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	705	706	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	629	630	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	463	464	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	1,011	1,013	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	379	380	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	1,080	1,088	0.000%
GOVT NATL MTG ASSN I	9	5/15/24	19,152	19,841	0.002%
GOVT NATL MTG ASSN I	7.5	5/15/24	761	763	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	253	258	0.000%
GOVT NATL MTG ASSN I	7	5/15/28	1,357	1,434	0.000%
GOVT NATL MTG ASSN I	7	5/15/28	18,894	19,239	0.001%
GOVT NATL MTG ASSN I	7	5/15/28	7,492	7,874	0.001%
GOVT NATL MTG ASSN I	7	5/15/28	5,214	5,365	0.000%
GOVT NATL MTG ASSN I	9	6/15/19	100	100	0.000%
GOVT NATL MTG ASSN I	8.5	6/15/21	101	102	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	119	120	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	329	330	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	389	390	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	380	384	0.000%
GOVT NATL MTG ASSN I	7.5	6/15/23	905	913	0.000%
GOVT NATL MTG ASSN I	7.5	6/15/23	6,545	6,558	0.001%
GOVT NATL MTG ASSN I	7	6/15/26	4,361	4,565	0.000%
GOVT NATL MTG ASSN I	9	7/15/21	110	111	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	327	328	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	297	297	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	2,570	2,575	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	1,748	1,752	0.000%
GOVT NATL MTG ASSN I	9	7/15/23	1,586	1,591	0.000%
GOVT NATL MTG ASSN I	10	7/15/24	65	65	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	13,605	13,633	0.001%
GOVT NATL MTG ASSN I	7.5	8/15/22	1,396	1,399	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	464	465	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	1,240	1,242	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	5,192	5,203	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	3,031	3,037	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	4,903	4,913	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	3,966	4,048	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	1,136	1,144	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	1,767	1,788	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	426	429	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	2,979	3,014	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	1,280	1,283	0.000%
GOVT NATL MTG ASSN I	9	8/15/24	350	352	0.000%
GOVT NATL MTG ASSN I	9	8/15/24	5,166	5,183	0.000%
GOVT NATL MTG ASSN I	9.5	8/15/24	2,924	2,934	0.000%
GOVT NATL MTG ASSN I	9	9/15/19	147	147	0.000%
GOVT NATL MTG ASSN I	9	9/15/19	268	268	0.000%
GOVT NATL MTG ASSN I	9	9/15/20	253	253	0.000%
GOVT NATL MTG ASSN I	9	9/15/21	3	3	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	727	754	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	759	760	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	459	460	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	1,308	1,319	0.000%

GOVT NATL MTG ASSN I	7.5	9/15/22	1,385	1,388	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	2,081	2,085	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	801	803	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	1,232	1,277	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	1,173	1,179	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	56	57	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	1,471	1,474	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	4,655	4,664	0.000%
GOVT NATL MTG ASSN I	9	9/15/24	1,429	1,433	0.000%
GOVT NATL MTG ASSN I	9	9/15/24	325	326	0.000%
GOVT NATL MTG ASSN I	9.5	9/15/24	4,252	4,266	0.000%
GOVT NATL MTG ASSN I	8	9/15/24	2,636	2,643	0.000%
GOVT NATL MTG ASSN I	9	9/15/24	4,459	4,473	0.000%
GOVT NATL MTG ASSN I 405603X	7	4/15/26	378	399	0.000%
GOVT NATL MTG ASSN II	10	10/20/20	78	79	0.000%
GOVT NATL MTG ASSN II	8.5	10/20/22	758	796	0.000%
GOVT NATL MTG ASSN II	8	10/20/24	10,118	10,713	0.001%
GOVT NATL MTG ASSN II	8.5	11/20/21	643	645	0.000%
GOVT NATL MTG ASSN II	8.5	11/20/22	495	500	0.000%
GOVT NATL MTG ASSN II	10	1/20/20	114	114	0.000%
GOVT NATL MTG ASSN II	10	1/20/21	397	409	0.000%
GOVT NATL MTG ASSN II	8.5	1/20/22	7,621	7,920	0.001%
GOVT NATL MTG ASSN II	8.5	1/20/23	2,108	2,130	0.000%
GOVT NATL MTG ASSN II	9.5	12/20/20	524	529	0.000%
GOVT NATL MTG ASSN II	8.5	12/20/21	2,611	2,636	0.000%
GOVT NATL MTG ASSN II	8.5	2/20/22	1,027	1,050	0.000%
GOVT NATL MTG ASSN II	8.5	2/20/23	702	733	0.000%
GOVT NATL MTG ASSN II	10	3/20/21	172	172	0.000%
GOVT NATL MTG ASSN II	9	3/20/25	718	777	0.000%
GOVT NATL MTG ASSN II	6.5	3/20/26	48,355	52,346	0.004%
GOVT NATL MTG ASSN II	8.5	4/20/22	6,359	6,620	0.001%
GOVT NATL MTG ASSN II	8.5	5/20/22	2,763	2,798	0.000%
GOVT NATL MTG ASSN II	9	5/20/22	1,121	1,141	0.000%
GOVT NATL MTG ASSN II	5.5	5/20/34	563,835	607,472	0.047%
GOVT NATL MTG ASSN II	10	7/20/19	63	63	0.000%
GOVT NATL MTG ASSN II	11	9/20/19	450	451	0.000%
GOVT NATL MTG ASSN II	10	9/20/20	421	423	0.000%
GOVT NATL MTG ASSN II30Y	7	5/20/28	5,727	6,408	0.000%
GOVT NATL MTG ASSN II30Y	8	8/20/25	11,888	12,827	0.001%
GOVT NATL MTG ASSN II30Y	8	9/20/26	25,288	28,717	0.002%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	11,719	12,857	0.001%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	6,629	7,273	0.001%
GOVT NATL MTG ASSN I NEW	6.5	1/15/28	41,267	45,276	0.004%
GOVT NATL MTG ASSN I NEW	6.5	12/15/23	2,403	2,637	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	1,341	1,471	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	10,720	11,762	0.001%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	10,830	11,882	0.001%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	9,848	10,805	0.001%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	29,641	32,521	0.003%
GOVT NATL MTG ASSN I NEW	6.5	4/15/26	2,393	2,625	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/27	1,522	1,670	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/28	2,498	2,741	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	6,247	6,854	0.001%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	20,239	22,205	0.002%
GOVT NATL MTG ASSN I NEW	6.5	5/15/28	2,244	2,462	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/28	7,728	8,479	0.001%
GOVT NATL MTG ASSN I NEW	6.5	5/15/28	641	703	0.000%
GOVT NATL MTG ASSN I NEW	6.5	6/15/26	2,260	2,479	0.000%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	10,563	11,589	0.001%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	14,757	16,191	0.001%
GOVT NATL MTG ASSN I NEW	6.5	9/15/27	18,057	19,812	0.002%
GOVT NATL MTG ASSOC	7	3/15/26	169	177	0.000%
HLA 2014-3A B1R 144A	4.05	10/22/25	1,725,000	1,724,835	0.134%
MDPK 2014-14A A2R 144A	3.47	7/20/26	2,515,000	2,514,939	0.195%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	2,295,000	2,295,023	0.178%
SMB 2014-A A2B 144A	3.31	5/15/26	2,100,661	2,123,240	0.165%
TRP Government Reserve	2.09		34,665,655	34,665,655	2.687%
VENDEE MORTG TR 96-3 4	9.79	3/15/25	2,089	2,143	0.000%

Total Investments in Securities

1,398,680,791

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD IRS 06/19/2048 PAY FIX	(27,000,000)	612,576	0.047%
USD IRS 06/12/2048 PAY FIX	(6,625,000)	96,023	0.007%
USD IRS 09/05/2023 PAY FIX	(13,700,000)	108,477	0.008%
USD IRS 05/15/2048 PAY FIX	(6,525,000)	71,768	0.006%
USD IRS 09/05/2020 REC FIX	20,000,000	(52,580)	(0.004%)
CMBX.NA.AAA.10 11/17/2059	(3,500,000)	(14,872)	(0.001%)
CMBX.NA.AAA.10 11/17/2059	(20,000,000)	(84,980)	(0.007%)
CMBX.NA.AAA.10 11/17/2059	(3,500,000)	(14,872)	(0.001%)

Total Swap Contracts **721,541**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(321)	12/31/2018	(36,104,976)	12,989	(2.799%)
TUZ8 2YR US NOTE FUT DEC 18	238	12/31/2018	50,154,782	(96,629)	3.888%
TYZ8 UST 10YR FUT DEC 18	(47)	12/19/2018	(5,582,719)	(6,544)	(0.433%)
USZ8 UST 30YR FUT DEC 18	113	12/19/2018	15,876,500	(32,667)	1.231%
UXYZ8 UST 10YR ULTRA FUT DEC 18	(24)	12/19/2018	(3,024,000)	(8,966)	(0.234%)
WNZ8 ULTRA US BOND FUT DEC 18	1	12/19/2018	154,281	655	0.012%

Total Futures Contracts **(131,162)**

NET ASSETS 1,289,998,501

NET ASSET VALUE PER SHARE

GNMA Fund Shares 8.90
(\$1,263,816,580 / 141,685,886 Shares Outstanding)

GNMA Fund- I Class Shares 8.90
(\$26,181,921 / 2,935,293 Shares Outstanding)

- ADR American Depositary Receipts
- ADS American Depositary Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
- STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
- TAN Tax Anticipation Note
- TAW Tax Anticipation Warrant
- TBA To Be Announced purchase commitment
- TDFA Trade & Deposit Facility Agreement
- TECP Tax-Exempt Commercial Paper
- TRAN Tax Revenue Anticipation Note
- VR Variable Rate; rate shown is effective rate at period end
- VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

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