

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AESOP 2013-2A A 144A	2.97	2/20/20	3,191,667	3,190,298	0.250%
AESOP 2014-1A A 144A	2.46	7/20/20	1,500,000	1,495,606	0.117%
AFIN 2015-2 B	2.29	5/20/20	2,033,361	2,031,950	0.159%
AMCAR 2014-3 D	3.13	10/8/20	3,000,000	3,000,041	0.235%
EFF 2017-1 A2 144A	2.13	7/20/22	2,230,094	2,216,916	0.174%
FHLMC GOLD	7	11/1/30	2,687	3,026	0.000%
FHLMC GOLD	3	11/1/46	11,404,559	11,147,142	0.873%
FHLMC GOLD	3	12/1/42	1,266,051	1,242,184	0.097%
FHLMC GOLD	7	4/1/32	752,515	854,282	0.067%
FHLMC GOLD	3	4/1/43	1,070,784	1,050,585	0.082%
FHLMC GOLD	3	6/1/43	627,723	615,887	0.048%
FHLMC GOLD	6.5	8/1/36	41,467	46,511	0.004%
FHLMC GOLD	3	9/1/43	1,152,783	1,131,034	0.089%
FNMA 30 yr	3	11/1/42	4,975,415	4,892,065	0.383%
FNMA 30 yr	3	1/1/43	175,675	172,730	0.014%
FNMA 30 yr	3.5	1/1/44	12,567,625	12,645,808	0.990%
FNMA 30 yr	3	2/1/43	559,554	550,173	0.043%
FNMA 30 yr	3	2/1/43	712,077	700,158	0.055%
FNMA 30 yr	3	2/1/43	3,121,123	3,068,806	0.240%
FNMA 30 yr	3	3/1/43	1,163,031	1,143,550	0.090%
FNMA 30 yr	3	3/1/43	2,418,719	2,378,130	0.186%
FNMA 30 yr	3	3/1/43	5,624,284	5,529,742	0.433%
FNMA 30 yr	3.5	3/1/43	14,568,363	14,659,040	1.148%
FNMA 30 yr	3	3/1/43	2,930,168	2,881,042	0.226%
FNMA 30 yr	3	5/1/43	2,288,074	2,249,653	0.176%
FNMA 30 yr	3.5	6/1/43	1,548,163	1,557,837	0.122%
FNMA 30 yr	3	7/1/45	11,824,350	11,625,683	0.910%
FNMA 30 yr	3	9/1/42	646,911	636,040	0.050%
FNMA 30 yr	3	9/1/43	2,199,208	2,162,435	0.169%
FNMA 30 yr	3	9/1/43	1,932,581	1,900,276	0.149%
FNMA 30 YR	3.5	12/1/43	7,758,857	7,821,802	0.612%
FNMA 30 YR	3	6/1/45	6,584,466	6,467,411	0.506%
FNMA 30 YR	3.5	8/1/56	5,167,613	5,154,350	0.404%
FNMA 30 YR	3.5	9/1/42	212,010	213,731	0.017%
FNMA 30 YR TBA JAN	4.5	1/1/35	20,000,000	20,719,817	1.622%
FNMA 30 YR TBA JAN	4	1/1/40	18,650,000	19,017,555	1.489%
FNMA 30 YR TBA JAN	3.5	1/1/41	(63,175,000)	(63,183,776)	(4.947%)
FNMA 30 YR TBA JAN	3	1/1/42	(35,095,000)	(34,246,183)	(2.681%)
FNMA ARM	4.46	11/1/35	10,045	10,503	0.001%
FNMA GOVT FHA 30YR	3	8/1/46	8,986,786	8,744,055	0.685%
FNMA STRIP I/O 130	8.5	4/25/22	848	79	0.000%
FNR 2006-114 HE	5.5	12/25/36	1,319,657	1,445,237	0.113%
GNMA 15 YR	5	10/15/19	671	692	0.000%
GNMA 15 YR	3.5	11/15/42	2,173,549	2,198,647	0.172%
GNMA 15 YR	5	12/15/19	3,295	3,329	0.000%
GNMA 15 YR	5	2/15/19	884	883	0.000%
GNMA 15 YR	5	4/15/20	5,728	6,005	0.000%
GNMA 15 YR	5	5/15/20	3,284	3,447	0.000%
GNMA 15 YR	5	6/15/19	217	217	0.000%
GNMA 15 YR	5	6/15/20	17,818	17,905	0.001%
GNMA 15 YR	5	6/15/20	15,468	15,986	0.001%
GNMA 15 YR	5	6/15/20	59,784	59,957	0.005%
GNMA 15 YR	6	7/15/20	4,121	4,156	0.000%
GNMA 15 YR	6	7/15/21	1,940	1,940	0.000%
GNMA 30 YR	7.5	10/15/23	1,457	1,467	0.000%
GNMA 30 YR	7.5	10/15/23	832	833	0.000%
GNMA 30 YR	7	10/15/26	4,443	4,865	0.000%
GNMA 30 YR	7	10/15/27	6,145	6,150	0.000%
GNMA 30 YR	7.5	10/15/27	7,121	7,747	0.001%
GNMA 30 YR	7	10/15/27	15,242	15,552	0.001%
GNMA 30 YR	7	10/15/27	14,140	14,401	0.001%
GNMA 30 YR	7	10/15/27	145	155	0.000%
GNMA 30 YR	6.5	10/15/27	432	472	0.000%
GNMA 30 YR	6.5	10/15/28	1,496	1,611	0.000%
GNMA 30 YR	6.5	10/15/28	1,849	1,991	0.000%

GNMA 30 YR	6.5	10/15/28	4,311	4,835	0.000%
GNMA 30 YR	6.5	10/15/28	7,597	8,179	0.001%
GNMA 30 YR	7.5	10/15/28	514	515	0.000%
GNMA 30 YR	6.5	10/15/28	754	812	0.000%
GNMA 30 YR	6.5	10/15/28	1,355	1,459	0.000%
GNMA 30 YR	7	10/15/28	1,695	1,730	0.000%
GNMA 30 YR	6.5	10/15/28	3,538	3,809	0.000%
GNMA 30 YR	6.5	10/15/28	12,538	13,499	0.001%
GNMA 30 YR	7	10/15/28	376	404	0.000%
GNMA 30 YR	6.5	10/15/28	6,406	6,897	0.001%
GNMA 30 YR	6.5	10/15/28	2,270	2,444	0.000%
GNMA 30 YR	6.5	10/15/28	5,117	5,706	0.000%
GNMA 30 YR	7	10/15/28	59,201	63,943	0.005%
GNMA 30 YR	6.5	10/15/28	503	549	0.000%
GNMA 30 YR	7	10/15/28	7,588	7,693	0.001%
GNMA 30 YR	6.5	10/15/28	1,368	1,473	0.000%
GNMA 30 YR	6.5	10/15/28	14,188	15,275	0.001%
GNMA 30 YR	7.5	10/15/29	4,367	4,570	0.000%
GNMA 30 YR	7.5	10/15/29	2,256	2,501	0.000%
GNMA 30 YR	7.5	10/15/30	243	249	0.000%
GNMA 30 YR	7.5	10/15/30	6,494	6,516	0.001%
GNMA 30 YR	7.5	10/15/30	142	156	0.000%
GNMA 30 YR	7.5	10/15/30	1,782	1,962	0.000%
GNMA 30 YR	7	10/15/31	3,301	3,337	0.000%
GNMA 30 YR	7	10/15/31	12,354	13,729	0.001%
GNMA 30 YR	6.5	10/15/36	9,067	10,324	0.001%
GNMA 30 YR	6.5	10/15/36	9,531	10,261	0.001%
GNMA 30 YR	5	10/15/39	569,780	604,060	0.047%
GNMA 30 YR	3.5	10/15/42	10,090,034	10,205,942	0.799%
GNMA 30 YR	3	10/15/44	44,325	43,741	0.003%
GNMA 30 YR	3	10/15/46	924,569	911,199	0.071%
GNMA 30 YR	7.5	11/15/23	13,806	13,899	0.001%
GNMA 30 YR	7.5	11/15/23	3,002	3,005	0.000%
GNMA 30 YR	7.5	11/15/23	2,607	2,610	0.000%
GNMA 30 YR	7.5	11/15/25	1,254	1,279	0.000%
GNMA 30 YR	7.5	11/15/25	11,667	12,397	0.001%
GNMA 30 YR	7	11/15/25	7,491	7,498	0.001%
GNMA 30 YR	7.5	11/15/25	1,453	1,545	0.000%
GNMA 30 YR	7.5	11/15/26	944	959	0.000%
GNMA 30 YR	7.5	11/15/26	3,643	3,678	0.000%
GNMA 30 YR	8	11/15/26	6,839	7,005	0.001%
GNMA 30 YR	7	11/15/27	13,141	13,462	0.001%
GNMA 30 YR	7	11/15/27	757	757	0.000%
GNMA 30 YR	7	11/15/27	31,488	33,619	0.003%
GNMA 30 YR	7	11/15/27	7,052	7,143	0.001%
GNMA 30 YR	7	11/15/27	574	581	0.000%
GNMA 30 YR	7	11/15/27	1,967	2,001	0.000%
GNMA 30 YR	7	11/15/28	5,008	5,049	0.000%
GNMA 30 YR	7.5	11/15/28	44,781	47,712	0.004%
GNMA 30 YR	6.5	11/15/28	6,690	7,203	0.001%
GNMA 30 YR	7	11/15/28	10,220	10,892	0.001%
GNMA 30 YR	7	11/15/28	23,746	26,634	0.002%
GNMA 30 YR	7.5	11/15/29	13,176	13,777	0.001%
GNMA 30 YR	7.5	11/15/29	512	513	0.000%
GNMA 30 YR	6.5	11/15/29	4,654	5,011	0.000%
GNMA 30 YR	7.5	11/15/30	2,637	2,640	0.000%
GNMA 30 YR	7.5	11/15/30	3,020	3,290	0.000%
GNMA 30 YR	7.5	11/15/30	149	150	0.000%
GNMA 30 YR	7.5	11/15/30	2,013	2,029	0.000%
GNMA 30 YR	7.5	11/15/30	203	203	0.000%
GNMA 30 YR	7.5	11/15/30	12,509	13,664	0.001%
GNMA 30 YR	7	11/15/31	179	182	0.000%
GNMA 30 YR	7.5	11/15/31	1,545	1,548	0.000%
GNMA 30 YR	7	11/15/31	5,200	5,384	0.000%
GNMA 30 YR	7	11/15/31	18,893	20,600	0.002%
GNMA 30 YR	7.5	11/15/31	625	640	0.000%
GNMA 30 YR	5.5	11/15/33	371,444	408,748	0.032%
GNMA 30 YR	4.5	11/15/33	5,493	5,688	0.000%
GNMA 30 YR	6	11/15/36	65,782	71,183	0.006%
GNMA 30 YR	4	11/15/40	3,304,999	3,410,995	0.267%
GNMA 30 YR	3.5	11/15/41	8,374,413	8,471,140	0.663%
GNMA 30 YR	3	11/15/42	1,706,347	1,686,717	0.132%

GNMA 30 YR	3	11/15/46	609,697	602,060	0.047%
GNMA 30 YR	3	11/15/46	956,582	945,004	0.074%
GNMA 30 YR	7.5	1/15/23	10,557	10,570	0.001%
GNMA 30 YR	7	1/15/24	46,905	48,784	0.004%
GNMA 30 YR	8	1/15/25	435	438	0.000%
GNMA 30 YR	7.5	1/15/26	2,772	2,800	0.000%
GNMA 30 YR	7.5	1/15/26	394	396	0.000%
GNMA 30 YR	7	1/15/26	96	101	0.000%
GNMA 30 YR	7.5	1/15/26	1,272	1,274	0.000%
GNMA 30 YR	7.5	1/15/26	334	340	0.000%
GNMA 30 YR	6.5	1/15/28	1,854	1,996	0.000%
GNMA 30 YR	7	1/15/28	5,629	6,117	0.000%
GNMA 30 YR	7	1/15/28	574	579	0.000%
GNMA 30 YR	7	1/15/28	4,869	4,929	0.000%
GNMA 30 YR	7	1/15/28	724	728	0.000%
GNMA 30 YR	7	1/15/28	114	116	0.000%
GNMA 30 YR	6.5	1/15/29	2,670	2,875	0.000%
GNMA 30 YR	7	1/15/29	13,915	14,213	0.001%
GNMA 30 YR	5.5	1/15/29	1,681	1,785	0.000%
GNMA 30 YR	7	1/15/29	2,414	2,661	0.000%
GNMA 30 YR	7	1/15/29	4,416	4,437	0.000%
GNMA 30 YR	7	1/15/29	1,787	1,788	0.000%
GNMA 30 YR	6.5	1/15/29	1,482	1,595	0.000%
GNMA 30 YR	7	1/15/29	24,059	24,866	0.002%
GNMA 30 YR	6.5	1/15/30	10,115	10,890	0.001%
GNMA 30 YR	7.5	1/15/30	6,965	7,046	0.001%
GNMA 30 YR	7.5	1/15/30	2,877	2,904	0.000%
GNMA 30 YR	7.5	1/15/30	3,051	3,164	0.000%
GNMA 30 YR	7.5	1/15/31	359	362	0.000%
GNMA 30 YR	7.5	1/15/31	207	229	0.000%
GNMA 30 YR	7.5	1/15/32	36,249	37,358	0.003%
GNMA 30 YR	7	1/15/32	208	211	0.000%
GNMA 30 YR	7	1/15/32	2,047	2,118	0.000%
GNMA 30 YR	6	1/15/37	46,503	50,578	0.004%
GNMA 30 YR	3.5	1/15/42	1,437,807	1,454,375	0.114%
GNMA 30 YR	3	1/15/45	100,973	99,513	0.008%
GNMA 30 YR	3	1/15/45	161,113	158,783	0.012%
GNMA 30 YR	3	1/15/45	428,028	421,839	0.033%
GNMA 30 YR	3	1/15/47	274,332	270,669	0.021%
GNMA 30 YR	3	1/15/47	1,329,327	1,310,825	0.103%
GNMA 30 YR	3	1/15/47	6,243,374	6,156,314	0.482%
GNMA 30 YR	7	1/20/34	16,842	16,912	0.001%
GNMA 30 YR	7.5	12/15/23	1,976	2,057	0.000%
GNMA 30 YR	7.5	12/15/23	3,163	3,166	0.000%
GNMA 30 YR	7.5	12/15/23	1,157	1,208	0.000%
GNMA 30 YR	7	12/15/27	309	330	0.000%
GNMA 30 YR	7	12/15/27	718	729	0.000%
GNMA 30 YR	7	12/15/27	6,883	7,229	0.001%
GNMA 30 YR	6.5	12/15/27	4,995	5,378	0.000%
GNMA 30 YR	6.5	12/15/28	2,705	2,912	0.000%
GNMA 30 YR	7	12/15/28	7,871	7,919	0.001%
GNMA 30 YR	7.5	12/15/29	3,158	3,440	0.000%
GNMA 30 YR	7.5	12/15/29	2,463	2,834	0.000%
GNMA 30 YR	7.5	12/15/30	15	16	0.000%
GNMA 30 YR	7.5	12/15/30	796	808	0.000%
GNMA 30 YR	7.5	12/15/30	821	822	0.000%
GNMA 30 YR	7	12/15/31	88	90	0.000%
GNMA 30 YR	7.5	12/15/31	13,924	14,248	0.001%
GNMA 30 YR	7.5	12/15/31	3,672	3,785	0.000%
GNMA 30 YR	7	12/15/31	314	315	0.000%
GNMA 30 YR	7.5	12/15/31	2,495	2,604	0.000%
GNMA 30 YR	6.5	12/15/33	33,829	36,422	0.003%
GNMA 30 YR	5.5	12/15/33	340,446	370,881	0.029%
GNMA 30 YR	5	12/15/34	7,944	8,261	0.001%
GNMA 30 YR	6	12/15/38	163,995	176,155	0.014%
GNMA 30 YR	6	12/15/38	227,571	245,881	0.019%
GNMA 30 YR	6	12/15/38	185,955	199,581	0.016%
GNMA 30 YR	4	12/15/40	77,498	79,923	0.006%
GNMA 30 YR	3	12/15/42	109,344	108,460	0.008%
GNMA 30 YR	2.5	12/15/42	777,525	744,332	0.058%
GNMA 30 YR	3	12/15/45	421,173	415,083	0.033%
GNMA 30 YR	3	12/15/46	1,083,010	1,067,350	0.084%

GNMA 30 YR	3	12/15/46	991,430	978,193	0.077%
GNMA 30 YR	3	12/15/46	934,314	921,283	0.072%
GNMA 30 YR	3	12/15/46	322,285	317,788	0.025%
GNMA 30 YR	7.5	2/15/23	987	994	0.000%
GNMA 30 YR	7	2/15/24	3,690	3,727	0.000%
GNMA 30 YR	7.5	2/15/26	110	112	0.000%
GNMA 30 YR	7	2/15/27	9,056	9,064	0.001%
GNMA 30 YR	7	2/15/28	5,810	6,153	0.000%
GNMA 30 YR	7	2/15/28	2,184	2,306	0.000%
GNMA 30 YR	7	2/15/28	2,019	2,030	0.000%
GNMA 30 YR	6.5	2/15/28	354	381	0.000%
GNMA 30 YR	7	2/15/28	437	475	0.000%
GNMA 30 YR	7	2/15/28	1,522	1,616	0.000%
GNMA 30 YR	7	2/15/28	5,586	5,989	0.000%
GNMA 30 YR	7.5	2/15/28	5,680	5,686	0.000%
GNMA 30 YR	7	2/15/29	2,315	2,336	0.000%
GNMA 30 YR	6.5	2/15/29	42,904	46,193	0.004%
GNMA 30 YR	5.5	2/15/29	20,561	21,837	0.002%
GNMA 30 YR	6.5	2/15/29	10,220	11,003	0.001%
GNMA 30 YR	5.5	2/15/29	24,618	26,147	0.002%
GNMA 30 YR	6.5	2/15/29	3,102	3,339	0.000%
GNMA 30 YR	7	2/15/29	11,095	11,325	0.001%
GNMA 30 YR	5.5	2/15/29	7,830	8,316	0.001%
GNMA 30 YR	6.5	2/15/29	4,837	5,208	0.000%
GNMA 30 YR	7	2/15/29	1,612	1,640	0.000%
GNMA 30 YR	7	2/15/30	9,195	9,253	0.001%
GNMA 30 YR	7.5	2/15/31	1,908	1,939	0.000%
GNMA 30 YR	7.5	2/15/32	889	983	0.000%
GNMA 30 YR	7	2/15/32	509	509	0.000%
GNMA 30 YR	7	2/15/32	8,951	9,672	0.001%
GNMA 30 YR	6.5	2/15/33	3,980	4,286	0.000%
GNMA 30 YR	6.5	2/15/33	51,561	55,514	0.004%
GNMA 30 YR	6.5	2/15/33	110,422	118,888	0.009%
GNMA 30 YR	6.5	2/15/33	104,143	112,127	0.009%
GNMA 30 YR	6.5	2/15/33	161,454	173,832	0.014%
GNMA 30 YR	5	2/15/35	2,990	3,109	0.000%
GNMA 30 YR	6	2/15/37	62,836	67,825	0.005%
GNMA 30 YR	5.5	2/15/37	14,583	15,744	0.001%
GNMA 30 YR	6	2/15/39	70,878	76,072	0.006%
GNMA 30 YR	6	2/15/39	7,971	8,555	0.001%
GNMA 30 YR	4.5	2/15/40	168,039	175,507	0.014%
GNMA 30 YR	4	2/15/41	1,910,340	1,970,073	0.154%
GNMA 30 YR	2.5	2/15/43	1,638,816	1,568,878	0.123%
GNMA 30 YR	3	2/15/45	38,296	37,742	0.003%
GNMA 30 YR	5.5	2/20/34	2,244,866	2,396,761	0.188%
GNMA 30 YR	7.5	3/15/26	1,297	1,327	0.000%
GNMA 30 YR	6.5	3/15/26	1,208	1,300	0.000%
GNMA 30 YR	6.5	3/15/26	6,479	6,975	0.001%
GNMA 30 YR	10	3/15/26	9,984	10,009	0.001%
GNMA 30 YR	7	3/15/28	449	453	0.000%
GNMA 30 YR	7	3/15/28	549	560	0.000%
GNMA 30 YR	7	3/15/28	1,185	1,259	0.000%
GNMA 30 YR	6.5	3/15/28	1,942	2,090	0.000%
GNMA 30 YR	6.5	3/15/28	527	567	0.000%
GNMA 30 YR	7	3/15/28	6,683	6,834	0.001%
GNMA 30 YR	7	3/15/28	7,600	7,862	0.001%
GNMA 30 YR	7	3/15/29	5,607	5,810	0.000%
GNMA 30 YR	6.5	3/15/29	4,294	4,722	0.000%
GNMA 30 YR	6.5	3/15/29	17,728	19,087	0.001%
GNMA 30 YR	6.5	3/15/29	567	611	0.000%
GNMA 30 YR	7	3/15/29	7,538	7,613	0.001%
GNMA 30 YR	7	3/15/29	9,831	10,227	0.001%
GNMA 30 YR	6.5	3/15/29	3,718	4,003	0.000%
GNMA 30 YR	7	3/15/29	6,201	6,297	0.000%
GNMA 30 YR	6.5	3/15/29	72	78	0.000%
GNMA 30 YR	7	3/15/29	304	304	0.000%
GNMA 30 YR	5.5	3/15/29	30,083	31,951	0.003%
GNMA 30 YR	6.5	3/15/29	14,540	15,655	0.001%
GNMA 30 YR	7.5	3/15/30	4,117	4,507	0.000%
GNMA 30 YR	7.5	3/15/30	3,080	3,084	0.000%
GNMA 30 YR	8	3/15/30	1,123	1,269	0.000%
GNMA 30 YR	7	3/15/31	8,885	9,257	0.001%

GNMA 30 YR	7	3/15/31	86	88	0.000%
GNMA 30 YR	7.5	3/15/31	8,511	8,805	0.001%
GNMA 30 YR	7	3/15/31	458	463	0.000%
GNMA 30 YR	7	3/15/31	837	846	0.000%
GNMA 30 YR	7.5	3/15/31	525	531	0.000%
GNMA 30 YR	7.5	3/15/31	4,283	4,333	0.000%
GNMA 30 YR	7	3/15/31	2,082	2,170	0.000%
GNMA 30 YR	7.5	3/15/31	1,374	1,384	0.000%
GNMA 30 YR	7.5	3/15/32	25,815	27,036	0.002%
GNMA 30 YR	7.5	3/15/32	597	607	0.000%
GNMA 30 YR	7	3/15/32	268	295	0.000%
GNMA 30 YR	5	3/15/35	9,765	10,342	0.001%
GNMA 30 YR	6	3/15/36	481,754	524,497	0.041%
GNMA 30 YR	3	3/15/45	339,138	334,514	0.026%
GNMA 30 YR	3	3/15/45	30,692	30,248	0.002%
GNMA 30 YR	3	3/15/45	35,870	35,351	0.003%
GNMA 30 YR	3	3/15/45	71,451	70,417	0.006%
GNMA 30 YR	3	3/15/45	102,901	101,413	0.008%
GNMA 30 YR	3	3/15/45	237,788	234,350	0.018%
GNMA 30 YR	3	3/15/45	1,923,508	1,895,694	0.148%
GNMA 30 YR	7	4/15/23	1,659	1,660	0.000%
GNMA 30 YR	7	4/15/26	10,109	10,118	0.001%
GNMA 30 YR	6.5	4/15/28	570	614	0.000%
GNMA 30 YR	6.5	4/15/28	680	732	0.000%
GNMA 30 YR	6.5	4/15/28	859	925	0.000%
GNMA 30 YR	6.5	4/15/28	3,242	3,491	0.000%
GNMA 30 YR	6.5	4/15/28	263	283	0.000%
GNMA 30 YR	7	4/15/28	1,273	1,299	0.000%
GNMA 30 YR	7.5	4/15/28	314	319	0.000%
GNMA 30 YR	6.5	4/15/28	1,537	1,655	0.000%
GNMA 30 YR	7	4/15/28	9,088	9,202	0.001%
GNMA 30 YR	6.5	4/15/28	3,600	3,876	0.000%
GNMA 30 YR	6.5	4/15/28	1,702	1,832	0.000%
GNMA 30 YR	7	4/15/28	143	152	0.000%
GNMA 30 YR	7	4/15/28	2,505	2,653	0.000%
GNMA 30 YR	6.5	4/15/28	6,574	7,079	0.001%
GNMA 30 YR	6.5	4/15/28	563	606	0.000%
GNMA 30 YR	7	4/15/28	250	264	0.000%
GNMA 30 YR	6.5	4/15/28	2,530	2,724	0.000%
GNMA 30 YR	7.5	4/15/28	220	225	0.000%
GNMA 30 YR	7	4/15/29	27,288	29,074	0.002%
GNMA 30 YR	7	4/15/29	1,566	1,588	0.000%
GNMA 30 YR	6.5	4/15/29	2,182	2,349	0.000%
GNMA 30 YR	7	4/15/29	5,694	5,912	0.000%
GNMA 30 YR	7	4/15/29	15,162	15,448	0.001%
GNMA 30 YR	7	4/15/29	7,288	7,295	0.001%
GNMA 30 YR	7.5	4/15/29	326	346	0.000%
GNMA 30 YR	7	4/15/29	346	346	0.000%
GNMA 30 YR	6.5	4/15/29	3,082	3,318	0.000%
GNMA 30 YR	7	4/15/29	7,763	7,890	0.001%
GNMA 30 YR	6.5	4/15/29	1,107	1,192	0.000%
GNMA 30 YR	7	4/15/29	2,793	2,888	0.000%
GNMA 30 YR	6.5	4/15/29	3,844	4,139	0.000%
GNMA 30 YR	7	4/15/29	4,812	5,131	0.000%
GNMA 30 YR	6.5	4/15/29	1,150	1,239	0.000%
GNMA 30 YR	7.5	4/15/31	1,080	1,161	0.000%
GNMA 30 YR	7	4/15/31	502	503	0.000%
GNMA 30 YR	7	4/15/31	2,497	2,702	0.000%
GNMA 30 YR	7	4/15/31	9,419	10,234	0.001%
GNMA 30 YR	7	4/15/31	8,471	8,528	0.001%
GNMA 30 YR	5.5	4/15/33	560,642	617,644	0.048%
GNMA 30 YR	6	4/15/37	77,420	83,093	0.007%
GNMA 30 YR	4.5	4/15/39	15,439	16,123	0.001%
GNMA 30 YR	3	4/15/45	478,720	471,797	0.037%
GNMA 30 YR	3	4/15/46	46,565	45,944	0.004%
GNMA 30 YR	6.5	4/20/29	3,132	3,510	0.000%
GNMA 30 YR	7.5	5/15/23	3,050	3,076	0.000%
GNMA 30 YR	7.5	5/15/23	5,015	5,226	0.000%
GNMA 30 YR	7	5/15/24	3,158	3,284	0.000%
GNMA 30 YR	6.5	5/15/26	3,736	4,022	0.000%
GNMA 30 YR	7.5	5/15/26	691	692	0.000%
GNMA 30 YR	6.5	5/15/26	12,462	13,417	0.001%

GNMA 30 YR	6.5	5/15/28	1,705	1,835	0.000%
GNMA 30 YR	6.5	5/15/28	21,345	22,981	0.002%
GNMA 30 YR	7	5/15/28	9,230	9,308	0.001%
GNMA 30 YR	7	5/15/28	1,191	1,193	0.000%
GNMA 30 YR	6.5	5/15/28	1,769	1,905	0.000%
GNMA 30 YR	6.5	5/15/28	28,225	30,388	0.002%
GNMA 30 YR	6.5	5/15/28	97	105	0.000%
GNMA 30 YR	7	5/15/28	425	453	0.000%
GNMA 30 YR	7	5/15/28	36,315	38,907	0.003%
GNMA 30 YR	7	5/15/28	512	523	0.000%
GNMA 30 YR	7	5/15/28	609	624	0.000%
GNMA 30 YR	7	5/15/28	2,833	3,041	0.000%
GNMA 30 YR	7.5	5/15/29	341	349	0.000%
GNMA 30 YR	7	5/15/29	4,686	5,139	0.000%
GNMA 30 YR	6.5	5/15/29	5,289	5,718	0.000%
GNMA 30 YR	6.5	5/15/29	11,148	12,003	0.001%
GNMA 30 YR	6.5	5/15/29	3,319	3,573	0.000%
GNMA 30 YR	6.5	5/15/29	726	782	0.000%
GNMA 30 YR	7	5/15/29	1,148	1,161	0.000%
GNMA 30 YR	6.5	5/15/29	1,879	2,023	0.000%
GNMA 30 YR	7.5	5/15/31	996	1,029	0.000%
GNMA 30 YR	7	5/15/32	10,630	11,171	0.001%
GNMA 30 YR	7.5	5/15/32	134	134	0.000%
GNMA 30 YR	7	5/15/32	276	295	0.000%
GNMA 30 YR	4.5	5/15/39	2,115,799	2,212,105	0.173%
GNMA 30 YR	3	5/15/43	642,705	637,508	0.050%
GNMA 30 YR	3	5/15/43	28,456	28,226	0.002%
GNMA 30 YR	3	5/15/45	22,124	21,804	0.002%
GNMA 30 YR	3	5/15/46	789,510	778,499	0.061%
GNMA 30 YR	7	6/15/23	3,354	3,470	0.000%
GNMA 30 YR	7.5	6/15/23	1,691	1,703	0.000%
GNMA 30 YR	7	6/15/23	373	373	0.000%
GNMA 30 YR	7.5	6/15/23	191	191	0.000%
GNMA 30 YR	7.5	6/15/23	12,330	12,550	0.001%
GNMA 30 YR	7.5	6/15/26	372	395	0.000%
GNMA 30 YR	7.5	6/15/26	566	575	0.000%
GNMA 30 YR	7.5	6/15/26	8,384	8,505	0.001%
GNMA 30 YR	7	6/15/28	1,372	1,373	0.000%
GNMA 30 YR	7	6/15/28	437	463	0.000%
GNMA 30 YR	7	6/15/28	212	214	0.000%
GNMA 30 YR	7	6/15/28	5,453	5,844	0.000%
GNMA 30 YR	7	6/15/28	92	98	0.000%
GNMA 30 YR	6.5	6/15/28	11,772	12,674	0.001%
GNMA 30 YR	7	6/15/28	7,546	8,020	0.001%
GNMA 30 YR	7	6/15/28	66,920	72,243	0.006%
GNMA 30 YR	7.5	6/15/28	148,682	161,700	0.013%
GNMA 30 YR	7.5	6/15/28	23,472	23,501	0.002%
GNMA 30 YR	7	6/15/28	118	118	0.000%
GNMA 30 YR	7	6/15/28	128	139	0.000%
GNMA 30 YR	7.5	6/15/28	13,847	14,956	0.001%
GNMA 30 YR	6.5	6/15/28	2,034	2,190	0.000%
GNMA 30 YR	7	6/15/28	3,252	3,255	0.000%
GNMA 30 YR	6.5	6/15/28	1,831	1,972	0.000%
GNMA 30 YR	6.5	6/15/28	949	1,022	0.000%
GNMA 30 YR	7	6/15/28	28,173	29,938	0.002%
GNMA 30 YR	7	6/15/28	211	228	0.000%
GNMA 30 YR	7	6/15/29	3,316	3,382	0.000%
GNMA 30 YR	7	6/15/29	201	210	0.000%
GNMA 30 YR	7	6/15/29	4,971	5,003	0.000%
GNMA 30 YR	6.5	6/15/29	2,995	3,225	0.000%
GNMA 30 YR	7	6/15/29	2,948	2,989	0.000%
GNMA 30 YR	7	6/15/29	5,969	6,335	0.000%
GNMA 30 YR	6.5	6/15/29	3,509	3,778	0.000%
GNMA 30 YR	6.5	6/15/31	58,083	66,120	0.005%
GNMA 30 YR	6.5	6/15/31	1,827	1,967	0.000%
GNMA 30 YR	6.5	6/15/31	3,684	4,096	0.000%
GNMA 30 YR	7.5	6/15/32	2,802	2,946	0.000%
GNMA 30 YR	6	6/15/36	99,050	108,153	0.008%
GNMA 30 YR	4.5	6/15/39	3,830,283	4,004,669	0.314%
GNMA 30 YR	4.5	6/15/40	1,188,301	1,242,616	0.097%
GNMA 30 YR	4.5	6/15/40	2,950,518	3,084,528	0.242%
GNMA 30 YR	3.5	6/15/43	17,042,997	17,254,278	1.351%

GNMA 30 YR	3	6/15/43	52,180	51,758	0.004%
GNMA 30 YR	3	6/15/45	46,138	45,471	0.004%
GNMA 30 YR	3	6/15/46	3,375,212	3,328,192	0.261%
GNMA 30 YR	7.5	7/15/23	1,079	1,126	0.000%
GNMA 30 YR	7.5	7/15/23	572	573	0.000%
GNMA 30 YR	7.5	7/15/23	1,513	1,515	0.000%
GNMA 30 YR	7	7/15/27	148	163	0.000%
GNMA 30 YR	6.5	7/15/28	647	697	0.000%
GNMA 30 YR	7	7/15/28	2,368	2,513	0.000%
GNMA 30 YR	7	7/15/28	16,837	17,944	0.001%
GNMA 30 YR	6.5	7/15/28	1,982	2,134	0.000%
GNMA 30 YR	6.5	7/15/28	3,094	3,331	0.000%
GNMA 30 YR	7	7/15/28	110,332	122,080	0.010%
GNMA 30 YR	7.5	7/15/28	48,898	51,815	0.004%
GNMA 30 YR	7	7/15/28	99,553	106,294	0.008%
GNMA 30 YR	7	7/15/28	269	269	0.000%
GNMA 30 YR	7	7/15/28	1,151	1,155	0.000%
GNMA 30 YR	7	7/15/28	1,921	2,052	0.000%
GNMA 30 YR	7	7/15/28	161	161	0.000%
GNMA 30 YR	7	7/15/28	405	439	0.000%
GNMA 30 YR	7	7/15/28	16,608	17,074	0.001%
GNMA 30 YR	7.5	7/15/28	25,694	27,709	0.002%
GNMA 30 YR	7	7/15/28	178,609	189,798	0.015%
GNMA 30 YR	7	7/15/28	4,967	4,972	0.000%
GNMA 30 YR	7	7/15/28	207	222	0.000%
GNMA 30 YR	7	7/15/28	24,806	26,376	0.002%
GNMA 30 YR	6.5	7/15/29	495	533	0.000%
GNMA 30 YR	7	7/15/29	1,414	1,507	0.000%
GNMA 30 YR	7	7/15/29	7,527	8,060	0.001%
GNMA 30 YR	7	7/15/29	977	982	0.000%
GNMA 30 YR	7	7/15/29	683	722	0.000%
GNMA 30 YR	6.5	7/15/29	38,381	41,323	0.003%
GNMA 30 YR	6.5	7/15/29	3,237	3,485	0.000%
GNMA 30 YR	6.5	7/15/29	764	822	0.000%
GNMA 30 YR	7.5	7/15/29	2,562	2,639	0.000%
GNMA 30 YR	6.5	7/15/29	1,145	1,232	0.000%
GNMA 30 YR	7	7/15/29	1,656	1,808	0.000%
GNMA 30 YR	6.5	7/15/29	2,537	2,731	0.000%
GNMA 30 YR	7	7/15/29	23,041	24,614	0.002%
GNMA 30 YR	7.5	7/15/30	3,258	3,268	0.000%
GNMA 30 YR	7.5	7/15/31	1,993	1,998	0.000%
GNMA 30 YR	7	7/15/31	9,804	10,646	0.001%
GNMA 30 YR	7.5	7/15/31	11,342	11,598	0.001%
GNMA 30 YR	6.5	7/15/31	2,023	2,301	0.000%
GNMA 30 YR	7	7/15/32	904	915	0.000%
GNMA 30 YR	7	7/15/32	4,467	4,880	0.000%
GNMA 30 YR	5	7/15/33	18,610	19,406	0.002%
GNMA 30 YR	5	7/15/33	22,893	24,228	0.002%
GNMA 30 YR	5	7/15/33	11,210	11,884	0.001%
GNMA 30 YR	5.5	7/15/33	669,084	737,001	0.058%
GNMA 30 YR	5	7/15/37	13,305	13,842	0.001%
GNMA 30 YR	4.5	7/15/39	541,401	565,467	0.044%
GNMA 30 YR	4.5	7/15/40	128,248	133,949	0.010%
GNMA 30 YR	4	7/15/41	643,311	663,087	0.052%
GNMA 30 YR	4	7/15/44	8,180,664	8,417,471	0.659%
GNMA 30 YR	3	7/15/45	4,125,851	4,066,191	0.318%
GNMA 30 YR	3	7/15/45	110,049	108,457	0.008%
GNMA 30 YR	3	7/15/45	260,604	256,836	0.020%
GNMA 30 YR	3	7/15/45	1,023,064	1,008,271	0.079%
GNMA 30 YR	3	7/15/45	2,925,442	2,883,140	0.226%
GNMA 30 YR	3	7/15/45	361,970	356,736	0.028%
GNMA 30 YR	3	7/15/45	698,984	688,877	0.054%
GNMA 30 YR	3	7/15/45	1,587,358	1,564,405	0.122%
GNMA 30 YR	3	7/15/45	72,429	71,382	0.006%
GNMA 30 YR	3	7/15/45	259,989	256,230	0.020%
GNMA 30 YR	3	7/15/45	385,774	380,196	0.030%
GNMA 30 YR	3	7/15/46	624,851	615,816	0.048%
GNMA 30 YR	3	7/15/46	2,761,676	2,723,168	0.213%
GNMA 30 YR	3	7/15/46	6,221,153	6,134,436	0.480%
GNMA 30 YR	3	7/15/46	448,079	441,826	0.035%
GNMA 30 YR	7.5	8/15/23	2,212	2,214	0.000%
GNMA 30 YR	7	8/15/24	517	552	0.000%

GNMA 30 YR	7.5	8/15/28	1,673	1,675	0.000%
GNMA 30 YR	6.5	8/15/28	4,803	5,171	0.000%
GNMA 30 YR	6.5	8/15/28	6,272	6,753	0.001%
GNMA 30 YR	6.5	8/15/28	2,454	2,642	0.000%
GNMA 30 YR	7	8/15/28	1,594	1,700	0.000%
GNMA 30 YR	7	8/15/28	1,142	1,220	0.000%
GNMA 30 YR	6.5	8/15/28	9,867	10,624	0.001%
GNMA 30 YR	6.5	8/15/28	12,204	13,140	0.001%
GNMA 30 YR	6.5	8/15/28	8,281	8,916	0.001%
GNMA 30 YR	6.5	8/15/28	4,573	4,946	0.000%
GNMA 30 YR	7	8/15/28	6,232	6,591	0.001%
GNMA 30 YR	7	8/15/28	358	358	0.000%
GNMA 30 YR	6.5	8/15/28	1,055	1,136	0.000%
GNMA 30 YR	7	8/15/28	12,895	12,959	0.001%
GNMA 30 YR	7	8/15/28	11,741	12,152	0.001%
GNMA 30 YR	7	8/15/28	1,078	1,098	0.000%
GNMA 30 YR	7	8/15/29	849	868	0.000%
GNMA 30 YR	7.5	8/15/29	1,762	1,800	0.000%
GNMA 30 YR	6.5	8/15/29	1,485	1,599	0.000%
GNMA 30 YR	7	8/15/29	61,263	66,683	0.005%
GNMA 30 YR	7	8/15/29	217	220	0.000%
GNMA 30 YR	7.5	8/15/30	13,426	13,573	0.001%
GNMA 30 YR	7.5	8/15/30	249	253	0.000%
GNMA 30 YR	6.5	8/15/31	12,548	13,555	0.001%
GNMA 30 YR	7	8/15/31	10,841	11,261	0.001%
GNMA 30 YR	7	8/15/31	5,023	5,575	0.000%
GNMA 30 YR	7	8/15/31	245	281	0.000%
GNMA 30 YR	7	8/15/31	9,508	9,807	0.001%
GNMA 30 YR	7.5	8/15/31	3,765	4,128	0.000%
GNMA 30 YR	7.5	8/15/31	626	678	0.000%
GNMA 30 YR	6.5	8/15/31	12,262	13,202	0.001%
GNMA 30 YR	6.5	8/15/32	20,646	22,228	0.002%
GNMA 30 YR	7	8/15/32	1,233	1,286	0.000%
GNMA 30 YR	7	8/15/32	17,462	18,960	0.001%
GNMA 30 YR	5	8/15/33	1,835	1,945	0.000%
GNMA 30 YR	5	8/15/33	58,954	62,466	0.005%
GNMA 30 YR	5	8/15/33	160,081	170,460	0.013%
GNMA 30 YR	7	8/15/35	3,075	3,217	0.000%
GNMA 30 YR	6.5	8/15/36	453	492	0.000%
GNMA 30 YR	6.5	8/15/36	25,034	26,953	0.002%
GNMA 30 YR	5.5	8/15/38	177,748	194,473	0.015%
GNMA 30 YR	4.5	8/15/39	608,405	635,551	0.050%
GNMA 30 YR	3	8/15/42	616,279	609,183	0.048%
GNMA 30 YR	3	8/15/43	25,592	25,385	0.002%
GNMA 30 YR	3	8/15/45	5,052,450	4,979,392	0.390%
GNMA 30 YR	3	8/15/45	1,485,172	1,463,697	0.115%
GNMA 30 YR	3	8/15/45	468,204	461,433	0.036%
GNMA 30 YR	3	8/15/45	326,987	322,259	0.025%
GNMA 30 YR	3	8/15/45	43,731	43,099	0.003%
GNMA 30 YR	3	8/15/45	18,677	18,407	0.001%
GNMA 30 YR	7.5	9/15/23	2,012	2,105	0.000%
GNMA 30 YR	7.5	9/15/23	4,472	4,516	0.000%
GNMA 30 YR	7.5	9/15/23	1,639	1,655	0.000%
GNMA 30 YR	7.5	9/15/23	1,371	1,373	0.000%
GNMA 30 YR	7.5	9/15/25	1,330	1,347	0.000%
GNMA 30 YR	7.5	9/15/25	2,010	2,012	0.000%
GNMA 30 YR	7	9/15/27	8,760	8,822	0.001%
GNMA 30 YR	7.5	9/15/27	13,170	14,170	0.001%
GNMA 30 YR	7	9/15/27	822	903	0.000%
GNMA 30 YR	6.5	9/15/28	7,668	8,256	0.001%
GNMA 30 YR	7	9/15/28	2,490	2,536	0.000%
GNMA 30 YR	6.5	9/15/28	1,197	1,288	0.000%
GNMA 30 YR	6.5	9/15/28	2,992	3,221	0.000%
GNMA 30 YR	6.5	9/15/28	1,368	1,473	0.000%
GNMA 30 YR	6.5	9/15/28	718	773	0.000%
GNMA 30 YR	7	9/15/28	1,761	1,907	0.000%
GNMA 30 YR	6.5	9/15/28	2,523	2,716	0.000%
GNMA 30 YR	6.5	9/15/28	247	266	0.000%
GNMA 30 YR	7	9/15/28	4,569	4,892	0.000%
GNMA 30 YR	6.5	9/15/28	1,250	1,345	0.000%
GNMA 30 YR	6.5	9/15/28	925	996	0.000%
GNMA 30 YR	7	9/15/28	836	843	0.000%

GNMA 30 YR	7	9/15/28	48	48	0.000%
GNMA 30 YR	7	9/15/28	1,724	1,735	0.000%
GNMA 30 YR	6.5	9/15/28	14,786	15,919	0.001%
GNMA 30 YR	7	9/15/28	167	168	0.000%
GNMA 30 YR	6.5	9/15/28	1,247	1,343	0.000%
GNMA 30 YR	6.5	9/15/28	11,927	12,842	0.001%
GNMA 30 YR	7	9/15/28	2,048	2,075	0.000%
GNMA 30 YR	7	9/15/28	2,051	2,053	0.000%
GNMA 30 YR	7	9/15/28	650	694	0.000%
GNMA 30 YR	6.5	9/15/28	332	370	0.000%
GNMA 30 YR	6.5	9/15/28	21,250	22,880	0.002%
GNMA 30 YR	7	9/15/28	4,418	4,422	0.000%
GNMA 30 YR	6.5	9/15/28	847	912	0.000%
GNMA 30 YR	7	9/15/29	15,897	17,088	0.001%
GNMA 30 YR	7.5	9/15/29	7,800	8,134	0.001%
GNMA 30 YR	7	9/15/29	1,599	1,629	0.000%
GNMA 30 YR	7	9/15/29	1,955	2,118	0.000%
GNMA 30 YR	7	9/15/29	2,244	2,264	0.000%
GNMA 30 YR	6.5	9/15/29	4,651	5,007	0.000%
GNMA 30 YR	7	9/15/29	171	172	0.000%
GNMA 30 YR	7.5	9/15/30	3,601	3,666	0.000%
GNMA 30 YR	7.5	9/15/30	1,323	1,354	0.000%
GNMA 30 YR	7	9/15/31	20,747	21,097	0.002%
GNMA 30 YR	7	9/15/31	325	333	0.000%
GNMA 30 YR	7.5	9/15/31	476	526	0.000%
GNMA 30 YR	7	9/15/31	3,258	3,607	0.000%
GNMA 30 YR	7	9/15/31	6,605	6,693	0.001%
GNMA 30 YR	7	9/15/31	1,981	2,035	0.000%
GNMA 30 YR	7	9/15/31	16,110	16,865	0.001%
GNMA 30 YR	5	9/15/33	26,340	27,915	0.002%
GNMA 30 YR	5	9/15/33	9,250	9,827	0.001%
GNMA 30 YR	6.5	9/15/36	19,559	22,173	0.002%
GNMA 30 YR	3	9/15/42	18,328,582	18,117,854	1.419%
GNMA 30 YR	3	9/15/43	49,599	49,198	0.004%
GNMA 30 YR	3	9/15/45	125,064	123,256	0.010%
GNMA 30 YR	3	9/15/45	753,238	742,346	0.058%
GNMA 30 YR PLAT	5	10/15/33	203,768	216,019	0.017%
GNMA 30 YR PLAT	5	10/15/34	131,348	139,241	0.011%
GNMA 30 YR PLAT	5.5	10/15/38	6,518,559	7,055,523	0.552%
GNMA 30 YR PLAT	5	11/15/33	19,815	21,006	0.002%
GNMA 30 YR PLAT	5	11/15/34	31,221	33,098	0.003%
GNMA 30 YR PLAT	7.5	1/15/30	106	120	0.000%
GNMA 30 YR PLAT	6	1/15/35	786,047	855,008	0.067%
GNMA 30 YR PLAT	7	12/15/31	13,366	15,460	0.001%
GNMA 30 YR PLAT	5.5	12/15/33	1,636,748	1,771,148	0.139%
GNMA 30 YR PLAT	6	12/15/38	2,908,661	3,122,526	0.244%
GNMA 30 YR PLAT	5	2/15/34	415,344	440,294	0.034%
GNMA 30 YR PLAT	7.5	3/15/32	379,539	445,795	0.035%
GNMA 30 YR PLAT	7	4/15/28	119	133	0.000%
GNMA 30 YR PLAT	7	4/15/32	22,796	26,491	0.002%
GNMA 30 YR PLAT	5.5	4/15/33	511,565	553,424	0.043%
GNMA 30 YR PLAT	5	4/15/34	183,956	195,006	0.015%
GNMA 30 YR PLAT	4.5	4/15/41	8,876,685	9,272,520	0.726%
GNMA 30 YR PLAT	6.5	5/15/24	66,999	72,135	0.006%
GNMA 30 YR PLAT	7	5/15/32	5,864	6,801	0.001%
GNMA 30 YR PLAT	5	5/15/33	878	931	0.000%
GNMA 30 YR PLAT	5	5/15/33	1,148	1,217	0.000%
GNMA 30 YR PLAT	4	5/15/44	8,674,500	8,940,344	0.700%
GNMA 30 YR PLAT	7.5	6/15/32	7,583	9,019	0.001%
GNMA 30 YR PLAT	5	6/15/40	1,141,829	1,210,524	0.095%
GNMA 30 YR PLAT	4.5	6/15/40	2,429,928	2,538,220	0.199%
GNMA 30 YR PLAT	4.5	6/15/40	403,052	420,993	0.033%
GNMA 30 YR PLAT	4.5	6/15/40	2,876,289	3,004,657	0.235%
GNMA 30 YR PLAT	7	7/15/31	5,351	6,180	0.000%
GNMA 30 YR PLAT	5.5	7/15/33	3,641,860	3,941,117	0.309%
GNMA 30 YR PLAT	6	7/15/35	497,711	541,544	0.042%
GNMA 30 YR PLAT	6	7/15/36	385,931	426,692	0.033%
GNMA 30 YR PLAT	5.5	7/20/34	351,482	375,333	0.029%
GNMA 30 YR PLAT	6.5	7/20/35	682,800	780,742	0.061%
GNMA 30 YR PLAT	7.5	8/15/29	2,286	2,620	0.000%
GNMA 30 YR PLAT	6	8/15/33	484,069	527,034	0.041%
GNMA 30 YR PLAT	7	9/15/31	39,779	45,784	0.004%

GNMA 30 YR PLAT	5.5	9/15/35	69,823	75,535	0.006%
GNMA 30 YR PLAT	4.5	9/15/45	153,474	160,241	0.013%
GNMA II 15 YR	6	10/20/20	5,922	5,932	0.000%
GNMA II 15 YR	3	10/20/32	2,333,983	2,329,144	0.182%
GNMA II 15 YR	3	11/20/32	964,730	962,729	0.075%
GNMA II 15 YR	3.5	12/20/32	1,002,334	1,004,474	0.079%
GNMA II 15 YR	3	3/20/32	658,808	657,443	0.051%
GNMA II 15 YR	3.5	3/20/33	972,128	974,209	0.076%
GNMA II 15 YR	3	4/20/32	402,927	402,092	0.031%
GNMA II 15 YR	3	5/20/32	925,959	924,040	0.072%
GNMA II 15 YR	3.5	5/20/32	309,776	310,432	0.024%
GNMA II 15 YR	3	6/20/32	286,923	286,329	0.022%
GNMA II 15 YR	3.5	6/20/32	1,002,282	1,004,404	0.079%
GNMA II 15 YR	3	6/20/32	534,195	533,090	0.042%
GNMA II 15 YR	6	7/20/19	703	703	0.000%
GNMA II 15 YR	3.5	7/20/27	282,229	282,822	0.022%
GNMA II 15 YR	4	7/20/43	1,228,784	1,268,846	0.099%
GNMA II 15 YR	6	8/20/19	343	343	0.000%
GNMA II 15 YR	3	8/20/31	987,940	985,893	0.077%
GNMA II 15 YR	3	9/20/32	408,607	407,762	0.032%
GNMA II 30 YR	5.5	11/20/38	505,900	539,264	0.042%
GNMA II 30 YR	2.5	11/20/42	1,094,438	1,059,739	0.083%
GNMA II 30 YR	3	1/20/27	212,168	211,729	0.017%
GNMA II 30 YR	5	1/20/35	1,000,112	1,061,462	0.083%
GNMA II 30 YR	5	1/20/36	883,042	937,726	0.073%
GNMA II 30 YR	3	1/20/43	174,953	173,588	0.014%
GNMA II 30 YR	4	1/20/45	1,300,579	1,321,144	0.103%
GNMA II 30 YR	6	12/20/38	263,152	286,558	0.022%
GNMA II 30 YR	4	12/20/41	288,396	297,913	0.023%
GNMA II 30 YR	4	12/20/44	168,458	171,099	0.013%
GNMA II 30 YR	3	12/20/44	9,628,065	9,534,237	0.747%
GNMA II 30 YR	5	2/20/36	432,582	458,996	0.036%
GNMA II 30 YR	3.5	2/20/48	2,605,831	2,620,094	0.205%
GNMA II 30 YR	3.5	2/20/48	6,052,405	6,086,779	0.477%
GNMA II 30 YR	3.5	3/20/47	21,814,029	21,964,221	1.720%
GNMA II 30 YR	3.5	4/20/33	1,402,490	1,405,493	0.110%
GNMA II 30 YR	4	4/20/43	6,118,488	6,319,853	0.495%
GNMA II 30 YR	3.5	4/20/43	337,227	341,283	0.027%
GNMA II 30 YR	3	5/20/27	212,423	211,984	0.017%
GNMA II 30 YR	3.5	5/20/33	695,515	697,004	0.055%
GNMA II 30 YR	5	5/20/35	2,069,800	2,196,941	0.172%
GNMA II 30 YR	4	5/20/41	3,421,905	3,534,962	0.277%
GNMA II 30 YR	3.5	5/20/42	3,431,006	3,472,276	0.272%
GNMA II 30 YR	3.5	6/20/33	481,532	482,563	0.038%
GNMA II 30 YR	3.5	6/20/42	17,223,706	17,430,782	1.365%
GNMA II 30 YR	3.5	6/20/43	11,021,220	11,115,041	0.870%
GNMA II 30 YR	3.5	7/20/33	265,399	265,964	0.021%
GNMA II 30 YR	4.5	7/20/41	7,318	7,677	0.001%
GNMA II 30 YR	7	8/20/29	78,188	88,938	0.007%
GNMA II 30 YR	5.5	8/20/33	80,877	86,373	0.007%
GNMA II 30 YR	3.5	8/20/42	4,577,668	4,618,234	0.362%
GNMA II 30 YR	3.5	9/20/33	578,300	579,531	0.045%
GNMA II 30 YR	5	9/20/35	240,246	254,928	0.020%
GNMA II 30 YR	4.5	9/20/40	404,064	416,546	0.033%
GNMA II 30 YR	4	9/20/44	558,427	567,281	0.044%
GNMA II 30 YR	3	9/20/44	3,132,793	3,107,985	0.243%
GNMA II 30 YR	4	9/20/45	897,532	911,681	0.071%
GNMA II 30 YR	5	9/20/47	7,412,459	7,718,207	0.604%
GNMA II TBA JAN	5	1/1/36	52,340,000	54,451,018	4.263%
GNMA II TBA JAN	4.5	1/1/39	22,705,000	23,494,560	1.840%
GNMA II TBA JAN	3.5	1/1/41	92,330,000	92,959,660	7.279%
GNMA II TBA JAN	4	1/1/41	18,575,000	19,022,061	1.489%
GNMA II 30 YR	6.5	10/20/28	55,201	61,676	0.005%
GNMA II 30 YR	7	10/20/28	55,537	62,136	0.005%
GNMA II 30 YR	7	10/20/29	19,081	21,841	0.002%
GNMA II 30 YR	7	10/20/30	74,322	85,037	0.007%
GNMA II 30 YR	6.5	10/20/31	155,219	177,302	0.014%
GNMA II 30 YR	5.5	10/20/32	361,039	385,559	0.030%
GNMA II 30 YR	5.5	10/20/33	1,157	1,236	0.000%
GNMA II 30 YR	5.5	10/20/34	1,482,825	1,583,666	0.124%
GNMA II 30 YR	5	10/20/35	24,251	25,731	0.002%
GNMA II 30 YR	4.5	10/20/39	25,751	27,022	0.002%

GNMA II 30 YR	5	10/20/39	7,090,444	7,544,106	0.591%
GNMA II 30 YR	6	10/20/39	56,534	61,775	0.005%
GNMA II 30 YR	4	10/20/40	31,025	32,049	0.003%
GNMA II 30 YR	4.5	10/20/40	142,806	149,855	0.012%
GNMA II 30 YR	5	10/20/40	639,940	679,872	0.053%
GNMA II 30 YR	3	10/20/42	562,700	558,312	0.044%
GNMA II 30 YR	3.5	10/20/42	10,884,351	11,015,174	0.862%
GNMA II 30 YR	4	10/20/45	25,479,677	26,187,035	2.050%
GNMA II 30 YR	3.5	10/20/46	951,625	960,944	0.075%
GNMA II 30 YR	2.5	10/20/47	997,989	956,078	0.075%
GNMA II 30 YR	3.5	10/20/48	4,489,331	4,522,041	0.354%
GNMA II 30 YR	4	10/20/48	11,282,703	11,562,133	0.905%
GNMA II 30 YR	5.5	11/20/33	132,829	141,849	0.011%
GNMA II 30 YR	5.5	11/20/34	42,086	44,942	0.004%
GNMA II 30 YR	5	11/20/35	11,194	11,881	0.001%
GNMA II 30 YR	4.5	11/20/39	13,997	14,693	0.001%
GNMA II 30 YR	4	11/20/40	1,162,383	1,200,744	0.094%
GNMA II 30 YR	4.5	11/20/40	9,885,378	10,373,175	0.812%
GNMA II 30 YR	4	11/20/42	1,735,292	1,791,939	0.140%
GNMA II 30 YR	3.5	11/20/44	1,960,472	1,987,098	0.156%
GNMA II 30 YR	4	11/20/45	23,027,995	23,757,507	1.860%
GNMA II 30 YR	3	11/20/46	13,561,950	13,357,625	1.046%
GNMA II 30 YR	3	11/20/46	1,593,989	1,569,726	0.123%
GNMA II 30 YR	3.5	11/20/46	1,182,587	1,194,251	0.094%
GNMA II 30 YR	3	11/20/47	31,613,557	31,114,553	2.436%
GNMA II 30 YR	7	1/20/28	11,146	12,552	0.001%
GNMA II 30 YR	6	1/20/32	50,316	55,062	0.004%
GNMA II 30 YR	5.5	1/20/35	3,012	3,216	0.000%
GNMA II 30 YR	5.5	1/20/36	488,799	521,571	0.041%
GNMA II 30 YR	6	1/20/39	116,843	127,057	0.010%
GNMA II 30 YR	4.5	1/20/40	25,132	26,372	0.002%
GNMA II 30 YR	5.5	1/20/40	1,751,911	1,867,555	0.146%
GNMA II 30 YR	4.5	1/20/41	401,914	421,768	0.033%
GNMA II 30 YR	4	1/20/41	1,166,045	1,204,581	0.094%
GNMA II 30 YR	4.5	1/20/41	2,471,997	2,594,067	0.203%
GNMA II 30 YR	2.5	1/20/43	679,390	657,849	0.052%
GNMA II 30 YR	3.5	1/20/43	7,274,442	7,361,961	0.576%
GNMA II 30 YR	4	1/20/43	6,044,168	6,243,716	0.489%
GNMA II 30 YR	3.5	1/20/44	661,835	670,083	0.052%
GNMA II 30 YR	3.5	1/20/45	463,913	468,084	0.037%
GNMA II 30 YR	3	1/20/46	9,179,843	9,067,081	0.710%
GNMA II 30 YR	4	1/20/46	2,818,712	2,897,624	0.227%
GNMA II 30 YR	4.5	1/20/46	1,245,324	1,305,904	0.102%
GNMA II 30 YR	3	1/20/48	4,678,013	4,603,943	0.360%
GNMA II 30 YR	5.5	12/20/33	39,959	42,653	0.003%
GNMA II 30 YR	6	12/20/33	92,216	100,904	0.008%
GNMA II 30 YR	4.5	12/20/34	34,960	36,418	0.003%
GNMA II 30 YR	5	12/20/34	1,338,455	1,433,807	0.112%
GNMA II 30 YR	5.5	12/20/34	177,770	189,835	0.015%
GNMA II 30 YR	5	12/20/35	1,078,703	1,145,201	0.090%
GNMA II 30 YR	6	12/20/36	445,073	480,161	0.038%
GNMA II 30 YR	4.5	12/20/39	1,710,993	1,795,370	0.141%
GNMA II 30 YR	3.5	12/20/40	40,222	40,806	0.003%
GNMA II 30 YR	2.5	12/20/42	2,437,561	2,360,279	0.185%
GNMA II 30 YR	3	12/20/42	802,266	796,009	0.062%
GNMA II 30 YR	3.5	12/20/42	2,561,306	2,592,143	0.203%
GNMA II 30 YR	5	12/20/45	5,116,634	5,401,145	0.423%
GNMA II 30 YR	2.5	12/20/47	1,031,477	988,159	0.077%
GNMA II 30 YR	5	12/20/48	3,125,000	3,261,553	0.255%
GNMA II 30 YR	6.5	2/20/29	139,380	157,200	0.012%
GNMA II 30 YR	7	2/20/31	13,655	15,824	0.001%
GNMA II 30 YR	5	2/20/35	11,346	12,042	0.001%
GNMA II 30 YR	5.5	2/20/35	306,531	327,359	0.026%
GNMA II 30 YR	5.5	2/20/37	37	40	0.000%
GNMA II 30 YR	6	2/20/39	83,798	91,197	0.007%
GNMA II 30 YR	4.5	2/20/40	268,403	281,648	0.022%
GNMA II 30 YR	5	2/20/40	5,843,235	6,202,844	0.486%
GNMA II 30 YR	4	2/20/41	1,031,617	1,065,646	0.083%
GNMA II 30 YR	3.5	2/20/43	4,681,643	4,718,833	0.369%
GNMA II 30 YR	4	2/20/44	478,448	493,633	0.039%
GNMA II 30 YR	3.5	2/20/45	863,426	875,152	0.069%
GNMA II 30 YR	3.5	2/20/45	519,172	525,434	0.041%

GNMA II 30 YR	4.5	2/20/46	3,008,230	3,154,476	0.247%
GNMA II 30 YR	3	2/20/48	2,823,398	2,778,679	0.218%
GNMA II 30 YR	6.5	3/20/28	240	264	0.000%
GNMA II 30 YR	7	3/20/30	6,279	7,168	0.001%
GNMA II 30 YR	5	3/20/34	28,448	30,183	0.002%
GNMA II 30 YR	5.5	3/20/34	565,314	603,795	0.047%
GNMA II 30 YR	5	3/20/35	49,183	52,703	0.004%
GNMA II 30 YR	5.5	3/20/35	65,407	69,853	0.005%
GNMA II 30 YR	5	3/20/36	3,072	3,261	0.000%
GNMA II 30 YR	4.5	3/20/41	1,138,352	1,194,565	0.094%
GNMA II 30 YR	5	3/20/41	2,988,136	3,164,637	0.248%
GNMA II 30 YR	3	3/20/43	1,762,497	1,737,619	0.136%
GNMA II 30 YR	3	3/20/43	2,095,665	2,079,320	0.163%
GNMA II 30 YR	3.5	3/20/43	17,563,558	17,730,696	1.388%
GNMA II 30 YR	5.5	3/20/44	1,629,620	1,737,119	0.136%
GNMA II 30 YR	4	3/20/46	3,693,364	3,801,133	0.298%
GNMA II 30 YR	3	3/20/47	8,060,664	7,942,063	0.622%
GNMA II 30 YR	6.5	4/20/28	197	215	0.000%
GNMA II 30 YR	7	4/20/31	32,240	37,481	0.003%
GNMA II 30 YR	4.5	4/20/34	1,715	1,789	0.000%
GNMA II 30 YR	4.5	4/20/35	27,470	28,597	0.002%
GNMA II 30 YR	5	4/20/38	517,632	549,380	0.043%
GNMA II 30 YR	5	4/20/39	293,365	311,432	0.024%
GNMA II 30 YR	5.5	4/20/39	10,783	11,499	0.001%
GNMA II 30 YR	6	4/20/39	111,163	119,771	0.009%
GNMA II 30 YR	4.5	4/20/40	7,766,326	8,149,708	0.638%
GNMA II 30 YR	5	4/20/40	3,933,685	4,172,244	0.327%
GNMA II 30 YR	4.5	4/20/41	518,408	544,014	0.043%
GNMA II 30 YR	3.5	4/20/42	10,132	10,206	0.001%
GNMA II 30 YR	3	4/20/43	1,238,036	1,228,380	0.096%
GNMA II 30 YR	3.5	4/20/43	1,567,602	1,586,446	0.124%
GNMA II 30 YR	2.5	4/20/45	34,324	32,883	0.003%
GNMA II 30 YR	3.5	4/20/45	304,507	306,944	0.024%
GNMA II 30 YR	3.5	4/20/45	373,306	375,868	0.029%
GNMA II 30 YR	3.5	4/20/45	18,405,175	18,551,350	1.453%
GNMA II 30 YR	3.5	4/20/45	187,370	188,855	0.015%
GNMA II 30 YR	3	4/20/46	35,839,344	35,338,175	2.767%
GNMA II 30 YR	2.5	4/20/47	54,713	52,416	0.004%
GNMA II 30 YR	3	4/20/47	3,347,905	3,296,404	0.258%
GNMA II 30 YR	4	4/20/47	23,738,247	24,347,279	1.906%
GNMA II 30 YR	2.5	4/20/48	1,961,120	1,878,920	0.147%
GNMA II 30 YR	7	5/20/31	22,459	26,073	0.002%
GNMA II 30 YR	5.5	5/20/35	31,567	33,710	0.003%
GNMA II 30 YR	6	5/20/36	42,926	46,583	0.004%
GNMA II 30 YR	5.5	5/20/39	45,623	48,633	0.004%
GNMA II 30 YR	4.5	5/20/40	14,465,024	15,178,694	1.188%
GNMA II 30 YR	3.5	5/20/42	125,233	126,259	0.010%
GNMA II 30 YR	3.5	5/20/42	416,483	421,493	0.033%
GNMA II 30 YR	2.5	5/20/43	373,240	361,392	0.028%
GNMA II 30 YR	3	5/20/43	3,226,506	3,201,340	0.251%
GNMA II 30 YR	4	5/20/46	1,503,786	1,545,880	0.121%
GNMA II 30 YR	3.5	5/20/46	1,385,770	1,396,602	0.109%
GNMA II 30 YR	4	5/20/47	32,766,527	33,578,031	2.629%
GNMA II 30 YR	5.5	5/20/48	5,644,862	5,912,013	0.463%
GNMA II 30 YR	5	5/20/48	1,060,711	1,117,053	0.087%
GNMA II 30 YR	7	6/20/29	12,716	14,492	0.001%
GNMA II 30 YR	5	6/20/33	117,448	124,685	0.010%
GNMA II 30 YR	4.5	6/20/34	75,285	78,570	0.006%
GNMA II 30 YR	4	6/20/40	1,081,840	1,117,683	0.088%
GNMA II 30 YR	4.5	6/20/40	1,941,481	2,037,381	0.160%
GNMA II 30 YR	3.5	6/20/42	24,977	25,300	0.002%
GNMA II 30 YR	3	6/20/43	439,743	436,313	0.034%
GNMA II 30 YR	3	6/20/46	3,545,623	3,493,858	0.274%
GNMA II 30 YR	4	6/20/47	10,474,203	10,733,610	0.840%
GNMA II 30 YR	5.5	6/20/48	20,281,294	21,241,136	1.663%
GNMA II 30 YR	7	7/20/31	19,967	23,196	0.002%
GNMA II 30 YR	5.5	7/20/33	395,207	422,061	0.033%
GNMA II 30 YR	5	7/20/34	23,455	24,900	0.002%
GNMA II 30 YR	5.5	7/20/34	293,412	313,259	0.025%
GNMA II 30 YR	6	7/20/34	208,785	226,575	0.018%
GNMA II 30 YR	5.5	7/20/35	3,009,037	3,213,480	0.252%
GNMA II 30 YR	6	7/20/36	114,730	124,584	0.010%

GNMA II 30 YR	4.5	7/20/39	16,485	17,298	0.001%
GNMA II 30 YR	5	7/20/39	440,016	468,821	0.037%
GNMA II 30 YR	4.5	7/20/40	2,643,877	2,774,267	0.217%
GNMA II 30 YR	4	7/20/42	1,996,591	2,061,966	0.161%
GNMA II 30 YR	4.5	7/20/46	2,576,338	2,701,296	0.212%
GNMA II 30 YR	3	7/20/46	4,704,959	4,636,256	0.363%
GNMA II 30 YR	3.5	7/20/46	18,542,488	18,687,395	1.463%
GNMA II 30 YR	3.5	7/20/46	3,399,308	3,432,836	0.269%
GNMA II 30 YR	3.5	7/20/46	3,064,582	3,119,974	0.244%
GNMA II 30 YR	4	7/20/47	2,299,398	2,356,998	0.185%
GNMA II 30 YR	4.5	7/20/47	14,739,118	15,261,494	1.195%
GNMA II 30 YR	6.5	8/20/29	493	554	0.000%
GNMA II 30 YR	7	8/20/30	23,677	25,739	0.002%
GNMA II 30 YR	6.5	8/20/31	9,938	11,332	0.001%
GNMA II 30 YR	5	8/20/33	838,352	898,162	0.070%
GNMA II 30 YR	5.5	8/20/34	165,276	176,485	0.014%
GNMA II 30 YR	5	8/20/35	24,760	26,284	0.002%
GNMA II 30 YR	5.5	8/20/35	77,827	83,093	0.007%
GNMA II 30 YR	5.5	8/20/38	484,900	516,958	0.040%
GNMA II 30 YR	6	8/20/38	366,844	398,540	0.031%
GNMA II 30 YR	4	8/20/39	31,988	33,138	0.003%
GNMA II 30 YR	4.5	8/20/39	32,223	33,815	0.003%
GNMA II 30 YR	4	8/20/40	1,056,472	1,091,372	0.085%
GNMA II 30 YR	4.5	8/20/40	165,062	173,206	0.014%
GNMA II 30 YR	5	8/20/40	1,990,811	2,101,735	0.165%
GNMA II 30 YR	3	8/20/42	18,359,340	18,216,150	1.426%
GNMA II 30 YR	5	8/20/42	871,971	920,221	0.072%
GNMA II 30 YR	3	8/20/43	791,704	785,528	0.062%
GNMA II 30 YR	3.5	8/20/43	2,155,647	2,181,564	0.171%
GNMA II 30 YR	3.5	8/20/44	1,474,689	1,493,341	0.117%
GNMA II 30 YR	3.5	8/20/45	8,241,196	8,309,740	0.651%
GNMA II 30 YR	3	8/20/46	58,576,746	57,748,260	4.522%
GNMA II 30 YR	3.5	8/20/46	1,052,262	1,062,640	0.083%
GNMA II 30 YR	3.5	8/20/46	2,927,553	2,956,428	0.231%
GNMA II 30 YR	3.5	8/20/46	9,750,188	9,862,802	0.772%
GNMA II 30 YR	3.5	8/20/46	1,845,045	1,863,113	0.146%
GNMA II 30 YR	3.5	8/20/46	16,864,681	16,995,524	1.331%
GNMA II 30 YR	4.5	8/20/47	3,448,261	3,570,473	0.280%
GNMA II 30 YR	5	8/20/47	15,700,031	16,347,623	1.280%
GNMA II 30 YR	5	8/20/48	2,548,104	2,683,455	0.210%
GNMA II 30 YR	5	9/20/33	1,922,447	2,065,707	0.162%
GNMA II 30 YR	5.5	9/20/33	104,057	111,119	0.009%
GNMA II 30 YR	5.5	9/20/34	684,205	730,649	0.057%
GNMA II 30 YR	5.5	9/20/35	1,609,924	1,718,520	0.135%
GNMA II 30 YR	6	9/20/38	2,019,510	2,179,683	0.171%
GNMA II 30 YR	4	9/20/40	1,163,185	1,203,169	0.094%
GNMA II 30 YR	4.5	9/20/40	1,454,485	1,526,131	0.119%
GNMA II 30 YR	4.5	9/20/41	251,220	263,574	0.021%
GNMA II 30 YR	3.5	9/20/42	8,268,136	8,367,630	0.655%
GNMA II 30 YR	4	9/20/42	118,027	121,870	0.010%
GNMA II 30 YR	3.5	9/20/44	921,728	933,386	0.073%
GNMA II 30 YR	4.5	9/20/46	3,285,890	3,444,192	0.270%
GNMA II 30 YR	3.5	9/20/46	844,998	853,254	0.067%
GNMA II 30 YR	3.5	9/20/46	2,042,259	2,062,403	0.161%
GNMA II 30 YR	3.5	9/20/46	2,128,010	2,148,998	0.168%
GNR 2009-103 WC	4.5	9/20/38	551,512	555,508	0.043%
GNR 2010-127 JI	4	2/20/39	993,830	65,815	0.005%
GNR 2010-165 IP	4	4/20/38	4,888,620	142,208	0.011%
GNR 2010-78 AI	4.5	4/20/39	469,468	95,810	0.008%
GNR 2010-87 HI	4.5	11/20/38	2,557,088	94,953	0.007%
GNR 2011-133 GB	3.5	9/20/41	1,900,000	1,904,747	0.149%
GNR 2011-94 AI	4.5	1/20/39	98,932	87	0.000%
GNR 2012-94 BI	4	5/20/37	2,131,058	252,965	0.020%
GNR 2014-115 KI	3	6/20/37	2,372,710	223,441	0.017%
GNR 2014-119 I	4	8/20/44	19,101,465	3,397,977	0.266%
GNR 2014-129 BI	3.5	9/20/29	5,950,661	619,294	0.048%
GNR 2014-160 DI	3.5	4/20/39	8,384,514	785,009	0.061%
GNR 2014-184 GI	3.5	2/20/41	11,996,441	1,264,641	0.099%
GNR 2015-100 AI	3.5	3/20/39	7,370,926	504,541	0.040%
GNR 2015-148 LI	3.5	6/20/39	5,911,201	641,734	0.050%
GNR 2015-178 AI	3.5	8/20/39	13,743,384	1,550,797	0.121%
GNR 2016-46 IO	3.5	4/20/46	15,369,768	2,589,420	0.203%

GNR 2016-60 IK	3.5	12/20/45	12,509,010	1,891,058	0.148%
GNR 2017-87 KZ	3.5	6/20/47	5,520,545	5,598,889	0.438%
GNR 2018-71 EA	3	8/20/45	10,728,253	10,667,893	0.835%
GNR 2018-71 EB	3	12/20/44	7,598,600	7,578,272	0.593%
GOVT NATL MORTG ASSN	7	1/15/26	350	368	0.000%
GOVT NATL MORTG ASSN	7.5	2/15/24	986	987	0.000%
GOVT NATL MORTG ASSN	8	9/15/27	86,594	93,915	0.007%
GOVT NATL MORTG ASSN	8	9/15/27	22,882	22,918	0.002%
GOVT NATL MORTG ASSN	8	9/15/27	72,759	78,714	0.006%
GOVT NATL MORTG ASSN II	8	5/20/27	12,702	13,948	0.001%
GOVT NATL MTG ASSN	9.5	10/15/20	666	667	0.000%
GOVT NATL MTG ASSN	10	10/15/20	58	58	0.000%
GOVT NATL MTG ASSN	7	10/15/27	541	573	0.000%
GOVT NATL MTG ASSN	9.5	11/15/19	818	820	0.000%
GOVT NATL MTG ASSN	7.5	11/15/22	7,719	7,728	0.001%
GOVT NATL MTG ASSN	9	1/15/20	61	61	0.000%
GOVT NATL MTG ASSN	9.5	12/15/20	216	216	0.000%
GOVT NATL MTG ASSN	7.5	12/15/23	1,068	1,117	0.000%
GOVT NATL MTG ASSN	10.5	3/15/19	91	91	0.000%
GOVT NATL MTG ASSN	7	3/15/26	432	433	0.000%
GOVT NATL MTG ASSN	8.5	3/15/27	22,528	22,572	0.002%
GOVT NATL MTG ASSN	9.5	4/15/19	104	104	0.000%
GOVT NATL MTG ASSN	7	4/15/26	3,387	3,557	0.000%
GOVT NATL MTG ASSN	6.5	4/15/26	14,495	15,606	0.001%
GOVT NATL MTG ASSN	9.5	5/15/20	2,764	2,769	0.000%
GOVT NATL MTG ASSN	10.5	6/15/19	20	20	0.000%
GOVT NATL MTG ASSN	9	6/15/20	4	4	0.000%
GOVT NATL MTG ASSN	9.5	7/15/20	779	781	0.000%
GOVT NATL MTG ASSN	9.5	7/15/21	685	687	0.000%
GOVT NATL MTG ASSN	10	7/15/22	5,411	5,425	0.000%
GOVT NATL MTG ASSN	7.5	7/15/23	235	235	0.000%
GOVT NATL MTG ASSN	10.5	8/15/20	849	858	0.000%
GOVT NATL MTG ASSN	9	8/15/21	150	152	0.000%
GOVT NATL MTG ASSN	8	8/15/27	79,094	85,731	0.007%
GOVT NATL MTG ASSN 1	7	1/15/26	389	409	0.000%
GOVT NATL MTG ASSN GPM	9.25	11/15/19	451	451	0.000%
GOVT NATL MTG ASSN GPM	9.25	12/15/19	2,831	2,837	0.000%
GOVT NATL MTG ASSN GPM I	9.75	2/15/21	12,458	12,490	0.001%
GOVT NATL MTG ASSN I	9	10/15/19	295	297	0.000%
GOVT NATL MTG ASSN I	9	10/15/21	191	197	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/22	537	537	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	1,658	1,673	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	1,132	1,133	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	8,270	8,280	0.001%
GOVT NATL MTG ASSN I	9.5	10/15/24	3,345	3,353	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	5,149	5,417	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	1,963	2,093	0.000%
GOVT NATL MTG ASSN I	9	11/15/20	714	715	0.000%
GOVT NATL MTG ASSN I	9	11/15/21	148	149	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/21	7,939	7,948	0.001%
GOVT NATL MTG ASSN I	8.5	11/15/22	852	853	0.000%
GOVT NATL MTG ASSN I	7.5	11/15/22	55	56	0.000%
GOVT NATL MTG ASSN I	8.5	11/15/22	347	348	0.000%
GOVT NATL MTG ASSN I	9	1/15/20	48	48	0.000%
GOVT NATL MTG ASSN I	9	1/15/21	337	337	0.000%
GOVT NATL MTG ASSN I	8.5	1/15/22	89	89	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,396	1,472	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	375	392	0.000%
GOVT NATL MTG ASSN I	8	1/15/27	17,607	17,635	0.001%
GOVT NATL MTG ASSN I	7	1/15/27	380	385	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	5,745	5,774	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	379	379	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	3,760	3,943	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	2,913	3,010	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	1,527	1,525	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	1,156	1,226	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	1,559	1,607	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	11,318	11,556	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	1,878	1,886	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	147	147	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	2,105	2,127	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	10,145	11,190	0.001%

GOVT NATL MTG ASSN I	7	1/15/28	4,507	4,774	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	15,459	15,735	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	26,025	26,362	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	50,941	52,590	0.004%
GOVT NATL MTG ASSN I	7	1/15/28	5,331	5,351	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	11,215	11,296	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	25,075	25,582	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	1,461	1,463	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	28,558	30,417	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	11,299	11,566	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	3,669	3,776	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	6,752	6,962	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	12,369	12,415	0.001%
GOVT NATL MTG ASSN I	7	1/15/28	9,548	9,614	0.001%
GOVT NATL MTG ASSN I	8	1/15/28	48,257	49,414	0.004%
GOVT NATL MTG ASSN I	7	1/15/28	18,528	19,854	0.002%
GOVT NATL MTG ASSN I	7	1/15/28	398	425	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	13,708	13,776	0.001%
GOVT NATL MTG ASSN I	10	12/15/19	1,945	1,949	0.000%
GOVT NATL MTG ASSN I	9	12/15/19	96	96	0.000%
GOVT NATL MTG ASSN I	9	12/15/19	850	856	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	293	294	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	1,685	1,688	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/21	1,366	1,367	0.000%
GOVT NATL MTG ASSN I	8.5	12/15/21	10,329	10,726	0.001%
GOVT NATL MTG ASSN I	7.5	12/15/23	138	138	0.000%
GOVT NATL MTG ASSN I	9.5	12/15/24	2,930	2,936	0.000%
GOVT NATL MTG ASSN I	9.5	12/15/24	9,531	9,779	0.001%
GOVT NATL MTG ASSN I	9.5	12/15/24	4,364	4,371	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/26	46,309	47,225	0.004%
GOVT NATL MTG ASSN I	8	12/15/26	55,833	59,894	0.005%
GOVT NATL MTG ASSN I	7	12/15/27	201	204	0.000%
GOVT NATL MTG ASSN I	7	12/15/27	1,419	1,514	0.000%
GOVT NATL MTG ASSN I	7	12/15/27	302	311	0.000%
GOVT NATL MTG ASSN I	8	12/15/27	126,740	138,289	0.011%
GOVT NATL MTG ASSN I	8	12/15/27	54,535	59,005	0.005%
GOVT NATL MTG ASSN I	9	2/15/20	130	130	0.000%
GOVT NATL MTG ASSN I	9	2/15/20	25	25	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/23	135	141	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/23	14,927	14,945	0.001%
GOVT NATL MTG ASSN I	7.5	2/15/23	4,489	4,536	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,165	1,166	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	131	140	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	404	410	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,199	1,264	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,037	1,056	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	6,741	6,747	0.001%
GOVT NATL MTG ASSN I	7	2/15/26	347	347	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/28	65,620	70,334	0.006%
GOVT NATL MTG ASSN I	10	3/15/19	317	317	0.000%
GOVT NATL MTG ASSN I	9	3/15/20	1,764	1,767	0.000%
GOVT NATL MTG ASSN I	8.5	3/15/21	52	52	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/22	618	619	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/22	1,364	1,365	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/22	1,005	1,006	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	5,416	5,423	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	1,726	1,797	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/23	61	63	0.000%
GOVT NATL MTG ASSN I	9.5	3/15/23	1,228	1,263	0.000%
GOVT NATL MTG ASSN I	8	3/15/25	604	643	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	2,497	2,646	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/26	808	859	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	259	273	0.000%
GOVT NATL MTG ASSN I	6.5	3/15/26	268	289	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/28	1,777	1,779	0.000%
GOVT NATL MTG ASSN I	9	4/15/20	1,088	1,096	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/22	13,367	13,421	0.001%
GOVT NATL MTG ASSN I	7.5	4/15/22	748	749	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/22	55	55	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/23	5,840	6,078	0.000%
GOVT NATL MTG ASSN I	7.5	4/15/23	706	707	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	81	84	0.000%

GOVT NATL MTG ASSN I	7	4/15/24	939	976	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	5,163	5,378	0.000%
GOVT NATL MTG ASSN I	6.5	4/15/26	4,081	4,394	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	401	406	0.000%
GOVT NATL MTG ASSN I	7	4/15/28	31,026	33,932	0.003%
GOVT NATL MTG ASSN I	7	4/15/28	1,237	1,252	0.000%
GOVT NATL MTG ASSN I	9	5/15/20	188	189	0.000%
GOVT NATL MTG ASSN I	9	5/15/20	38	38	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/22	183	183	0.000%
GOVT NATL MTG ASSN I	9	5/15/22	1,078	1,080	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/22	425	426	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	671	672	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	519	520	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	424	424	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	850	851	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	358	359	0.000%
GOVT NATL MTG ASSN I	7.5	5/15/23	986	991	0.000%
GOVT NATL MTG ASSN I	9	5/15/24	18,411	19,018	0.001%
GOVT NATL MTG ASSN I	7.5	5/15/24	728	728	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	247	251	0.000%
GOVT NATL MTG ASSN I	7	5/15/28	1,323	1,406	0.000%
GOVT NATL MTG ASSN I	7	5/15/28	18,554	18,849	0.001%
GOVT NATL MTG ASSN I	7	5/15/28	7,192	7,600	0.001%
GOVT NATL MTG ASSN I	7	5/15/28	5,113	5,251	0.000%
GOVT NATL MTG ASSN I	9	6/15/19	17	17	0.000%
GOVT NATL MTG ASSN I	8.5	6/15/21	78	79	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	108	109	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	300	300	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	356	357	0.000%
GOVT NATL MTG ASSN I	9	6/15/21	328	331	0.000%
GOVT NATL MTG ASSN I	7.5	6/15/23	858	864	0.000%
GOVT NATL MTG ASSN I	7.5	6/15/23	6,074	6,081	0.000%
GOVT NATL MTG ASSN I	7	6/15/26	3,677	3,873	0.000%
GOVT NATL MTG ASSN I	9	7/15/21	101	101	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	313	313	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	280	280	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	2,420	2,423	0.000%
GOVT NATL MTG ASSN I	7.5	7/15/23	1,655	1,657	0.000%
GOVT NATL MTG ASSN I	9	7/15/23	1,518	1,522	0.000%
GOVT NATL MTG ASSN I	10	7/15/24	48	48	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	12,854	12,869	0.001%
GOVT NATL MTG ASSN I	7.5	8/15/22	1,244	1,245	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	438	439	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	1,165	1,167	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/22	4,786	4,792	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	2,900	2,904	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	4,669	4,675	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	3,796	3,865	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	1,087	1,093	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	1,630	1,646	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	335	335	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	2,776	2,795	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	1,185	1,187	0.000%
GOVT NATL MTG ASSN I	9	8/15/24	339	340	0.000%
GOVT NATL MTG ASSN I	9	8/15/24	5,001	5,012	0.000%
GOVT NATL MTG ASSN I	9.5	8/15/24	2,815	2,821	0.000%
GOVT NATL MTG ASSN I	9	9/15/19	105	105	0.000%
GOVT NATL MTG ASSN I	9	9/15/19	126	127	0.000%
GOVT NATL MTG ASSN I	9	9/15/20	151	151	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	585	594	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	243	243	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	433	434	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	1,215	1,223	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	1,087	1,088	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	1,967	1,969	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	758	759	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	1,152	1,192	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/22	777	779	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	50	50	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	1,403	1,405	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	4,312	4,317	0.000%
GOVT NATL MTG ASSN I	9	9/15/24	1,284	1,286	0.000%

GOVT NATL MTG ASSN I	9	9/15/24	314	315	0.000%
GOVT NATL MTG ASSN I	9.5	9/15/24	4,117	4,126	0.000%
GOVT NATL MTG ASSN I	8	9/15/24	2,455	2,459	0.000%
GOVT NATL MTG ASSN I	9	9/15/24	4,314	4,324	0.000%
GOVT NATL MTG ASSN I 405603X	7	4/15/26	350	372	0.000%
GOVT NATL MTG ASSN II	10	10/20/20	62	63	0.000%
GOVT NATL MTG ASSN II	8.5	10/20/22	698	732	0.000%
GOVT NATL MTG ASSN II	8	10/20/24	9,733	10,321	0.001%
GOVT NATL MTG ASSN II	8.5	11/20/21	496	496	0.000%
GOVT NATL MTG ASSN II	8.5	11/20/22	454	458	0.000%
GOVT NATL MTG ASSN II	10	1/20/20	90	90	0.000%
GOVT NATL MTG ASSN II	10	1/20/21	357	363	0.000%
GOVT NATL MTG ASSN II	8.5	1/20/22	7,013	7,242	0.001%
GOVT NATL MTG ASSN II	8.5	1/20/23	1,994	2,011	0.000%
GOVT NATL MTG ASSN II	9.5	12/20/20	437	441	0.000%
GOVT NATL MTG ASSN II	8.5	12/20/21	2,389	2,408	0.000%
GOVT NATL MTG ASSN II	8.5	2/20/22	944	957	0.000%
GOVT NATL MTG ASSN II	8.5	2/20/23	642	667	0.000%
GOVT NATL MTG ASSN II	10	3/20/21	155	155	0.000%
GOVT NATL MTG ASSN II	9	3/20/25	696	756	0.000%
GOVT NATL MTG ASSN II	6.5	3/20/26	46,603	50,837	0.004%
GOVT NATL MTG ASSN II	8.5	4/20/22	5,836	6,050	0.000%
GOVT NATL MTG ASSN II	8.5	5/20/22	2,575	2,599	0.000%
GOVT NATL MTG ASSN II	9	5/20/22	1,051	1,062	0.000%
GOVT NATL MTG ASSN II	5.5	5/20/34	544,203	581,222	0.046%
GOVT NATL MTG ASSN II	10	7/20/19	32	32	0.000%
GOVT NATL MTG ASSN II	11	9/20/19	300	301	0.000%
GOVT NATL MTG ASSN II	10	9/20/20	371	371	0.000%
GOVT NATL MTG ASSN II30Y	7	5/20/28	5,524	6,248	0.000%
GOVT NATL MTG ASSN II30Y	8	8/20/25	11,500	12,436	0.001%
GOVT NATL MTG ASSN II30Y	8	9/20/26	24,239	27,762	0.002%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	11,346	12,216	0.001%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	6,459	6,954	0.001%
GOVT NATL MTG ASSN I NEW	6.5	1/15/28	40,297	43,386	0.003%
GOVT NATL MTG ASSN I NEW	6.5	12/15/23	2,171	2,337	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	1,242	1,337	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	10,409	11,207	0.001%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	10,540	11,348	0.001%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	9,572	10,306	0.001%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	28,636	30,832	0.002%
GOVT NATL MTG ASSN I NEW	6.5	4/15/26	1,939	2,087	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/27	1,211	1,304	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/28	2,452	2,640	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	6,085	6,551	0.001%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	19,723	21,235	0.002%
GOVT NATL MTG ASSN I NEW	6.5	5/15/28	2,202	2,371	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/28	7,546	8,125	0.001%
GOVT NATL MTG ASSN I NEW	6.5	5/15/28	620	668	0.000%
GOVT NATL MTG ASSN I NEW	6.5	6/15/26	2,203	2,372	0.000%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	10,278	11,066	0.001%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	14,456	15,565	0.001%
GOVT NATL MTG ASSN I NEW	6.5	9/15/27	17,686	19,042	0.001%
GOVT NATL MTG ASSOC	7	3/15/26	160	169	0.000%
HLA 2014-3A B1R 144A	4.17	10/22/25	1,725,000	1,713,795	0.134%
SMB 2014-A A2B 144A	3.61	5/15/26	1,897,462	1,913,919	0.150%
TIPS	0.63	4/15/23	13,306,436	13,096,444	1.025%
TIPS	0.75	7/15/28	10,104,623	9,893,058	0.775%
TRP Government Reserve	2.45		32,615,716	32,615,716	2.554%
VENDEE MORTG TR 96-3 4	9.79	3/15/25	1,743	1,777	0.000%

Total Investments in Securities **1,402,323,636**

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
USD IRS 06/19/2048 PAY FIX	(6,950,000)	(237,308)	(0.019%)
USD IRS 12/19/2028 PAY FIX	(10,000,000)	(185,580)	(0.015%)
CMBX.NA.AA.11 11/18/2054	7,000,000	(139,657)	(0.011%)
USD IRS 12/10/2020 REC FIX	21,000,000	94,857	0.007%
USD IRS 12/12/2020 REC FIX	11,330,000	39,995	0.003%
USD IRS 12/04/2020 REC FIX	24,000,000	143,736	0.011%
USD IRS 12/12/2028 PAY FIX	(18,375,000)	(309,343)	(0.024%)
USD IRS 12/10/2028 PAY FIX	(33,700,000)	(694,287)	(0.054%)
USD IRS 12/04/2028 PAY FIX	(39,350,000)	(1,254,911)	(0.098%)

Total Swap Contracts (2,542,498)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
90DAY EURODOLLAR FUT JUN 19	0	6/17/2019	3,162,738	2,901	0.248%
90DAY EURODOLLAR FUT MAR 19	1	3/18/2019	13,863,825	998	1.086%
90DAY EURODOLLAR FUT MAR 20	(228)	3/16/2020	(13,885,913)	(27,905)	(1.087%)
FVH9 5YR US NOTE FUT MAR 19	(62)	3/29/2019	(7,110,625)	(16,072)	(0.557%)
TUH9 2YR US NOTE FUT MAR 19	278	3/29/2019	59,022,875	139,089	4.621%
USH9 UST 30YR FUT MAR 19	35	3/20/2019	5,110,000	15,105	0.400%
WNH9 ULTRA US BOND FUT MAR 19	91	3/20/2019	14,619,719	48,840	1.145%

Total Futures Contracts 162,954

NET ASSETS 1,277,176,233

NET ASSET VALUE PER SHARE

GNMA Fund Shares 8.96

(\$1,252,293,500 / 139,729,815 Shares Outstanding)

GNMA Fund- I Class Shares 8.96

(\$24,882,733 / 2,776,266 Shares Outstanding)

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

Important Information

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