

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
CIM Trust 2020-J2	2.75	1/25/51	429,672	354,987	0.099%
COLT 2025-8 Mortgage Loan Trust	5.48	8/25/70	186,943	188,576	0.053%
Cross 2025-H5 Mortgage Trust	5.51	7/25/70	833,407	839,277	0.235%
Fannie Mae REMICS	5.5	12/25/36	394,433	403,658	0.113%
Fannie Mae REMICS	2.5	4/25/51	10,667,759	1,747,101	0.489%
Federal Home Loan Mortgage	7	11/1/30	759	805	0.000%
Federal Home Loan Mortgage	7	4/1/32	139,406	146,817	0.041%
Federal Home Loan Mortgage	6.5	8/1/36	10,559	11,332	0.003%
Federal National Mortgage Assn.	5.5	10/1/53	228,159	231,743	0.065%
Federal National Mortgage Assn.	5.5	10/1/53	4,150,987	4,261,311	1.193%
Federal National Mortgage Assn.	5.5	10/1/55	1,763,072	1,796,889	0.503%
Federal National Mortgage Assn.	6.31	11/1/35	1,757	1,783	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	848,335	804,890	0.225%
Federal National Mortgage Assn.	5.5	1/1/33	5,105,000	5,178,257	1.449%
Federal National Mortgage Assn.	12	1/1/33	0	0	0.000%
Federal National Mortgage Assn.	5	1/1/34	2,210,000	2,205,516	0.617%
Federal National Mortgage Assn.	2	1/1/35	909,000	842,278	0.236%
Federal National Mortgage Assn.	4.5	1/1/35	(1,728,000)	(1,687,710)	(0.472%)
Federal National Mortgage Assn.	6	1/1/37	858,000	826,663	0.231%
Federal National Mortgage Assn.	8	1/1/40	(860,000)	(816,617)	(0.229%)
Federal National Mortgage Assn.	7	1/1/41	(4,893,000)	(4,528,393)	(1.267%)
Federal National Mortgage Assn.	2.5	1/1/42	487,000	461,042	0.129%
Federal National Mortgage Assn.	3	1/1/42	(3,060,000)	(2,709,856)	(0.758%)
Federal National Mortgage Assn.	2	1/1/50	499,000	404,039	0.113%
Federal National Mortgage Assn.	5	1/1/53	50,233	50,426	0.014%
Federal National Mortgage Assn.	6.5	1/1/53	863,495	901,273	0.252%
Federal National Mortgage Assn.	5	1/1/53	64,629	64,877	0.018%
Federal National Mortgage Assn.	4.5	1/1/55	1,284,752	1,256,469	0.352%
Federal National Mortgage Assn.	6.5	2/1/55	256,194	268,023	0.075%
Federal National Mortgage Assn.	5	3/1/53	1,718,471	1,727,845	0.484%
Federal National Mortgage Assn.	3.5	5/1/50	1,100,929	1,025,052	0.287%
Federal National Mortgage Assn.	3	5/1/52	698,123	620,841	0.174%
Federal National Mortgage Assn.	6.5	5/1/53	595,600	623,158	0.174%
Federal National Mortgage Assn.	5.5	5/1/54	585,145	594,515	0.166%
Federal National Mortgage Assn.	2.5	6/1/52	1,427,124	1,216,694	0.341%
Federal National Mortgage Assn.	6	6/1/53	345,389	358,421	0.100%
Federal National Mortgage Assn.	5.5	6/1/53	52,296	53,186	0.015%
Federal National Mortgage Assn.	5	6/1/53	267,850	268,530	0.075%
Federal National Mortgage Assn.	7	6/1/54	787,007	831,809	0.233%
Federal National Mortgage Assn.	6.5	6/1/55	3,253,633	3,402,552	0.952%
Federal National Mortgage Assn.	6.5	6/1/55	1,420,698	1,482,763	0.415%
Federal National Mortgage Assn.	3.5	7/1/48	78,888	73,550	0.021%
Federal National Mortgage Assn.	3.5	7/1/52	766,632	711,247	0.199%
Federal National Mortgage Assn.	5	7/1/53	1,434,758	1,445,187	0.404%
Federal National Mortgage Assn.	5.5	7/1/55	1,723,854	1,755,042	0.491%
Federal National Mortgage Assn.	6	8/1/53	3,186,776	3,302,262	0.924%
Federal National Mortgage Assn.	5.5	9/1/52	2,084,827	2,140,097	0.599%
Federal National Mortgage Assn.	6.5	9/1/54	514,714	534,501	0.150%
Federal National Mortgage Assn.	6	9/1/54	2,763,067	2,859,912	0.800%
Federal National Mortgage Assn.	6	9/1/55	2,990,937	3,088,805	0.864%
Federal National Mortgage Assn.	5.5	9/1/55	1,227,291	1,253,376	0.351%
Finance of America HECM Buyout 2024-HB1	4	10/1/34	32,571	32,563	0.009%
FNMA 15 YR TBA JAN	7	1/1/37	0	0	0.000%
Freddie Mac REMICS	1.5	2/25/51	4,829,315	704,721	0.197%
Freddie Mac Strips	1.5	10/25/51	14,433,108	1,452,852	0.407%
Freddie Mac Strips	1.5	1/25/51	10,502,100	1,044,097	0.292%
Freddie Mac Strips	2	3/25/52	17,995,865	2,254,224	0.631%
Government National Mortgage Assn.	7.5	10/15/27	628	634	0.000%
Government National Mortgage Assn.	6.5	10/15/27	8	8	0.000%
Government National Mortgage Assn.	6.5	10/15/28	515	518	0.000%
Government National Mortgage Assn.	6.5	10/15/28	886	907	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,088	1,095	0.000%
Government National Mortgage Assn.	6.5	10/15/28	4	4	0.000%
Government National Mortgage Assn.	6.5	10/15/28	447	451	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,127	1,129	0.000%

Government National Mortgage Assn.	6.5	10/15/28	296	299	0.000%
Government National Mortgage Assn.	6.5	10/15/28	597	611	0.000%
Government National Mortgage Assn.	6.5	10/15/28	56	57	0.000%
Government National Mortgage Assn.	6.5	10/15/28	469	472	0.000%
Government National Mortgage Assn.	7.5	10/15/29	832	842	0.000%
Government National Mortgage Assn.	7.5	10/15/29	565	587	0.000%
Government National Mortgage Assn.	7.5	10/15/30	80	82	0.000%
Government National Mortgage Assn.	7.5	10/15/30	17	18	0.000%
Government National Mortgage Assn.	7.5	10/15/30	309	314	0.000%
Government National Mortgage Assn.	5	10/15/33	47,356	48,487	0.014%
Government National Mortgage Assn.	6.5	10/15/36	1,585	1,709	0.000%
Government National Mortgage Assn.	5.5	10/15/38	1,401,279	1,451,490	0.406%
Government National Mortgage Assn.	5	10/15/39	99,169	101,702	0.028%
Government National Mortgage Assn.	3.5	10/15/42	2,445,369	2,305,836	0.645%
Government National Mortgage Assn.	3	10/15/44	12,988	11,868	0.003%
Government National Mortgage Assn.	7	10/20/28	46,113	47,371	0.013%
Government National Mortgage Assn.	7	10/20/29	2,943	3,053	0.001%
Government National Mortgage Assn.	7	10/20/30	18,824	19,856	0.006%
Government National Mortgage Assn.	3	10/20/32	230,584	225,041	0.063%
Government National Mortgage Assn.	5.5	10/20/33	9,697	10,090	0.003%
Government National Mortgage Assn.	5.5	10/20/34	898,576	935,086	0.262%
Government National Mortgage Assn.	5	10/20/35	5,984	6,126	0.002%
Government National Mortgage Assn.	5.5	10/20/35	826	860	0.000%
Government National Mortgage Assn.	4.5	10/20/39	6,146	6,166	0.002%
Government National Mortgage Assn.	5	10/20/39	1,763,469	1,806,783	0.506%
Government National Mortgage Assn.	6	10/20/39	13,197	14,013	0.004%
Government National Mortgage Assn.	4	10/20/40	64,474	62,835	0.018%
Government National Mortgage Assn.	4.5	10/20/40	41,008	41,141	0.012%
Government National Mortgage Assn.	4	10/20/41	1,234,663	1,203,363	0.337%
Government National Mortgage Assn.	5.5	10/20/44	2,720	2,837	0.001%
Government National Mortgage Assn.	4	10/20/45	3,568,550	3,455,875	0.967%
Government National Mortgage Assn.	3	10/20/45	2,941	2,688	0.001%
Government National Mortgage Assn.	3	10/20/45	1,779,187	1,638,546	0.459%
Government National Mortgage Assn.	3.5	10/20/46	226,021	211,065	0.059%
Government National Mortgage Assn.	6	10/20/48	22,677	24,078	0.007%
Government National Mortgage Assn.	3	10/20/49	2,106,922	1,874,922	0.525%
Government National Mortgage Assn.	3	10/20/51	8,489,797	7,649,012	2.141%
Government National Mortgage Assn.	4	10/20/52	2,670,536	2,548,692	0.713%
Government National Mortgage Assn.	7.5	11/15/26	140	140	0.000%
Government National Mortgage Assn.	7.5	11/15/26	549	549	0.000%
Government National Mortgage Assn.	7.5	11/15/28	5,690	5,703	0.002%
Government National Mortgage Assn.	6.5	11/15/28	2,464	2,480	0.001%
Government National Mortgage Assn.	7.5	11/15/29	4,402	4,507	0.001%
Government National Mortgage Assn.	7.5	11/15/29	230	232	0.000%
Government National Mortgage Assn.	6.5	11/15/29	1,970	1,989	0.001%
Government National Mortgage Assn.	7.5	11/15/30	772	775	0.000%
Government National Mortgage Assn.	7.5	11/15/30	516	532	0.000%
Government National Mortgage Assn.	7.5	11/15/30	4,064	4,191	0.001%
Government National Mortgage Assn.	6	11/15/32	7,286	7,507	0.002%
Government National Mortgage Assn.	5	11/15/33	4,423	4,526	0.001%
Government National Mortgage Assn.	5	11/15/34	6,933	7,101	0.002%
Government National Mortgage Assn.	6	11/15/36	26,270	27,742	0.008%
Government National Mortgage Assn.	3.5	11/15/41	1,736,636	1,637,297	0.458%
Government National Mortgage Assn.	3	11/15/42	711,939	658,358	0.184%
Government National Mortgage Assn.	5.5	11/15/45	388,001	405,341	0.113%
Government National Mortgage Assn.	3	11/20/26	10,349	10,283	0.003%
Government National Mortgage Assn.	3	11/20/32	42,014	41,196	0.012%
Government National Mortgage Assn.	5.5	11/20/33	31,807	33,098	0.009%
Government National Mortgage Assn.	5.5	11/20/34	10,747	11,184	0.003%
Government National Mortgage Assn.	5	11/20/35	3,077	3,150	0.001%
Government National Mortgage Assn.	5.5	11/20/38	202,938	212,223	0.059%
Government National Mortgage Assn.	4.5	11/20/39	6,977	7,000	0.002%
Government National Mortgage Assn.	4	11/20/40	271,200	264,307	0.074%
Government National Mortgage Assn.	5.5	11/20/44	150,110	156,254	0.044%
Government National Mortgage Assn.	3.5	11/20/44	298,263	280,710	0.079%
Government National Mortgage Assn.	3	11/20/45	383,888	350,816	0.098%
Government National Mortgage Assn.	5	11/20/45	795,032	814,563	0.228%
Government National Mortgage Assn.	3.5	11/20/46	603,667	563,723	0.158%
Government National Mortgage Assn.	6	11/20/48	35,582	37,780	0.011%
Government National Mortgage Assn.	2	11/20/50	2,403,244	1,994,873	0.558%
Government National Mortgage Assn.	4.5	11/20/52	5,237,929	5,146,489	1.440%
Government National Mortgage Assn.	6	11/20/52	2,921,492	3,007,296	0.842%

Government National Mortgage Assn.	5.5	1/1/33	14,860,000	15,002,805	4.199%
Government National Mortgage Assn.	6	1/1/33	2,310,000	2,353,844	0.659%
Government National Mortgage Assn.	5	1/1/36	11,795,000	11,768,909	3.294%
Government National Mortgage Assn.	4.5	1/1/39	3,810,000	3,714,575	1.040%
Government National Mortgage Assn.	7	1/1/41	290,000	264,150	0.074%
Government National Mortgage Assn.	8	1/1/41	1,113,000	1,051,346	0.294%
Government National Mortgage Assn.	3	1/1/42	(929,000)	(836,160)	(0.234%)
Government National Mortgage Assn.	2.5	1/1/44	4,255,000	3,675,426	1.029%
Government National Mortgage Assn.	2	1/1/50	3,455,000	2,863,863	0.801%
Government National Mortgage Assn.	8	1/15/27	2,876	2,878	0.001%
Government National Mortgage Assn.	6.5	1/15/28	246	246	0.000%
Government National Mortgage Assn.	6.5	1/15/28	4,882	4,891	0.001%
Government National Mortgage Assn.	8	1/15/28	6,811	6,829	0.002%
Government National Mortgage Assn.	6.5	1/15/29	1,004	1,008	0.000%
Government National Mortgage Assn.	6.5	1/15/30	4,141	4,177	0.001%
Government National Mortgage Assn.	7.5	1/15/30	370	370	0.000%
Government National Mortgage Assn.	7.5	1/15/30	13	14	0.000%
Government National Mortgage Assn.	7.5	1/15/31	169	172	0.000%
Government National Mortgage Assn.	7.5	1/15/31	102	108	0.000%
Government National Mortgage Assn.	7.5	1/15/32	19,357	20,109	0.006%
Government National Mortgage Assn.	6	1/15/35	205,190	215,521	0.060%
Government National Mortgage Assn.	6	1/15/37	12,688	13,503	0.004%
Government National Mortgage Assn.	3.5	1/15/42	379,757	358,034	0.100%
Government National Mortgage Assn.	3	1/15/45	19,775	18,069	0.005%
Government National Mortgage Assn.	3	1/15/45	31,474	28,759	0.008%
Government National Mortgage Assn.	3	1/15/45	64,656	59,080	0.017%
Government National Mortgage Assn.	3	1/15/47	157,545	141,856	0.040%
Government National Mortgage Assn.	7	1/20/28	965	984	0.000%
Government National Mortgage Assn.	6	1/20/32	10,471	10,815	0.003%
Government National Mortgage Assn.	7	1/20/34	9,087	9,676	0.003%
Government National Mortgage Assn.	4.5	1/20/35	1,848	1,862	0.001%
Government National Mortgage Assn.	5	1/20/35	258,034	263,967	0.074%
Government National Mortgage Assn.	5.5	1/20/35	746	776	0.000%
Government National Mortgage Assn.	5	1/20/36	233,527	239,052	0.067%
Government National Mortgage Assn.	5.5	1/20/36	148,829	154,894	0.043%
Government National Mortgage Assn.	6.5	1/20/37	8,156	8,811	0.002%
Government National Mortgage Assn.	6	1/20/39	32,748	34,774	0.010%
Government National Mortgage Assn.	4.5	1/20/40	41,244	41,379	0.012%
Government National Mortgage Assn.	5.5	1/20/40	495,022	517,873	0.145%
Government National Mortgage Assn.	4	1/20/41	485,560	473,218	0.132%
Government National Mortgage Assn.	5.5	1/20/42	31,879	33,253	0.009%
Government National Mortgage Assn.	3.5	1/20/43	2,581,735	2,433,339	0.681%
Government National Mortgage Assn.	4	1/20/43	1,869,511	1,822,247	0.510%
Government National Mortgage Assn.	3.5	1/20/44	282,255	266,047	0.074%
Government National Mortgage Assn.	3.5	1/20/45	53,445	50,301	0.014%
Government National Mortgage Assn.	4.5	1/20/46	317,469	316,620	0.089%
Government National Mortgage Assn.	5	1/20/48	88,729	90,503	0.025%
Government National Mortgage Assn.	4	1/20/48	355,783	342,830	0.096%
Government National Mortgage Assn.	2	1/20/51	13,767,106	11,425,597	3.198%
Government National Mortgage Assn.	2	1/20/52	15,115,630	12,538,339	3.509%
Government National Mortgage Assn.	5	1/20/54	5,094,963	5,107,935	1.430%
Government National Mortgage Assn.	8	12/15/26	4,492	4,496	0.001%
Government National Mortgage Assn.	8	12/15/27	17,200	17,328	0.005%
Government National Mortgage Assn.	8	12/15/27	9,253	9,297	0.003%
Government National Mortgage Assn.	7.5	12/15/29	579	593	0.000%
Government National Mortgage Assn.	7.5	12/15/29	427	445	0.000%
Government National Mortgage Assn.	6.5	12/15/33	9,010	9,365	0.003%
Government National Mortgage Assn.	5.5	12/15/33	380,082	394,364	0.110%
Government National Mortgage Assn.	6	12/15/38	395	422	0.000%
Government National Mortgage Assn.	6.5	12/15/38	35,009	37,795	0.011%
Government National Mortgage Assn.	6	12/15/38	25,460	26,444	0.007%
Government National Mortgage Assn.	6	12/15/38	86,436	91,199	0.026%
Government National Mortgage Assn.	6	12/15/38	36,379	37,417	0.010%
Government National Mortgage Assn.	3	12/15/42	28,553	26,404	0.007%
Government National Mortgage Assn.	5.5	12/20/33	9,961	10,366	0.003%
Government National Mortgage Assn.	6	12/20/33	90,229	94,600	0.026%
Government National Mortgage Assn.	4.5	12/20/34	8,910	8,977	0.003%
Government National Mortgage Assn.	5	12/20/34	326,465	333,972	0.093%
Government National Mortgage Assn.	5.5	12/20/34	44,927	46,752	0.013%
Government National Mortgage Assn.	5	12/20/35	323,281	330,929	0.093%
Government National Mortgage Assn.	1.5	12/20/36	147,705	134,726	0.038%
Government National Mortgage Assn.	6	12/20/36	141,452	150,193	0.042%

Government National Mortgage Assn.	6	12/20/38	114,196	121,260	0.034%
Government National Mortgage Assn.	6	12/20/38	74,179	78,762	0.022%
Government National Mortgage Assn.	4	12/20/39	39,999	39,147	0.011%
Government National Mortgage Assn.	4.5	12/20/39	421,124	422,507	0.118%
Government National Mortgage Assn.	3.5	12/20/40	9,741	9,231	0.003%
Government National Mortgage Assn.	6	12/20/40	28,339	30,090	0.008%
Government National Mortgage Assn.	3.5	12/20/41	28,346	26,717	0.007%
Government National Mortgage Assn.	4	12/20/41	74,077	72,199	0.020%
Government National Mortgage Assn.	3	12/20/44	1,856,838	1,710,174	0.479%
Government National Mortgage Assn.	5	12/20/45	1,353,116	1,386,357	0.388%
Government National Mortgage Assn.	5.5	12/20/45	2,106	2,192	0.001%
Government National Mortgage Assn.	5	12/20/47	38,284	39,139	0.011%
Government National Mortgage Assn.	5	12/20/48	372,514	377,588	0.106%
Government National Mortgage Assn.	3	12/20/50	5,655,151	5,103,803	1.428%
Government National Mortgage Assn.	2.5	12/20/51	17,296,432	14,951,513	4.184%
Government National Mortgage Assn.	6	12/20/52	590,603	607,849	0.170%
Government National Mortgage Assn.	6.5	2/15/28	42	42	0.000%
Government National Mortgage Assn.	7.5	2/15/28	7,747	7,766	0.002%
Government National Mortgage Assn.	6.5	2/15/29	2,321	2,338	0.001%
Government National Mortgage Assn.	6.5	2/15/29	3,423	3,484	0.001%
Government National Mortgage Assn.	6.5	2/15/29	950	954	0.000%
Government National Mortgage Assn.	6.5	2/15/29	1,761	1,779	0.000%
Government National Mortgage Assn.	7.5	2/15/31	913	930	0.000%
Government National Mortgage Assn.	7.5	2/15/32	203	209	0.000%
Government National Mortgage Assn.	6.5	2/15/33	2,485	2,548	0.001%
Government National Mortgage Assn.	6.5	2/15/33	31,618	32,680	0.009%
Government National Mortgage Assn.	6.5	2/15/33	38,043	39,275	0.011%
Government National Mortgage Assn.	6.5	2/15/33	65,272	67,925	0.019%
Government National Mortgage Assn.	6.5	2/15/33	70,238	72,319	0.020%
Government National Mortgage Assn.	5	2/15/34	93,942	96,151	0.027%
Government National Mortgage Assn.	5	2/15/35	1,608	1,635	0.000%
Government National Mortgage Assn.	6	2/15/37	14,814	15,382	0.004%
Government National Mortgage Assn.	6	2/15/39	55,786	57,853	0.016%
Government National Mortgage Assn.	4.5	2/15/40	147,857	148,341	0.042%
Government National Mortgage Assn.	3	2/15/45	9,004	8,215	0.002%
Government National Mortgage Assn.	7	2/20/31	3,139	3,311	0.001%
Government National Mortgage Assn.	5.5	2/20/34	538,740	560,605	0.157%
Government National Mortgage Assn.	5	2/20/35	2,887	2,953	0.001%
Government National Mortgage Assn.	5.5	2/20/35	107,436	111,801	0.031%
Government National Mortgage Assn.	5	2/20/36	126,561	129,555	0.036%
Government National Mortgage Assn.	5.5	2/20/37	10	11	0.000%
Government National Mortgage Assn.	6	2/20/37	396,367	420,859	0.118%
Government National Mortgage Assn.	5.5	2/20/38	25,870	27,053	0.008%
Government National Mortgage Assn.	6	2/20/39	78,580	83,441	0.023%
Government National Mortgage Assn.	4.5	2/20/39	3,196	3,207	0.001%
Government National Mortgage Assn.	4.5	2/20/40	245,343	246,149	0.069%
Government National Mortgage Assn.	5	2/20/40	1,511,511	1,548,636	0.433%
Government National Mortgage Assn.	4	2/20/41	706,858	688,893	0.193%
Government National Mortgage Assn.	5.5	2/20/41	15,804	16,534	0.005%
Government National Mortgage Assn.	5.5	2/20/43	4,611	4,799	0.001%
Government National Mortgage Assn.	3.5	2/20/44	165,863	156,368	0.044%
Government National Mortgage Assn.	3.5	2/20/45	198,575	186,924	0.052%
Government National Mortgage Assn.	3.5	2/20/45	85,219	79,689	0.022%
Government National Mortgage Assn.	3.5	2/20/45	213,614	201,039	0.056%
Government National Mortgage Assn.	4.5	2/20/46	489,956	488,645	0.137%
Government National Mortgage Assn.	3.5	2/20/48	2,356,441	2,200,859	0.616%
Government National Mortgage Assn.	3.5	2/20/48	853,932	788,139	0.221%
Government National Mortgage Assn.	5	2/20/49	292,406	296,389	0.083%
Government National Mortgage Assn.	6.5	3/15/26	6	6	0.000%
Government National Mortgage Assn.	7.5	3/15/26	13	13	0.000%
Government National Mortgage Assn.	6.5	3/15/26	17	17	0.000%
Government National Mortgage Assn.	6.5	3/15/29	827	853	0.000%
Government National Mortgage Assn.	6.5	3/15/29	3,439	3,520	0.001%
Government National Mortgage Assn.	6.5	3/15/29	559	564	0.000%
Government National Mortgage Assn.	7.5	3/15/30	1,152	1,188	0.000%
Government National Mortgage Assn.	7.5	3/15/30	934	936	0.000%
Government National Mortgage Assn.	8	3/15/30	323	337	0.000%
Government National Mortgage Assn.	7.5	3/15/31	3,040	3,105	0.001%
Government National Mortgage Assn.	7.5	3/15/31	216	219	0.000%
Government National Mortgage Assn.	7.5	3/15/31	1,277	1,283	0.000%
Government National Mortgage Assn.	7.5	3/15/31	451	453	0.000%
Government National Mortgage Assn.	7.5	3/15/32	85,263	90,407	0.025%

Government National Mortgage Assn.	5	3/15/35	286	287	0.000%
Government National Mortgage Assn.	6	3/15/36	117,440	124,100	0.035%
Government National Mortgage Assn.	3	3/15/45	3,863	3,524	0.001%
Government National Mortgage Assn.	3	3/20/27	12,819	12,739	0.004%
Government National Mortgage Assn.	3	3/20/28	7,093	7,019	0.002%
Government National Mortgage Assn.	7	3/20/30	1,573	1,659	0.000%
Government National Mortgage Assn.	3.5	3/20/31	2,865	2,834	0.001%
Government National Mortgage Assn.	5.5	3/20/32	435	449	0.000%
Government National Mortgage Assn.	5.5	3/20/32	47,937	49,421	0.014%
Government National Mortgage Assn.	3.5	3/20/33	176,609	174,395	0.049%
Government National Mortgage Assn.	5.5	3/20/33	1,978,715	2,058,908	0.576%
Government National Mortgage Assn.	5	3/20/34	6,691	6,845	0.002%
Government National Mortgage Assn.	5.5	3/20/34	141,807	147,569	0.041%
Government National Mortgage Assn.	5	3/20/35	12,782	13,084	0.004%
Government National Mortgage Assn.	5.5	3/20/35	16,468	17,139	0.005%
Government National Mortgage Assn.	5	3/20/36	760	779	0.000%
Government National Mortgage Assn.	4	3/20/39	8,266	8,115	0.002%
Government National Mortgage Assn.	4	3/20/40	8,825	8,601	0.002%
Government National Mortgage Assn.	3	3/20/43	1,857,112	1,720,404	0.481%
Government National Mortgage Assn.	3	3/20/43	607,654	562,950	0.158%
Government National Mortgage Assn.	5.5	3/20/44	359,376	374,086	0.105%
Government National Mortgage Assn.	3	3/20/45	146,746	134,104	0.038%
Government National Mortgage Assn.	4	3/20/45	3,761,252	3,643,533	1.020%
Government National Mortgage Assn.	5.5	3/20/46	167,961	175,200	0.049%
Government National Mortgage Assn.	3.5	3/20/47	27,902	26,059	0.007%
Government National Mortgage Assn.	4	3/20/49	2,098,692	2,021,670	0.566%
Government National Mortgage Assn.	5.5	3/20/49	870,031	892,264	0.250%
Government National Mortgage Assn.	3.5	3/20/50	1,347,161	1,242,068	0.348%
Government National Mortgage Assn.	2	3/20/51	22,796,546	18,914,139	5.293%
Government National Mortgage Assn.	2	3/20/52	3,574,017	2,964,057	0.830%
Government National Mortgage Assn.	6.5	4/15/26	148	148	0.000%
Government National Mortgage Assn.	6.5	4/15/28	178	179	0.000%
Government National Mortgage Assn.	6.5	4/15/28	52	52	0.000%
Government National Mortgage Assn.	6.5	4/15/28	460	464	0.000%
Government National Mortgage Assn.	6.5	4/15/28	148	148	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,052	2,068	0.001%
Government National Mortgage Assn.	6.5	4/15/28	173	174	0.000%
Government National Mortgage Assn.	6.5	4/15/28	484	491	0.000%
Government National Mortgage Assn.	7.5	4/15/28	45	45	0.000%
Government National Mortgage Assn.	7.5	4/15/29	18	18	0.000%
Government National Mortgage Assn.	6.5	4/15/29	1,142	1,148	0.000%
Government National Mortgage Assn.	6.5	4/15/29	90	91	0.000%
Government National Mortgage Assn.	7.5	4/15/31	214	217	0.000%
Government National Mortgage Assn.	6.5	4/15/31	1,940	2,015	0.001%
Government National Mortgage Assn.	5	4/15/34	45,442	46,554	0.013%
Government National Mortgage Assn.	6	4/15/37	29,743	31,131	0.009%
Government National Mortgage Assn.	4.5	4/15/39	4,074	4,096	0.001%
Government National Mortgage Assn.	5.5	4/15/39	5,408	5,615	0.002%
Government National Mortgage Assn.	4.5	4/15/41	2,269,828	2,277,267	0.637%
Government National Mortgage Assn.	7	4/20/31	18,710	19,742	0.006%
Government National Mortgage Assn.	4.5	4/20/34	1,202	1,211	0.000%
Government National Mortgage Assn.	4.5	4/20/35	6,332	6,376	0.002%
Government National Mortgage Assn.	3	4/20/37	602,373	577,007	0.161%
Government National Mortgage Assn.	5	4/20/38	129,260	132,452	0.037%
Government National Mortgage Assn.	5	4/20/39	77,860	79,772	0.022%
Government National Mortgage Assn.	5.5	4/20/39	2,649	2,771	0.001%
Government National Mortgage Assn.	6	4/20/39	41,435	43,998	0.012%
Government National Mortgage Assn.	6.5	4/20/39	708,647	765,623	0.214%
Government National Mortgage Assn.	4.5	4/20/40	1,840,718	1,846,695	0.517%
Government National Mortgage Assn.	5	4/20/40	960,950	984,533	0.276%
Government National Mortgage Assn.	3.5	4/20/42	6,767	6,377	0.002%
Government National Mortgage Assn.	3	4/20/43	394,535	365,509	0.102%
Government National Mortgage Assn.	3.5	4/20/43	1,569,670	1,479,820	0.414%
Government National Mortgage Assn.	4	4/20/43	1,637,897	1,596,489	0.447%
Government National Mortgage Assn.	4.5	4/20/45	206,711	206,268	0.058%
Government National Mortgage Assn.	3.5	4/20/45	46,737	43,705	0.012%
Government National Mortgage Assn.	5.5	4/20/46	8,597	8,990	0.003%
Government National Mortgage Assn.	3.5	4/20/47	68,986	64,431	0.018%
Government National Mortgage Assn.	3.5	4/20/47	48,398	45,203	0.013%
Government National Mortgage Assn.	1.5	4/20/51	3,629,483	2,888,378	0.808%
Government National Mortgage Assn.	3	4/20/52	644,709	580,634	0.162%
Government National Mortgage Assn.	4.5	4/20/53	4,410,007	4,325,854	1.211%

Government National Mortgage Assn.	6	4/20/54	6,060,729	6,233,065	1.744%
Government National Mortgage Assn.	6.5	5/15/26	53	53	0.000%
Government National Mortgage Assn.	7.5	5/15/26	50	50	0.000%
Government National Mortgage Assn.	6.5	5/15/26	172	172	0.000%
Government National Mortgage Assn.	6.5	5/15/26	153	153	0.000%
Government National Mortgage Assn.	6.5	5/15/28	291	292	0.000%
Government National Mortgage Assn.	6.5	5/15/28	271	271	0.000%
Government National Mortgage Assn.	6.5	5/15/28	7,723	7,739	0.002%
Government National Mortgage Assn.	7.5	5/15/29	94	95	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,127	1,159	0.000%
Government National Mortgage Assn.	6.5	5/15/29	101	101	0.000%
Government National Mortgage Assn.	6.5	5/15/29	646	663	0.000%
Government National Mortgage Assn.	7.5	5/15/31	450	464	0.000%
Government National Mortgage Assn.	5	5/15/33	171	175	0.000%
Government National Mortgage Assn.	5	5/15/33	220	225	0.000%
Government National Mortgage Assn.	4.5	5/15/39	481,570	483,873	0.135%
Government National Mortgage Assn.	3	5/15/43	379,234	350,259	0.098%
Government National Mortgage Assn.	3	5/15/43	7,212	6,661	0.002%
Government National Mortgage Assn.	3	5/15/45	3,494	3,188	0.001%
Government National Mortgage Assn.	3	5/20/27	18,146	18,003	0.005%
Government National Mortgage Assn.	8	5/20/27	636	641	0.000%
Government National Mortgage Assn.	7	5/20/28	5,727	5,852	0.002%
Government National Mortgage Assn.	4.5	5/20/30	8,863	8,918	0.002%
Government National Mortgage Assn.	5.5	5/20/31	65	67	0.000%
Government National Mortgage Assn.	7	5/20/31	5,733	6,049	0.002%
Government National Mortgage Assn.	3	5/20/32	100,265	97,905	0.027%
Government National Mortgage Assn.	5.5	5/20/34	164,274	170,949	0.048%
Government National Mortgage Assn.	6	5/20/34	1,279	1,341	0.000%
Government National Mortgage Assn.	5	5/20/35	506,662	518,648	0.145%
Government National Mortgage Assn.	5.5	5/20/35	10,108	10,520	0.003%
Government National Mortgage Assn.	6	5/20/36	12,584	13,361	0.004%
Government National Mortgage Assn.	5.5	5/20/39	13,788	14,424	0.004%
Government National Mortgage Assn.	4	5/20/41	835,902	814,711	0.228%
Government National Mortgage Assn.	4.5	5/20/41	6,877	6,900	0.002%
Government National Mortgage Assn.	3.5	5/20/42	58,367	55,002	0.015%
Government National Mortgage Assn.	3	5/20/43	1,148,610	1,064,108	0.298%
Government National Mortgage Assn.	3	5/20/45	448,847	410,179	0.115%
Government National Mortgage Assn.	5.5	5/20/45	49,619	51,758	0.014%
Government National Mortgage Assn.	3	5/20/46	6,714,372	6,124,446	1.714%
Government National Mortgage Assn.	4	5/20/47	1,454,719	1,401,348	0.392%
Government National Mortgage Assn.	5	5/20/48	190,196	192,937	0.054%
Government National Mortgage Assn.	5.5	5/20/48	452,689	464,659	0.130%
Government National Mortgage Assn.	5	5/20/48	513,226	521,189	0.146%
Government National Mortgage Assn.	3	5/20/50	917,808	815,822	0.228%
Government National Mortgage Assn.	3.5	5/20/50	897,247	827,252	0.232%
Government National Mortgage Assn.	3.5	5/20/50	1,944,415	1,800,584	0.504%
Government National Mortgage Assn.	3	5/20/51	1,027,167	917,405	0.257%
Government National Mortgage Assn.	5.5	5/20/53	1,614,200	1,640,970	0.459%
Government National Mortgage Assn.	6.5	6/15/26	121	121	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,470	1,474	0.000%
Government National Mortgage Assn.	7.5	6/15/28	29,371	29,816	0.008%
Government National Mortgage Assn.	7.5	6/15/28	5,346	5,354	0.001%
Government National Mortgage Assn.	7.5	6/15/28	4,096	4,149	0.001%
Government National Mortgage Assn.	6.5	6/15/28	365	366	0.000%
Government National Mortgage Assn.	6.5	6/15/28	305	306	0.000%
Government National Mortgage Assn.	6.5	6/15/28	67	67	0.000%
Government National Mortgage Assn.	6.5	6/15/29	342	346	0.000%
Government National Mortgage Assn.	6.5	6/15/31	16,673	17,436	0.005%
Government National Mortgage Assn.	6.5	6/15/31	422	436	0.000%
Government National Mortgage Assn.	7.5	6/15/32	1,292	1,349	0.000%
Government National Mortgage Assn.	7.5	6/15/32	1,587	1,688	0.000%
Government National Mortgage Assn.	6	6/15/36	181,386	192,238	0.054%
Government National Mortgage Assn.	6	6/15/36	19,480	20,381	0.006%
Government National Mortgage Assn.	4.5	6/15/39	987,527	992,041	0.278%
Government National Mortgage Assn.	4.5	6/15/40	274,063	274,962	0.077%
Government National Mortgage Assn.	5	6/15/40	231,919	237,440	0.066%
Government National Mortgage Assn.	4.5	6/15/40	777,090	779,637	0.218%
Government National Mortgage Assn.	4.5	6/15/40	93,690	94,066	0.026%
Government National Mortgage Assn.	4.5	6/15/40	662,974	665,147	0.186%
Government National Mortgage Assn.	4.5	6/15/40	988,330	991,569	0.278%
Government National Mortgage Assn.	3.5	6/15/43	2,561,244	2,413,027	0.675%
Government National Mortgage Assn.	3	6/15/43	10,958	10,121	0.003%

Government National Mortgage Assn.	3.5	6/15/46	767,829	716,749	0.201%
Government National Mortgage Assn.	3	6/20/27	54,578	54,167	0.015%
Government National Mortgage Assn.	7	6/20/29	2,015	2,086	0.001%
Government National Mortgage Assn.	3	6/20/30	11,653	11,536	0.003%
Government National Mortgage Assn.	6	6/20/31	591	610	0.000%
Government National Mortgage Assn.	3.5	6/20/33	157,913	155,704	0.044%
Government National Mortgage Assn.	5	6/20/33	27,214	27,795	0.008%
Government National Mortgage Assn.	4.5	6/20/34	12,657	12,753	0.004%
Government National Mortgage Assn.	5	6/20/35	388	397	0.000%
Government National Mortgage Assn.	4	6/20/40	263,006	256,321	0.072%
Government National Mortgage Assn.	3.5	6/20/42	2,117,669	1,995,947	0.559%
Government National Mortgage Assn.	3	6/20/43	648,766	601,037	0.168%
Government National Mortgage Assn.	5.5	6/20/43	41,004	42,675	0.012%
Government National Mortgage Assn.	3	6/20/43	328,105	302,217	0.085%
Government National Mortgage Assn.	3.5	6/20/44	700,155	659,076	0.184%
Government National Mortgage Assn.	5.5	6/20/45	1,543	1,609	0.000%
Government National Mortgage Assn.	5.5	6/20/46	3,738	3,909	0.001%
Government National Mortgage Assn.	5	6/20/48	741,569	752,260	0.211%
Government National Mortgage Assn.	5.5	6/20/48	1,838,421	1,887,033	0.528%
Government National Mortgage Assn.	5	6/20/49	1,344	1,362	0.000%
Government National Mortgage Assn.	4.5	6/20/50	1,881,796	1,866,120	0.522%
Government National Mortgage Assn.	6.5	7/15/28	95	95	0.000%
Government National Mortgage Assn.	7.5	7/15/28	7,335	7,426	0.002%
Government National Mortgage Assn.	6.5	7/15/29	3,908	3,921	0.001%
Government National Mortgage Assn.	6.5	7/15/29	130	131	0.000%
Government National Mortgage Assn.	7.5	7/15/29	1,091	1,116	0.000%
Government National Mortgage Assn.	6.5	7/15/29	252	257	0.000%
Government National Mortgage Assn.	6.5	7/15/29	570	582	0.000%
Government National Mortgage Assn.	7.5	7/15/31	3,453	3,499	0.001%
Government National Mortgage Assn.	6.5	7/15/31	435	457	0.000%
Government National Mortgage Assn.	5	7/15/33	3,313	3,359	0.001%
Government National Mortgage Assn.	5	7/15/33	4,724	4,831	0.001%
Government National Mortgage Assn.	5	7/15/33	3,513	3,596	0.001%
Government National Mortgage Assn.	6	7/15/35	144,036	152,298	0.043%
Government National Mortgage Assn.	6	7/15/36	96,267	101,506	0.028%
Government National Mortgage Assn.	5	7/15/37	7,341	7,481	0.002%
Government National Mortgage Assn.	4.5	7/15/39	93,024	93,413	0.026%
Government National Mortgage Assn.	4.5	7/15/40	32,167	32,272	0.009%
Government National Mortgage Assn.	4	7/15/41	151,227	147,391	0.041%
Government National Mortgage Assn.	3	7/15/46	158,203	144,243	0.040%
Government National Mortgage Assn.	3.5	7/20/27	21,145	21,024	0.006%
Government National Mortgage Assn.	7	7/20/31	10,969	11,574	0.003%
Government National Mortgage Assn.	5.5	7/20/32	1,311	1,364	0.000%
Government National Mortgage Assn.	5.5	7/20/33	116,077	120,788	0.034%
Government National Mortgage Assn.	5	7/20/34	5,973	6,110	0.002%
Government National Mortgage Assn.	5.5	7/20/34	72,972	75,937	0.021%
Government National Mortgage Assn.	6	7/20/34	90,869	95,852	0.027%
Government National Mortgage Assn.	5.5	7/20/34	15,036	15,647	0.004%
Government National Mortgage Assn.	5.5	7/20/35	767,141	798,402	0.223%
Government National Mortgage Assn.	5.5	7/20/35	21,787	22,675	0.006%
Government National Mortgage Assn.	1.5	7/20/36	547,173	500,908	0.140%
Government National Mortgage Assn.	6	7/20/36	29,077	30,874	0.009%
Government National Mortgage Assn.	6.5	7/20/36	1,821	1,967	0.001%
Government National Mortgage Assn.	4.5	7/20/39	12,064	12,103	0.003%
Government National Mortgage Assn.	5	7/20/39	109,829	112,526	0.031%
Government National Mortgage Assn.	3.5	7/20/39	425,161	405,515	0.113%
Government National Mortgage Assn.	4.5	7/20/41	1,956,764	1,963,193	0.549%
Government National Mortgage Assn.	6	7/20/45	59,563	63,246	0.018%
Government National Mortgage Assn.	3.5	7/20/45	75,877	70,958	0.020%
Government National Mortgage Assn.	4.5	7/20/46	517,322	515,938	0.144%
Government National Mortgage Assn.	3.5	7/20/46	1,019,117	951,684	0.266%
Government National Mortgage Assn.	3.5	7/20/47	70,253	65,615	0.018%
Government National Mortgage Assn.	4	7/20/49	279,447	265,794	0.074%
Government National Mortgage Assn.	4	7/20/49	343,293	328,986	0.092%
Government National Mortgage Assn.	4	7/20/49	177,237	170,283	0.048%
Government National Mortgage Assn.	3	7/20/51	574,793	518,002	0.145%
Government National Mortgage Assn.	2.5	7/20/51	9,035,466	7,779,483	2.177%
Government National Mortgage Assn.	3.5	7/20/52	2,354,475	2,178,004	0.610%
Government National Mortgage Assn.	8	8/15/27	5,435	5,443	0.002%
Government National Mortgage Assn.	6.5	8/15/27	3,494	3,500	0.001%
Government National Mortgage Assn.	7.5	8/15/28	549	551	0.000%
Government National Mortgage Assn.	6.5	8/15/28	334	338	0.000%



Government National Mortgage Assn.	6.5	8/15/28	3,379	3,403	0.001%
Government National Mortgage Assn.	6.5	8/15/28	694	710	0.000%
Government National Mortgage Assn.	6.5	8/15/29	271	274	0.000%
Government National Mortgage Assn.	7.5	8/15/29	259	269	0.000%
Government National Mortgage Assn.	7.5	8/15/30	126	129	0.000%
Government National Mortgage Assn.	6.5	8/15/31	1,286	1,314	0.000%
Government National Mortgage Assn.	7.5	8/15/31	461	467	0.000%
Government National Mortgage Assn.	7.5	8/15/31	29	29	0.000%
Government National Mortgage Assn.	6.5	8/15/31	5,331	5,410	0.002%
Government National Mortgage Assn.	6.5	8/15/32	10,569	10,925	0.003%
Government National Mortgage Assn.	6	8/15/33	113,986	119,263	0.033%
Government National Mortgage Assn.	5	8/15/33	546	559	0.000%
Government National Mortgage Assn.	5	8/15/33	21,076	21,572	0.006%
Government National Mortgage Assn.	5	8/15/33	19,890	20,298	0.006%
Government National Mortgage Assn.	6.5	8/15/36	8,206	8,591	0.002%
Government National Mortgage Assn.	4.5	8/15/39	125,913	126,428	0.035%
Government National Mortgage Assn.	3	8/15/42	169,946	157,154	0.044%
Government National Mortgage Assn.	3	8/15/43	7,603	7,022	0.002%
Government National Mortgage Assn.	3	8/15/45	4,614	4,209	0.001%
Government National Mortgage Assn.	7	8/20/29	19,480	20,186	0.006%
Government National Mortgage Assn.	7	8/20/30	5,285	5,575	0.002%
Government National Mortgage Assn.	5.5	8/20/32	18,700	19,458	0.005%
Government National Mortgage Assn.	5.5	8/20/33	19,014	19,786	0.006%
Government National Mortgage Assn.	5	8/20/33	184,166	188,101	0.053%
Government National Mortgage Assn.	5.5	8/20/34	77,784	80,944	0.023%
Government National Mortgage Assn.	5	8/20/35	5,980	6,122	0.002%
Government National Mortgage Assn.	5.5	8/20/35	19,541	20,337	0.006%
Government National Mortgage Assn.	5.5	8/20/38	132,379	138,435	0.039%
Government National Mortgage Assn.	6	8/20/38	233,598	248,049	0.069%
Government National Mortgage Assn.	6	8/20/39	143,435	152,298	0.043%
Government National Mortgage Assn.	4	8/20/39	18,996	18,591	0.005%
Government National Mortgage Assn.	4.5	8/20/39	15,161	15,211	0.004%
Government National Mortgage Assn.	4	8/20/40	233,039	227,116	0.064%
Government National Mortgage Assn.	4.5	8/20/40	38,437	38,562	0.011%
Government National Mortgage Assn.	5	8/20/42	387,095	396,654	0.111%
Government National Mortgage Assn.	3	8/20/43	203,622	188,642	0.053%
Government National Mortgage Assn.	3.5	8/20/43	528,848	498,576	0.140%
Government National Mortgage Assn.	3	8/20/43	1,451,659	1,336,908	0.374%
Government National Mortgage Assn.	3.5	8/20/44	356,889	335,885	0.094%
Government National Mortgage Assn.	3.5	8/20/45	2,822,873	2,639,911	0.739%
Government National Mortgage Assn.	3.5	8/20/46	465,709	434,894	0.122%
Government National Mortgage Assn.	3.5	8/20/46	911,318	851,018	0.238%
Government National Mortgage Assn.	3.5	8/20/46	601,913	562,085	0.157%
Government National Mortgage Assn.	5	8/20/47	2,284,424	2,335,658	0.654%
Government National Mortgage Assn.	5	8/20/48	59,775	60,589	0.017%
Government National Mortgage Assn.	5	8/20/48	1,163,723	1,181,780	0.331%
Government National Mortgage Assn.	2.5	8/20/50	12,603,735	10,915,927	3.055%
Government National Mortgage Assn.	2.5	8/20/51	840,201	722,086	0.202%
Government National Mortgage Assn.	2.5	8/20/52	2,383,106	2,059,640	0.576%
Government National Mortgage Assn.	8	9/15/27	4,468	4,474	0.001%
Government National Mortgage Assn.	8	9/15/27	4,471	4,476	0.001%
Government National Mortgage Assn.	8	9/15/27	5,934	5,944	0.002%
Government National Mortgage Assn.	7.5	9/15/27	632	633	0.000%
Government National Mortgage Assn.	6.5	9/15/27	4,159	4,171	0.001%
Government National Mortgage Assn.	6.5	9/15/28	407	409	0.000%
Government National Mortgage Assn.	6.5	9/15/28	678	683	0.000%
Government National Mortgage Assn.	6.5	9/15/28	246	247	0.000%
Government National Mortgage Assn.	6.5	9/15/28	81	82	0.000%
Government National Mortgage Assn.	6.5	9/15/28	428	430	0.000%
Government National Mortgage Assn.	6.5	9/15/28	4,923	4,947	0.001%
Government National Mortgage Assn.	6.5	9/15/28	1,525	1,528	0.000%
Government National Mortgage Assn.	6.5	9/15/28	29	29	0.000%
Government National Mortgage Assn.	6.5	9/15/28	104	105	0.000%
Government National Mortgage Assn.	7.5	9/15/30	683	702	0.000%
Government National Mortgage Assn.	7.5	9/15/31	75	77	0.000%
Government National Mortgage Assn.	5	9/15/33	4,326	4,429	0.001%
Government National Mortgage Assn.	5	9/15/33	2,656	2,716	0.001%
Government National Mortgage Assn.	6.5	9/15/36	5,415	5,813	0.002%
Government National Mortgage Assn.	5.5	9/15/39	59,122	60,671	0.017%
Government National Mortgage Assn.	3	9/15/42	4,446,841	4,112,371	1.151%
Government National Mortgage Assn.	3	9/15/43	10,757	9,935	0.003%
Government National Mortgage Assn.	5.5	9/15/45	123,591	128,825	0.036%



Government National Mortgage Assn.	8	9/20/26	531	533	0.000%
Government National Mortgage Assn.	3	9/20/32	39,832	38,792	0.011%
Government National Mortgage Assn.	5	9/20/33	441,230	450,657	0.126%
Government National Mortgage Assn.	5.5	9/20/33	24,683	25,685	0.007%
Government National Mortgage Assn.	5.5	9/20/34	177,832	185,057	0.052%
Government National Mortgage Assn.	6.5	9/20/34	4,520	4,841	0.001%
Government National Mortgage Assn.	5	9/20/35	54,002	55,279	0.015%
Government National Mortgage Assn.	5.5	9/20/35	459,227	477,940	0.134%
Government National Mortgage Assn.	6	9/20/38	706,523	750,230	0.210%
Government National Mortgage Assn.	6	9/20/38	14,094	14,966	0.004%
Government National Mortgage Assn.	4.5	9/20/40	46,046	46,101	0.013%
Government National Mortgage Assn.	3.5	9/20/40	636,496	603,193	0.169%
Government National Mortgage Assn.	4	9/20/40	261,469	254,824	0.071%
Government National Mortgage Assn.	5.5	9/20/45	85,654	89,572	0.025%
Government National Mortgage Assn.	4.5	9/20/46	672,830	673,034	0.188%
Government National Mortgage Assn.	5	9/20/46	474,424	486,076	0.136%
Government National Mortgage Assn.	3.5	9/20/46	149,806	139,893	0.039%
Government National Mortgage Assn.	5	9/20/47	187,297	191,304	0.054%
Government National Mortgage Assn.	6	9/20/47	83,295	88,454	0.025%
Government National Mortgage Assn.	3	9/20/47	354,728	321,965	0.090%
Government National Mortgage Assn.	5	9/20/48	179,563	182,009	0.051%
Government National Mortgage Assn.	2.5	9/20/51	7,078,514	6,093,901	1.705%
Government National Mortgage Assn.	2.5	9/20/52	4,590,555	3,967,465	1.110%
Government National Mortgage Assn.	4	9/20/52	2,780,981	2,654,098	0.743%
Government National Mortgage Assn.	6	9/20/52	1,682,404	1,732,952	0.485%
Government National Mortgage Association	3.5	10/20/50	1,850,000	1,570,590	0.440%
Government National Mortgage Association	3	11/20/47	23,997	22,820	0.006%
Government National Mortgage Association	2.5	11/20/50	15,580,916	2,216,634	0.620%
Government National Mortgage Association	3	2/20/46	3,000,000	2,494,089	0.698%
Government National Mortgage Association	2.5	2/20/51	6,545,639	960,105	0.269%
HOMES 2025-AFC2 Trust	5.57	6/25/60	571,189	575,576	0.161%
Morgan Stanley Residential Mortgage Loan Trust 2024-INV4	5.5	9/25/54	494,972	499,361	0.140%
Morgan Stanley Residential Mortgage Loan Trust 2025-DSC2	5.44	7/25/70	96,604	97,539	0.027%
Morgan Stanley Residential Mortgage Loan Trust 2025-NQM5	5.44	7/25/70	183,543	185,004	0.052%
OBX 2020-EXP1 Trust	4.6	2/25/60	1,184,468	1,163,214	0.326%
OBX 2020-EXP1 Trust	4.6	2/25/60	2,572,064	2,525,912	0.707%
OBX 2025-NQM15 Trust	5.14	7/27/65	94,024	94,433	0.026%
OBX 2025-NQM15 Trust	5.02	7/27/65	225,657	226,172	0.063%
RCKT Mortgage Trust 2025-CES3	5.55	3/25/55	1,492,863	1,507,911	0.422%
Sequoia Mortgage Trust 2024-HYB1	4.51	11/25/63	2,348,510	2,355,149	0.659%
Towd Point Mortgage Trust 2025-CES4	5.09	10/25/65	505,688	507,513	0.142%
Tricon American Homes 2020-SFR2 Trust	1.83	11/17/39	1,895,000	1,801,219	0.504%
TRP Government Reserve	3.77		11,026,248	11,026,248	3.086%
TX Trust 2024-HOU	5.34	6/15/39	230,000	230,144	0.064%
USD Fut IM Collateral (MORGAN STANLEY)			366,100	366,100	0.102%
Verus Securitization Trust 2025-8	5.02	9/25/70	447,341	447,600	0.125%

Total Investments in Securities	396,044,789
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH6 US 5YR NOTE (CBT) MAR26	(176)	3/31/2026	(19,237,625)	51,063	(5.384%)
TUH6 US 2YR NOTE (CBT) MAR26	(20)	3/31/2026	(4,175,781)	921	(1.169%)
USH6 US LONG BOND(CBT) MAR26	103	3/20/2026	11,906,156	(129,701)	3.332%
UXYH6 US 10YR ULTRA FUT MAR26	(166)	3/20/2026	(19,092,594)	132,046	(5.343%)
WNH6 US ULTRA BOND CBT MAR26	16	3/20/2026	1,888,000	(34,648)	0.528%

Total Futures Contracts	19,681
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NET ASSETS	357,321,342
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NET ASSET VALUE PER SHARE

GNMA Fund Shares	8.24
(\$201,073,896 / 24,391,302 Shares Outstanding)	

GNMA Fund- I Class Shares	8.24
(\$155,744,233 / 18,903,400 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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.