## T. Rowe Price GNMA Fund (Unaudited)

## Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Angel Oak Mortgage Trust 2023-3	4.8	9/26/67	940,092	912,410	0.090%
Arroyo Mortgage Trust 2021-1R	1.18	10/25/48	1,315,888	1,136,735	0.112%
Fannie Mae REMICS	5.5	12/25/36	508,261	516,082	0.051%
Fannie Mae REMICS	3	2/25/28	2,218,324	75,093	0.007%
Federal Home Loan Mortgage	7	11/1/30	1,003	1,035	0.000%
Federal Home Loan Mortgage	7	4/1/32	224,912	232,562	0.023%
Federal Home Loan Mortgage	6.5	8/1/36	13,630	13,976	0.001%
Federal National Mortgage Assn.	5	10/1/51	1,252,429	1,227,691	0.121%
Federal National Mortgage Assn.	5	10/1/51	1,470,562	1,441,538	0.142%
Federal National Mortgage Assn.	5.5	10/1/53	4,849,681	4,840,219	0.476%
Federal National Mortgage Assn.	5.81	11/1/35	2,797	2,792	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	893,495	813,863	0.080%
Federal National Mortgage Assn.	6.5	11/1/53	4,493,695	4,590,934	0.451%
Federal National Mortgage Assn.	6.5	1/1/54	14,680,051	15,070,608	1.481%
Federal National Mortgage Assn.	2.5	3/1/42	5,521,132	4,796,765	0.471%
Federal National Mortgage Assn.	5	3/1/53	5,100,126	4,988,413	0.490%
Federal National Mortgage Assn.	3.5	5/1/50	1,256,388	1,141,665	0.112%
Federal National Mortgage Assn.	3.5	7/1/48	82,567	78,556	0.008%
Federal National Mortgage Assn.	6	8/1/53	9,851,826	9,986,008	0.982%
FNMA 15 YR TBA APR	7	1/1/26	976,000	927,644	0.091%
FNMA 15 YR TBA APR	2.5	1/1/28	(1,810,000)	(1,646,686)	(0.162%)
FNMA 30 YR TBA APR	13	1/1/33	0	0	0.000%
FNMA 30 YR TBA APR	9	1/1/35	(3,984,000)	(3,793,654)	(0.373%)
FNMA 30 YR TBA APR	8	1/1/39	(6,035,000)	(5,588,420)	(0.549%)
FNMA 30 YR TBA APR	3	1/1/43	1,092,000	939,351	0.092%
FNMA 30 YR TBA APR	5	1/1/44	3,371,000	2,785,998	0.274%
FNMA 30 YR TBA APR	4	1/1/51	3,546,000	2,804,843	0.276%
GNMA II TBA APR	11	1/1/34	3,695,000	3,691,530	0.363%
GNMA II TBA APR	6	1/1/34	16,935,000	17,083,014	1.679%
GNMA II TBA APR	4.5	1/1/36	(1,961,000)	(1,884,185)	(0.185%)
Government National Mortgage Assn.	7.5	10/15/27	2,160	2,186	0.000%
Government National Mortgage Assn.	6.5	10/15/27	65	65	0.000%
Government National Mortgage Assn.	6.5	10/15/28	807	826	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,988	2,043	0.000%
Government National Mortgage Assn.	6.5	10/15/28	2,050	2,103	0.000%
Government National Mortgage Assn.	6.5	10/15/28	153	156	0.000%
Government National Mortgage Assn.	6.5	10/15/28	716	738	0.000%
Government National Mortgage Assn.	6.5	10/15/28	5,857	6,003	0.001%
Government National Mortgage Assn.	6.5	10/15/28	2,025	2,061	0.000%
Government National Mortgage Assn.	6.5	10/15/28	763	783	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,355	1,379	0.000%
Government National Mortgage Assn.	6.5	10/15/28	122	124	0.000%
Government National Mortgage Assn.	6.5	10/15/28	734	750	0.000%
Government National Mortgage Assn.	7.5	10/15/29	1,196	1,197	0.000%
Government National Mortgage Assn.	7.5	10/15/29	789	802	0.000%
Government National Mortgage Assn.	7.5	10/15/30	103	103	0.000%
Government National Mortgage Assn.	7.5	10/15/30	54	56	0.000%
Government National Mortgage Assn.	7.5	10/15/30	754	754	0.000%
Government National Mortgage Assn.	5	10/15/33	68,226	68,716	0.007%
Government National Mortgage Assn.	6.5	10/15/36	2,069	2,145	0.000%
Government National Mortgage Assn.	5.5	10/15/38	2,059,511	2,109,821	0.207%
Government National Mortgage Assn.	5	10/15/39	117,878	118,320	0.012%
Government National Mortgage Assn.	3.5	10/15/42	2,865,929	2,670,477	0.262%
Government National Mortgage Assn.	3	10/15/44	14,345	12,924	0.001%
Government National Mortgage Assn.	7	10/20/28	87,676	89,612	0.009%
Government National Mortgage Assn.	7	10/20/29	5,178	5,292	0.001%
Government National Mortgage Assn.	7	10/20/30	30,055	30,719	0.003%
Government National Mortgage Assn.	3	10/20/32	284,389	262,321	0.026%
Government National Mortgage Assn.	5.5	10/20/32	873,486	892,135	0.088%
Government National Mortgage Assn.	5.5	10/20/33	13,512	13,861	0.001%
Government National Mortgage Assn.	5.5	10/20/34	1,189,806	1,226,365	0.121%
Government National Mortgage Assn.	5	10/20/35	8,266	8,320	0.001%
Government National Mortgage Assn.	5.5	10/20/35	1,089	1,122	0.000%
Government National Mortgage Assn.	1.5	10/20/36	1,273,737	1,096,519	0.108%
Government National Mortgage Assn.	4.5	10/20/39	7,509	7,408	0.001%

Descriptions of the property	Government National Mortgage Assn.	5	10/20/39	2,168,864	2,182,641	0.215%
Decement (Manifer Marine France   1985   1					· ·	0.002%
Decemmen Norm Winderge Norm   1   100000   100000   100000   100000   100000   100000   100000   100000   100000   100000   1000000	Government National Mortgage Assn.	4	10/20/40	79,162	76,119	0.007%
	Government National Mortgage Assn.	4.5	10/20/40	50,062	49,330	0.005%
Secure House Stategor Some	Government National Mortgage Assn.	5		209,199	210,980	0.021%
						0.143%
December   1998   199						0.007%
Security						0.000%
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Sementificial triangum   1					-	0.179%
Seen men (Salead Sangago Ages)         6, 9, 100,000         3, 100,000         1,000 </td <td></td> <td>3</td> <td></td> <td></td> <td></td> <td>0.215%</td>		3				0.215%
Seaments laboral beingspe fanns         3         februar 5.00         5.00         1.00	Government National Mortgage Assn.	3.5	10/20/46	238,186	220,801	0.022%
Comment National Vintages Arom.         4         Choose Seed.         574,586         574,586         578,586         58	Government National Mortgage Assn.	6	10/20/48	33,540	34,891	0.003%
Comment Nation Microgy John         15.         10/80         17.40         17	Government National Mortgage Assn.	3	10/20/49	2,450,780	2,124,343	0.209%
Conseminational Manage Journel         28         10000         178,000         48,000         1000         10000 <t< td=""><td></td><td></td><td></td><td></td><td></td><td>1.553%</td></t<>						1.553%
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Deserment-Autonos Interlagas Aries						0.000%
	Government National Mortgage Assn.	7.5	11/15/25	871	870	0.000%
	Government National Mortgage Assn.	7.5	11/15/25	212	212	0.000%
Decement Interioral Horizon Entrogope sixes		7.5				0.000%
		7.5	11/15/26	1,491	1,495	0.000%
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Decemment National Metrigage Axon.		7.5	11/15/30	659	662	0.000%
	Government National Mortgage Assn.	7.5	11/15/30	99	99	0.000%
Decerment National Mortgage Astan.	Government National Mortgage Assn.	7.5	11/15/30	673	675	0.000%
	Government National Mortgage Assn.	7.5	11/15/30	5,277	5,286	0.001%
Separate National Mortgage Assar.					-	0.001%
Commune National Martigage Assar.   3.5   11/1546   2.01.577   1.075,522   0.00.00						0.001%
Coverment National Mortgage Assn.   3.5   11/75/11   2,018,970   1,875,922   0.196   Coverment National Mortgage Assn.   3.5   11/75/21   2868,407   784,534   0.077   Coverment National Mortgage Assn.   3.5   11/75/22   522,97   544,534   0.075   Coverment National Mortgage Assn.   5.5   11/75/25   51/25/27   54,432   0.056   Coverment National Mortgage Assn.   5.5   11/75/26   51/25/26   525,421   0.056   Coverment National Mortgage Assn.   3.5   11/75/26   51/25/26   525,421   0.056   Coverment National Mortgage Assn.   3.5   11/75/26   51/25/26   525,421   0.056   Coverment National Mortgage Assn.   5.5   11/75/26   51/25/26   525,242   0.056   Coverment National Mortgage Assn.   5.5   11/75/26   51/25/26   0.05	Government National Montgage Assit.	ວ	11/15/54	9,994	10,065	0.001%
Seemment National Mortgage Asan.   3   11/1542   888.407   786.334   0.077   Government National Mortgage Asan.   35   11/1642   542.267   604.692   0.0560   0.056	Government National Mortgage Asso.		11/15/36	31.839	32.667	0.003%
Severmment National Mortgage Assan.   5.5   11/15/45   512,959   525,421   0.052		6			-	0.003% 0.184%
Severnment National Mortgage Assn.   3   11/20/26   58.558   56.006   0.006	Government National Mortgage Assn.	6 3.5	11/15/41	2,015,970	1,875,922	0.003% 0.184% 0.077%
Coverment National Mortgage Assn.         3         11/2032         62,200         58,369         0,006           Coverment National Mortgage Assn.         6.5         11/2032         1,876,866         1,197,702         0,188           Coverment National Mortgage Assn.         5.5         11/2033         44,396         44,796         0,008           Coverment National Mortgage Assn.         5.5         11/2034         14,430         14,873         0,001           Coverment National Mortgage Assn.         5         11/2038         4,070         4,104         0,000           Coverment National Mortgage Assn.         5.5         11/2038         25,2701         200,487         0,020           Coverment National Mortgage Assn.         4.5         11/2039         8,508         8,391         0,002           Coverment National Mortgage Assn.         4.5         11/2049         330,182         317,488         0,031           Coverment National Mortgage Assn.         4.5         11/2040         2,964,138         2,910,968         0,288           Coverment National Mortgage Assn.         4.5         11/2042         603,593         580,373         0,057           Coverment National Mortgage Assn.         5.5         11/2044         196,588         201,308	Government National Mortgage Assn.  Government National Mortgage Assn.	6 3.5 3	11/15/41 11/15/42	2,015,970 868,407	1,875,922 784,534	0.184%
Covernment National Mortgage Assn.   5.5   11/20/32   1.876,856   1.917,702   0.188	Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6 3.5 3 3.5	11/15/41 11/15/42 11/15/42	2,015,970 868,407 542,287	1,875,922 784,534 504,932	0.184% 0.077%
Government National Mortgage Assn.         5.5         11/20/33         44,396         45,758         0,004           Government National Mortgage Assn.         5.5         11/20/35         14,430         14,873         0,001           Government National Mortgage Assn.         5         11/20/35         4,070         4,104         0,000           Government National Mortgage Assn.         5.5         11/20/38         262,701         290,487         0,026           Government National Mortgage Assn.         4.5         11/20/39         8,508         8,391         0,001           Government National Mortgage Assn.         4         11/20/40         2,984,138         2,981,986         0,031           Government National Mortgage Assn.         4         11/20/40         2,984,138         2,910,986         0,286           Government National Mortgage Assn.         4         11/20/42         603,593         580,373         0,057           Government National Mortgage Assn.         5.5         11/20/44         14,6666         291,136         0,020           Government National Mortgage Assn.         3         11/20/45         455,307         348,588         0,040           Government National Mortgage Assn.         5         11/20/45         455,307         348,5	Government National Mortgage Assn.	6 3.5 3 3.5 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26	2,015,970 868,407 542,287 512,959 58,558	1,875,922 784,534 504,932 525,421 56,906	0.184% 0.077% 0.050%
Government National Mortgage Assn.         5.5         11/20/34         14,430         14,873         0,001           Government National Mortgage Assn.         5         11/20/35         4,070         4,104         0,000           Government National Mortgage Assn.         5.5         11/20/36         252,701         260,487         0,000           Government National Mortgage Assn.         4.5         11/20/39         8,508         8,331         0,001           Government National Mortgage Assn.         4.5         11/20/40         330,182         317,486         0,031           Government National Mortgage Assn.         4.5         11/20/40         2,954,138         2,910,966         0,286           Government National Mortgage Assn.         4.5         11/20/42         803,538         2,911,366         0,027           Government National Mortgage Assn.         5.5         11/20/44         196,656         201,136         0,020           Government National Mortgage Assn.         3.5         11/20/44         196,656         201,136         0,020           Government National Mortgage Assn.         3         11/20/45         455,307         481,858         0,044           Government National Mortgage Assn.         3         11/20/45         545,214 <td< td=""><td>Government National Mortgage Assn.  Government National Mortgage Assn.</td><td>6 3.5 3 3.5 5.5 3 3</td><td>11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32</td><td>2,015,970 868,407 542,287 512,959 58,558 62,200</td><td>1,875,922 784,534 504,932 525,421 56,906 58,369</td><td>0.184% 0.077% 0.050% 0.052% 0.006%</td></td<>	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 3	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32	2,015,970 868,407 542,287 512,959 58,558 62,200	1,875,922 784,534 504,932 525,421 56,906 58,369	0.184% 0.077% 0.050% 0.052% 0.006%
Government National Mortgage Assn.         5         11/20/35         4,070         4,104         0,000           Government National Mortgage Assn.         5.5         11/20/38         252,701         260,487         0,028           Government National Mortgage Assn.         4.5         11/20/39         8,508         8,331         0,031           Government National Mortgage Assn.         4         11/20/40         330,182         317,486         0,031           Government National Mortgage Assn.         4.5         11/20/42         603,593         580,373         0,057           Government National Mortgage Assn.         4.5         11/20/44         11/20/42         603,593         580,373         0,057           Government National Mortgage Assn.         5.5         11/20/44 </td <td>Government National Mortgage Assn.  Government National Mortgage Assn.</td> <td>6 3.5 3 3.5 5.5 3 3 5.5</td> <td>11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32</td> <td>2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856</td> <td>1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702</td> <td>0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188%</td>	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 3 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188%
Government National Mortgage Assn.         5.5         11/20/38         252,701         260,487         0.026           Government National Mortgage Assn.         4.5         11/20/39         8,508         8,391         0.001           Government National Mortgage Assn.         4.5         11/20/40         2,994,138         2,910,966         0.028           Government National Mortgage Assn.         4.6         11/20/42         603,593         560,373         0.057           Government National Mortgage Assn.         4.7         11/20/42         603,593         560,373         0.057           Government National Mortgage Assn.         5.5         11/20/44         196,656         201,138         0.020           Government National Mortgage Assn.         3.5         11/20/44         342,102         314,371         0.031           Government National Mortgage Assn.         3.5         11/20/45         5485,278         69,588         0.040           Government National Mortgage Assn.         4         11/20/45         5485,218         5230,885         0.514           Government National Mortgage Assn.         3         11/20/45         5485,218         5230,885         0.514           Government National Mortgage Assn.         3         11/20/45         1,584,175	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 5.5 5.5 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004%
Government National Mortgage Assn.         4         11/20/40         330,182         317,486         0.031           Government National Mortgage Assn.         45         11/20/42         603,593         590,373         0.057           Government National Mortgage Assn.         55         11/20/44         196,566         201,130         0.020           Government National Mortgage Assn.         3.5         11/20/44         342,102         314,371         0.031           Government National Mortgage Assn.         3         11/20/45         455,307         408,588         0.040           Government National Mortgage Assn.         4         11/20/45         545,218         5,230,885         0.514           Government National Mortgage Assn.         5         11/20/45         545,218         5,230,885         0.514           Government National Mortgage Assn.         6         11/20/45         5,485,218         5,230,885         0.514           Government National Mortgage Assn.         5         11/20/46         1,434,115         1,281,715         0.125           Government National Mortgage Assn.         3         11/20/46         660,253         597,912         0.059           Government National Mortgage Assn.         3         11/20/46         660,253	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001%
Government National Mortgage Assn.         4.5         11/20/40         2.954,138         2,910,966         0.286           Government National Mortgage Assn.         4         11/20/42         603,593         580,373         0.057           Government National Mortgage Assn.         5.5         11/20/44         196,656         201,136         0.020           Government National Mortgage Assn.         3.5         11/20/44         342,102         314,371         0.031           Government National Mortgage Assn.         3         11/20/45         455,307         408,588         0.040           Government National Mortgage Assn.         4         11/20/45         548,5218         5,230,885         0.514           Government National Mortgage Assn.         5         11/20/45         952,576         957,212         0.094           Government National Mortgage Assn.         3         11/20/46         1,434,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,266,977         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878 <td>Government National Mortgage Assn.  Government National Mortgage Assn.</td> <td>6 3.5 3 3.5 5.5 3 5.5 5.5 5.5 5.5 5.5</td> <td>11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35</td> <td>2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070</td> <td>1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104</td> <td>0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004%</td>	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 5.5 5.5 5.5 5.5 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004%
Government National Mortgage Assn.         4         11/20/42         603,593         580,373         0.057           Government National Mortgage Assn.         5.5         11/20/44         196,656         201,136         0.020           Government National Mortgage Assn.         3.5         11/20/44         342,102         314,371         0.031           Government National Mortgage Assn.         3         11/20/45         455,307         408,688         0.040           Government National Mortgage Assn.         4         11/20/45         5,485,218         5,230,885         0.514           Government National Mortgage Assn.         5         11/20/45         952,576         957,212         0.094           Government National Mortgage Assn.         3         11/20/46         1,43,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,266,977         0.125           Government National Mortgage Assn.         3         11/20/46         660,253         597,912         0.059           Government National Mortgage Assn.         4         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/47         2,155,878	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 5.5 5.5 5.5 5.5 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.000%
Government National Mortgage Assn.         5.5         11/20/44         196.656         201.136         0.020           Government National Mortgage Assn.         3.5         11/20/44         342,102         314,371         0.031           Government National Mortgage Assn.         3         11/20/45         455,307         408,588         0.040           Government National Mortgage Assn.         4         11/20/45         5,485,218         5,230,885         0.514           Government National Mortgage Assn.         5         11/20/45         95,256         957,212         0.094           Government National Mortgage Assn.         3         11/20/46         1,434,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,434,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,286,977         0.126           Government National Mortgage Assn.         3         11/20/46         650,253         597,912         0.059           Government National Mortgage Assn.         5         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/48         588,157	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 5.5 5.5 5.5 5.5 4.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/39	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.000%
Government National Mortgage Assn.         3.5         11/20/44         342,102         314,371         0.031           Government National Mortgage Assn.         3         11/20/45         455,307         408,588         0.040           Government National Mortgage Assn.         4         11/20/45         5,485,218         5,230,885         0.514           Government National Mortgage Assn.         5         11/20/46         1,341,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,266,977         0.125           Government National Mortgage Assn.         3         11/20/46         650,253         597,912         0.059           Government National Mortgage Assn.         3.5         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         4         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         3,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         48,455	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 3 5.5 5.5 5.5 5.5 4.5 4 4 4.5	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/39 11/20/40 11/20/40	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.000% 0.026% 0.001% 0.0286%
Government National Mortgage Assn.         3         11/20/45         455,307         408,588         0.040           Government National Mortgage Assn.         4         11/20/45         5,485,218         5,230,885         0.514           Government National Mortgage Assn.         5         11/20/45         952,576         957,212         0.094           Government National Mortgage Assn.         3         11/20/46         1,434,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,266,977         0.125           Government National Mortgage Assn.         3.5         11/20/46         650,253         597,912         0.059           Government National Mortgage Assn.         3.5         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         48,455         566,943         0.056           Government National Mortgage Assn.         6         11/20/48         48,455	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4 4.5	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/39 11/20/40 11/20/40 11/20/40	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.0026% 0.031% 0.286% 0.057%
Government National Mortgage Assn.         4         11/20/45         5,485,218         5,230,885         0,514           Government National Mortgage Assn.         5         11/20/45         952,576         957,212         0.094           Government National Mortgage Assn.         3         11/20/46         1,434,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,266,977         0.125           Government National Mortgage Assn.         3.5         11/20/46         650,253         597,912         0.059           Government National Mortgage Assn.         4         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         48,455         50,409         0.058           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1,752           Government National Mortgage Assn.         1,5         11/20/52         10,795,5	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/39 11/20/40 11/20/40 11/20/40 11/20/42 11/20/44	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.031% 0.286% 0.057% 0.020%
Government National Mortgage Assn.         5         11/20/45         952,576         957,212         0.094           Government National Mortgage Assn.         3         11/20/46         1,434,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,266,977         0.125           Government National Mortgage Assn.         3.5         11/20/46         650,253         597,912         0.059           Government National Mortgage Assn.         4         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         588,157         586,943         0.058           Government National Mortgage Assn.         6         11/20/48         48,455         50,409         0.058           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1,752           Government National Mortgage Assn.         1.5         11/20/51         9,132,092         7,175,808         0.705           Government National Mortgage Assn.         4.5         11/20/52         10,795,543	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 3 3 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/39 11/20/40 11/20/40 11/20/40 11/20/44 11/20/44	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.000% 0.026% 0.031% 0.086% 0.057% 0.020%
Government National Mortgage Assn.         3         11/20/46         1,434,115         1,281,771         0.126           Government National Mortgage Assn.         3         11/20/46         1,420,723         1,266,977         0.125           Government National Mortgage Assn.         3.5         11/20/46         650,253         597,912         0.059           Government National Mortgage Assn.         4         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         588,157         586,943         0.058           Government National Mortgage Assn.         6         11/20/48         48,455         586,943         0.058           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1,752           Government National Mortgage Assn.         1.5         11/20/51         9,132,092         7,175,808         0.705           Government National Mortgage Assn.         4.5         11/20/52         10,795,543         10,371,787         1.019           Government National Mortgage Assn.         10         1/1/34         19,5	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/39 11/20/40 11/20/40 11/20/40 11/20/44 11/20/44 11/20/44	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040%
Government National Mortgage Assn.         3.5         11/20/46         650,253         597,912         0.059           Government National Mortgage Assn.         4         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         588,157         586,943         0.058           Government National Mortgage Assn.         6         11/20/48         48,455         50,409         0.005           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1.752           Government National Mortgage Assn.         1.5         11/20/51         9,132,092         7,175,808         0.705           Government National Mortgage Assn.         4.5         11/20/52         10,795,543         10,371,787         1.019           Government National Mortgage Assn.         10         1/1/34         19,595,000         19,257,119         1.893           Government National Mortgage Assn.         13         1/1/34         1,525,000         1,550,426         0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3 4	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/40 11/20/40 11/20/40 11/20/42 11/20/44 11/20/44 11/20/45 11/20/45	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.000% 0.026% 0.031% 0.286% 0.057% 0.020%
Government National Mortgage Assn.         4         11/20/47         307,723         292,517         0.029           Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         588,157         586,943         0.058           Government National Mortgage Assn.         6         11/20/48         48,455         50,409         0.005           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1.752           Government National Mortgage Assn.         1.5         11/20/51         9,132,092         7,175,808         0.705           Government National Mortgage Assn.         4.5         11/20/52         10,795,543         10,371,787         1.019           Government National Mortgage Assn.         10         1/1/34         19,595,000         19,257,119         1.893           Government National Mortgage Assn.         13         1/1/34         1,525,000         1,550,426         0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3 4 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/40 11/20/40 11/20/40 11/20/42 11/20/44 11/20/45 11/20/45 11/20/45	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.514%
Government National Mortgage Assn.         5         11/20/47         2,155,878         2,152,314         0.212           Government National Mortgage Assn.         5         11/20/48         588,157         586,943         0.058           Government National Mortgage Assn.         6         11/20/48         48,455         50,409         0.005           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1.752           Government National Mortgage Assn.         1.5         11/20/51         9,132,092         7,175,808         0.705           Government National Mortgage Assn.         4.5         11/20/52         10,795,543         10,371,787         1.019           Government National Mortgage Assn.         10         11/1/34         19,595,000         19,257,119         1.893           Government National Mortgage Assn.         13         1/1/34         1,555,000         1,550,426         0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3 3 4 5.5 3	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/39 11/20/40 11/20/40 11/20/40 11/20/44 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.040% 0.514% 0.094%
Government National Mortgage Assn.         5         11/20/48         588,157         586,943         0.058           Government National Mortgage Assn.         6         11/20/48         48,455         50,409         0.005           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1.752           Government National Mortgage Assn.         1.5         11/20/51         9,132,092         7,175,808         0.705           Government National Mortgage Assn.         4.5         11/20/52         10,795,543         10,371,787         1.019           Government National Mortgage Assn.         10         1/1/34         19,595,000         19,257,119         1.893           Government National Mortgage Assn.         13         1/1/34         1,525,000         1,550,426         0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 3 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3.5 3.5 3.5 3.3	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/39 11/20/40 11/20/40 11/20/40 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.000% 0.026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.514% 0.094% 0.126%
Government National Mortgage Assn.         6         11/20/48         48,455         50,409         0.005           Government National Mortgage Assn.         2         11/20/50         21,761,694         17,829,568         1.752           Government National Mortgage Assn.         1.5         11/20/51         9,132,092         7,175,808         0.705           Government National Mortgage Assn.         4.5         11/20/52         10,795,543         10,371,787         1.019           Government National Mortgage Assn.         10         1/1/34         19,595,000         19,257,119         1.893           Government National Mortgage Assn.         13         1/1/34         1,525,000         1,550,426         0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3 4 5.5 3.5 3 4 5 4 5 4 5 4 5 4 5 4 5 4 5 4 5 4 5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/33 11/20/34 11/20/35 11/20/39 11/20/40 11/20/40 11/20/44 11/20/44 11/20/44 11/20/45 11/20/45 11/20/46 11/20/46 11/20/46 11/20/46	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.000% 0.026% 0.001% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.514% 0.094% 0.126% 0.125% 0.059%
Government National Mortgage Assn.       2       11/20/50       21,761,694       17,829,568       1.752         Government National Mortgage Assn.       1.5       11/20/51       9,132,092       7,175,808       0.705         Government National Mortgage Assn.       4.5       11/20/52       10,795,543       10,371,787       1.019         Government National Mortgage Assn.       10       1/1/34       19,595,000       19,257,119       1.893         Government National Mortgage Assn.       13       1/1/34       1,525,000       1,550,426       0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 3 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3.5 3.5 3.5 3.5 4 5.5 3.5 4 5.5	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/39 11/20/40 11/20/40 11/20/40 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46 11/20/46 11/20/47	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723 2,155,878	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517 2,152,314	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.000% 0.026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.514% 0.094% 0.126% 0.125% 0.059% 0.029%
Government National Mortgage Assn.       1.5       11/20/51       9,132,092       7,175,808       0.705         Government National Mortgage Assn.       4.5       11/20/52       10,795,543       10,371,787       1.019         Government National Mortgage Assn.       10       1/1/34       19,595,000       19,257,119       1.893         Government National Mortgage Assn.       13       1/1/34       1,525,000       1,550,426       0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 3 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3.5 3.5 3.5 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/40 11/20/40 11/20/40 11/20/44 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46 11/20/46 11/20/47 11/20/47 11/20/47	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723 2,155,878 588,157	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517 2,152,314 586,943	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.001% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.514% 0.094% 0.126% 0.125% 0.059% 0.029% 0.0212% 0.058%
Government National Mortgage Assn.       4.5       11/20/52       10,795,543       10,371,787       1.019         Government National Mortgage Assn.       10       1/1/34       19,595,000       19,257,119       1.893         Government National Mortgage Assn.       13       1/1/34       1,525,000       1,550,426       0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3.5 3.5 3 4 5.5 3 3 4 5.5 6	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/40 11/20/40 11/20/40 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46 11/20/46 11/20/47 11/20/47 11/20/48 11/20/48	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723 2,155,878 588,157 48,455	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517 2,152,314 586,943 50,409	0.184% 0.077% 0.050% 0.052% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.514% 0.040% 0.514% 0.094% 0.125% 0.059% 0.029% 0.0212% 0.058%
Government National Mortgage Assn.         10         1/1/34         19,595,000         19,257,119         1.893           Government National Mortgage Assn.         13         1/1/34         1,525,000         1,550,426         0.152	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 3 3 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3.5 3 4 5 5 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/39 11/20/40 11/20/40 11/20/40 11/20/44 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46 11/20/46 11/20/47 11/20/47 11/20/48 11/20/48 11/20/48	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723 2,155,878 588,157 48,455 21,761,694	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517 2,152,314 586,943 50,409 17,829,568	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.001% 0.026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.126% 0.040% 0.126% 0.125% 0.059% 0.029% 0.0212% 0.058% 0.005% 1.752%
	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 3 5.5 5.5 5.5 5.5 5.5	11/15/41 11/15/42 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/40 11/20/40 11/20/40 11/20/44 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46 11/20/46 11/20/47 11/20/47 11/20/48 11/20/48 11/20/50 11/20/51	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723 2,155,878 588,157 48,455 21,761,694 9,132,092	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517 2,152,314 586,943 50,409 17,829,568 7,175,808	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.0026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.514% 0.040% 0.514% 0.094% 0.125% 0.059% 0.029% 0.0212% 0.058%
Government National Mortgage Assn. 8 1/1/41 2,179,000 2,038,867 0.200	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 3 3 5.5 5.5 5.5 5.5 4.5 4 4.5 4 5.5 3.5 3 4 5.5 3.5 3 3 4 5.5 5 6 6 2 1.5 4.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/40 11/20/40 11/20/40 11/20/44 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46 11/20/46 11/20/47 11/20/47 11/20/48 11/20/48 11/20/50 11/20/51	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723 2,155,878 588,157 48,455 21,761,694 9,132,092 10,795,543	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517 2,152,314 586,943 50,409 17,829,568 7,175,808 10,371,787	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.001% 0.026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.126% 0.0126% 0.0126% 0.0514% 0.094% 0.126% 0.125% 0.059% 0.029% 0.125% 0.058% 0.005% 1.752% 0.705%
	Government National Mortgage Assn.	6 3.5 3 3.5 5.5 5.5 3 3.5 5.5 5.5 5.5 5.5	11/15/41 11/15/42 11/15/42 11/15/45 11/20/26 11/20/32 11/20/32 11/20/33 11/20/34 11/20/35 11/20/38 11/20/40 11/20/40 11/20/40 11/20/44 11/20/45 11/20/45 11/20/45 11/20/46 11/20/46 11/20/46 11/20/47 11/20/47 11/20/48 11/20/48 11/20/48 11/20/50 11/20/52 1/1/34	2,015,970 868,407 542,287 512,959 58,558 62,200 1,876,856 44,396 14,430 4,070 252,701 8,508 330,182 2,954,138 603,593 196,656 342,102 455,307 5,485,218 952,576 1,434,115 1,420,723 650,253 307,723 2,155,878 588,157 48,455 21,761,694 9,132,092 10,795,543 19,595,000	1,875,922 784,534 504,932 525,421 56,906 58,369 1,917,702 45,758 14,873 4,104 260,487 8,391 317,486 2,910,966 580,373 201,136 314,371 408,588 5,230,885 957,212 1,281,771 1,266,977 597,912 292,517 2,152,314 586,943 50,409 17,829,568 7,175,808 10,371,787 19,257,119	0.184% 0.077% 0.050% 0.052% 0.006% 0.006% 0.188% 0.004% 0.001% 0.026% 0.031% 0.286% 0.057% 0.020% 0.031% 0.040% 0.126% 0.0126% 0.0126% 0.059% 0.029% 0.029% 0.0212% 0.058% 0.005% 1.752% 0.705% 1.019%

Government National Mortgage Assn.	5	1/1/43	7,891,000	6,720,106	0.661%
Government National Mortgage Assn.	6	1/1/43	7,965,000	7,023,327	0.690%
Government National Mortgage Assn.	4	1/1/51	2,148,000	1,759,454	0.173%
Government National Mortgage Assn.	8	1/15/25	72	72	0.000%
Government National Mortgage Assn.	7.5	1/15/26	118	118	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 8	1/15/26 1/15/27	7,422	7,427	0.000%
Government National Mortgage Assn.	6.5	1/15/27	2,714	2,779	0.000%
Government National Mortgage Assn.	6.5	1/15/27	2,026	2,062	0.000%
Government National Mortgage Assn.	6.5	1/15/28	724	738	0.000%
Government National Mortgage Assn.	6.5	1/15/28	15,443	15,715	0.002%
Government National Mortgage Assn.	8	1/15/28	13,484	13,496	0.001%
Government National Mortgage Assn.	6.5	1/15/29	1,500	1,534	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5	1/15/30 1/15/30	5,918 1,132	6,023 1,134	0.001%
Government National Mortgage Assn.	7.5	1/15/30	32	33	0.000%
Government National Mortgage Assn.	7.5	1/15/31	236	236	0.000%
Government National Mortgage Assn.	7.5	1/15/31	134	137	0.000%
Government National Mortgage Assn.	7.5	1/15/32	24,452	24,462	0.002%
Government National Mortgage Assn.	6	1/15/35	278,000	286,922	0.028%
Government National Mortgage Assn.	6	1/15/37	14,139	14,716	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	1/15/42 1/15/45	455,548 24,280	425,738 21,832	0.042% 0.002%
Government National Mortgage Assn.	3	1/15/45	36,317	32,269	0.002%
Government National Mortgage Assn.	3	1/15/45	70,445	63,027	0.006%
Government National Mortgage Assn.	3	1/15/47	196,370	174,474	0.017%
Government National Mortgage Assn.	3.5	1/20/27	140,494	135,645	0.013%
Government National Mortgage Assn.	3	1/20/27	17,677	17,008	0.002%
Government National Mortgage Assn.	7	1/20/28	2,398	2,451	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6 7	1/20/32 1/20/34	15,774 11,048	16,165 11,292	0.002% 0.001%
Government National Mortgage Assn.	4.5	1/20/35	2,581	2,546	0.000%
Government National Mortgage Assn.	5	1/20/35	336,588	339,054	0.033%
Government National Mortgage Assn.	5.5	1/20/35	1,050	1,065	0.000%
Government National Mortgage Assn.	5	1/20/36	301,171	303,726	0.030%
Government National Mortgage Assn.	5.5	1/20/36	198,267	204,365	0.020%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	1/20/37 1/20/39	9,365 40,923	9,863 42,573	0.001% 0.004%
Government National Mortgage Assn.	4.5	1/20/40	50,504	49,803	0.004%
Government National Mortgage Assn.	5.5	1/20/40	635,208	654,787	0.064%
Government National Mortgage Assn.	4.5	1/20/41	135,315	133,338	0.013%
Government National Mortgage Assn.	4	1/20/41	591,397	568,665	0.056%
Government National Mortgage Assn.	4.5	1/20/41	817,815	805,867	0.079%
Government National Mortgage Assn.	3.5	1/20/42	19,865,000	18,074,714	1.777%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 3.5	1/20/42	44,445 3,124,568	45,813 2,903,118	0.005% 0.285%
Government National Mortgage Assn.	4	1/20/43	2,178,719	2,094,912	0.206%
Government National Mortgage Assn.	3.5	1/20/44	300,558	276,404	0.027%
Government National Mortgage Assn.	3.5	1/20/45	67,527	62,097	0.006%
Government National Mortgage Assn.	4	1/20/46	716,422	683,255	0.067%
Government National Mortgage Assn.	4.5	1/20/46	379,925	373,676	0.037%
Government National Mortgage Assn.  Government National Mortgage Assn.	5 4	1/20/48	114,135 424,661	113,928 399,632	0.011% 0.039%
Government National Mortgage Assn.	3	1/20/50	3,114,542	2,726,629	0.268%
Government National Mortgage Assn.	3.5	1/20/50	3,699,823	3,399,366	0.334%
Government National Mortgage Assn.	2	1/20/51	21,714,229	17,803,091	1.750%
Government National Mortgage Assn.	1.5	1/20/52	141,268	111,004	0.011%
Government National Mortgage Assn.				00 044 000	2.324%
	2	1/20/52	28,846,601	23,641,993	
Government National Mortgage Assn.	8	12/15/26	11,677	11,687	0.001%
Government National Mortgage Assn.	8	12/15/26 12/15/27	11,677 46,557	11,687 47,298	0.005%
	8	12/15/26	11,677	11,687	
Government National Mortgage Assn.  Government National Mortgage Assn.	8 8 8	12/15/26 12/15/27 12/15/27	11,677 46,557 16,658	11,687 47,298 16,677	0.005% 0.002%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	8 8 8 7.5	12/15/26 12/15/27 12/15/27 12/15/29	11,677 46,557 16,658 866	11,687 47,298 16,677 868	0.005% 0.002% 0.000%
Government National Mortgage Assn.	8 8 8 7.5 7.5 7.5 6.5	12/15/26 12/15/27 12/15/27 12/15/29 12/15/29 12/15/31 12/15/33	11,677 46,557 16,658 866 721 94 10,753	11,687 47,298 16,677 868 742 94 11,120	0.005% 0.002% 0.000% 0.000%
Government National Mortgage Assn.	8 8 8 7.5 7.5 7.5 6.5 5.5	12/15/26 12/15/27 12/15/27 12/15/29 12/15/29 12/15/31 12/15/33 12/15/33	11,677 46,557 16,658 866 721 94 10,753 555,570	11,687 47,298 16,677 868 742 94 11,120 569,265	0.005% 0.002% 0.000% 0.000% 0.000% 0.001% 0.056%
Government National Mortgage Assn.	8 8 8 7.5 7.5 7.5 6.5 5.5	12/15/26 12/15/27 12/15/27 12/15/29 12/15/29 12/15/31 12/15/33 12/15/33	11,677 46,557 16,658 866 721 94 10,753 555,570 509	11,687 47,298 16,677 868 742 94 11,120 569,265	0.005% 0.002% 0.000% 0.000% 0.001% 0.056% 0.000%
Government National Mortgage Assn.	8 8 8 7.5 7.5 7.5 6.5 5.5	12/15/26 12/15/27 12/15/27 12/15/29 12/15/29 12/15/31 12/15/33 12/15/33 12/15/38	11,677 46,557 16,658 866 721 94 10,753 555,570 509	11,687 47,298 16,677 868 742 94 11,120 569,265 525 60,002	0.005% 0.002% 0.000% 0.000% 0.001% 0.056% 0.000% 0.000%
Government National Mortgage Assn.	8 8 8 7.5 7.5 7.5 6.5 5.5 6	12/15/26 12/15/27 12/15/27 12/15/29 12/15/29 12/15/31 12/15/33 12/15/33	11,677 46,557 16,658 866 721 94 10,753 555,570 509	11,687 47,298 16,677 868 742 94 11,120 569,265	0.005% 0.002% 0.000% 0.000% 0.001% 0.056% 0.000%
Government National Mortgage Assn.	8 8 8 7.5 7.5 7.5 6.5 5.5 6 6 6.5	12/15/26 12/15/27 12/15/27 12/15/29 12/15/29 12/15/31 12/15/33 12/15/33 12/15/38 12/15/38	11,677 46,557 16,658 866 721 94 10,753 555,570 509 58,144 32,688	11,687 47,298 16,677 868 742 94 11,120 569,265 525 60,002 33,355	0.005% 0.002% 0.000% 0.000% 0.001% 0.056% 0.000% 0.006% 0.003%
Government National Mortgage Assn.  Government National Mortgage Assn.	8 8 8 7.5 7.5 7.5 6.5 5.5 6 6 6.5 6	12/15/26 12/15/27 12/15/27 12/15/29 12/15/29 12/15/31 12/15/33 12/15/33 12/15/38 12/15/38 12/15/38 12/15/38	11,677 46,557 16,658 866 721 94 10,753 555,570 509 58,144 32,688 92,883	11,687 47,298 16,677 868 742 94 11,120 569,265 525 60,002 33,355 95,302	0.005% 0.002% 0.000% 0.000% 0.001% 0.056% 0.000% 0.006% 0.003% 0.009%

Government National Mortgage Assn.	3	12/15/46	240,145	213,268	0.021%
Government National Mortgage Assn.	5.5	12/20/33	13,687	14,107	0.001%
Government National Mortgage Assn.	6	12/20/33	123,850	128,826	0.013%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 5	12/20/34 12/20/34	10,539 443,169	10,399 447,244	0.001% 0.044%
Government National Mortgage Assn.	5.5	12/20/34	62,404	63,861	0.006%
Government National Mortgage Assn.	5	12/20/35	423,652	427,247	0.042%
Government National Mortgage Assn.	1.5	12/20/36	195,414	168,255	0.017%
Government National Mortgage Assn.	6	12/20/36	182,035	189,368	0.019%
Government National Mortgage Assn.	6	12/20/38 12/20/38	141,938 96,045	147,662 99,002	0.015%
Government National Mortgage Assn.  Government National Mortgage Assn.	4	12/20/38	47,956	46,113	0.010% 0.005%
Government National Mortgage Assn.	4.5	12/20/39	517,206	510,075	0.050%
Government National Mortgage Assn.	3.5	12/20/40	11,990	11,119	0.001%
Government National Mortgage Assn.	6	12/20/40	36,510	38,487	0.004%
Government National Mortgage Assn.	3.5	12/20/41	34,526	32,049	0.003%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	12/20/41 12/20/42	89,651 1,153,429	86,205 1,071,695	0.008% 0.105%
Government National Mortgage Assn.	3	12/20/44	2,235,998	2,010,629	0.198%
Government National Mortgage Assn.	5	12/20/45	1,714,966	1,722,128	0.169%
Government National Mortgage Assn.	5.5	12/20/45	2,632	2,713	0.000%
Government National Mortgage Assn.	5	12/20/47	47,134	47,057	0.005%
Government National Mortgage Assn.	5 3.5	12/20/48 12/20/49	458,012	456,125 3,392,337	0.045%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	12/20/49	3,712,259 13,705,141	12,143,241	0.333% 1.194%
Government National Mortgage Assn.	2.5	12/20/51	48,997,377	41,737,132	4.102%
Government National Mortgage Assn.	2	12/20/52	2,438,532	1,998,840	0.196%
Government National Mortgage Assn.	6.5	2/15/28	75	77	0.000%
Government National Mortgage Assn.	7.5	2/15/28	17,313	17,332	0.002%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5	2/15/29 2/15/29	5,233 5,895	5,355 6,085	0.001% 0.001%
Government National Mortgage Assn.	6.5	2/15/29	1,572	1,605	0.000%
Government National Mortgage Assn.	6.5	2/15/29	2,676	2,739	0.000%
Government National Mortgage Assn.	7.5	2/15/31	1,213	1,213	0.000%
Government National Mortgage Assn.	7.5	2/15/32	296	296	0.000%
Government National Mortgage Assn.	6.5	2/15/33	2,930	3,020	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5 6.5	2/15/33 2/15/33 2/15/33	2,930 37,551 45,147	38,433 46,973	0.000%
Government National Mortgage Assn.	6.5	2/15/33	37,551	38,433	0.004%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5	2/15/33 2/15/33	37,551 45,147	38,433 46,973	0.004% 0.005%
Government National Mortgage Assn.	6.5 6.5 6.5 5	2/15/33 2/15/33 2/15/33 2/15/34	37,551 45,147 76,837 106,495 138,748	38,433 46,973 79,944 110,752 138,451	0.004% 0.005% 0.008% 0.011% 0.014%
Government National Mortgage Assn.	6.5 6.5 6.5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35	37,551 45,147 76,837 106,495 138,748 1,842	38,433 46,973 79,944 110,752 138,451 1,845	0.004% 0.005% 0.008% 0.011% 0.014% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 5	2/15/33 2/15/33 2/15/33 2/15/34	37,551 45,147 76,837 106,495 138,748	38,433 46,973 79,944 110,752 138,451	0.004% 0.005% 0.008% 0.011% 0.014%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37	37,551 45,147 76,837 106,495 138,748 1,842 16,778	38,433 46,973 79,944 110,752 138,451 1,845 17,120	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 6 6 4.5 3 7 5.5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 6 6 4.5 3 7 5.5 5.5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.006% 0.006% 0.006%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5.5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/36 2/20/37	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.0019% 0.001% 0.000% 0.006% 0.076% 0.000% 0.015% 0.0016% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5.5 5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/37 2/20/37	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000% 0.006% 0.076% 0.000% 0.015% 0.016% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5.5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/36 2/20/37	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000% 0.006% 0.076% 0.000% 0.015% 0.016% 0.000% 0.015% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5.5 5 5.5 6 6	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/36 2/20/37 2/20/38	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000% 0.006% 0.076% 0.000% 0.015% 0.016% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5.5 5 5 5.5 6	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000% 0.006% 0.076% 0.000% 0.015% 0.016% 0.000% 0.015% 0.015% 0.016% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5.5 5 5 5.5 6 6 4.5 4.5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.015% 0.016% 0.000% 0.015% 0.016% 0.000% 0.015% 0.010% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5.5 5 5 5.5 6 6 4.5 4.5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 2/20/41	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.0019% 0.001% 0.006% 0.076% 0.006% 0.015% 0.016% 0.000% 0.015% 0.010% 0.003% 0.010% 0.003% 0.010% 0.000% 0.010%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5.5 5 5 5.5 6 6 4.5 4.5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.019% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.015% 0.016% 0.000% 0.015% 0.016% 0.000% 0.015% 0.010% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5.5 5 5 5.5 6 4.5 4.5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/37 2/20/37 2/20/37 2/20/38 2/20/39 2/20/40 2/20/40 2/20/41	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.051% 0.003% 0.010% 0.000% 0.010% 0.000% 0.0182% 0.002%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5.5 5 5.5 5 5.5 6 4.5 4.5 4.5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/35 2/20/37 2/20/37 2/20/37 2/20/39 2/20/40 2/20/40 2/20/41 2/20/41 2/20/43	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845 265,468	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549 255,256	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.051% 0.000% 0.051% 0.000% 0.051% 0.000% 0.010% 0.000% 0.010% 0.000%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5 5 5 5 5 5 5 5 6 4.5 4 5.5 6 4.5 4 5.5 4 5.5 4	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/37 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/40 2/20/41 2/20/41 2/20/43 2/20/44 2/20/44	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845 265,468 5,977 199,397 260,505	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549 255,256 6,161 185,086 250,323	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.051% 0.003% 0.010% 0.000% 0.051% 0.000% 0.051% 0.000% 0.051% 0.000% 0.055%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/35 2/20/35 2/20/37 2/20/37 2/20/37 2/20/39 2/20/40 2/20/40 2/20/41 2/20/43 2/20/43 2/20/44 2/20/44 2/20/44	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845 265,468 5,977 199,397 260,505 236,095	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549 255,256 6,161 185,086 250,323 218,372	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.0151% 0.000% 0.051% 0.000% 0.051% 0.000% 0.010% 0.000% 0.010% 0.000% 0.010% 0.000% 0.010% 0.000% 0.018% 0.002% 0.002% 0.002% 0.0025% 0.001%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/36 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/41 2/20/41 2/20/41 2/20/43 2/20/44 2/20/44 2/20/45 2/20/45	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845 265,468 5,977 199,397 260,505 236,095 90,415	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549 255,256 6,161 185,086 250,323 218,372 83,540	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.0019% 0.001% 0.006% 0.076% 0.006% 0.015% 0.016% 0.000% 0.051% 0.003% 0.010% 0.003% 0.010% 0.0029% 0.182% 0.0029% 0.182% 0.0025% 0.001% 0.001% 0.0025% 0.001%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/35 2/20/35 2/20/37 2/20/37 2/20/37 2/20/39 2/20/40 2/20/40 2/20/41 2/20/43 2/20/43 2/20/44 2/20/44 2/20/44	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845 265,468 5,977 199,397 260,505 236,095	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549 255,256 6,161 185,086 250,323 218,372	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.0151% 0.000% 0.051% 0.000% 0.051% 0.000% 0.010% 0.000% 0.010% 0.000% 0.010% 0.000% 0.010% 0.000% 0.001% 0.002% 0.002% 0.002% 0.002% 0.002% 0.0025% 0.001%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/40 2/20/41 2/20/41 2/20/43 2/20/43 2/20/44 2/20/45 2/20/45	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845 265,468 5,977 199,397 260,505 236,095 90,415 227,115	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549 255,256 6,161 185,086 250,323 218,372 83,540 214,655	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.001% 0.001% 0.000% 0.015% 0.015% 0.016% 0.000% 0.051% 0.003% 0.010% 0.003% 0.010% 0.0029% 0.182% 0.0025% 0.0025% 0.0025% 0.0021% 0.008%
Government National Mortgage Assn.	6.5 6.5 6.5 6.5 5 5 6 6 4.5 3 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5	2/15/33 2/15/33 2/15/33 2/15/33 2/15/34 2/15/35 2/15/37 2/15/39 2/15/40 2/15/45 2/20/31 2/20/33 2/20/34 2/20/35 2/20/37 2/20/37 2/20/37 2/20/38 2/20/39 2/20/39 2/20/40 2/20/40 2/20/41 2/20/41 2/20/43 2/20/43 2/20/44 2/20/44 2/20/45 2/20/45 2/20/45 2/20/46	37,551 45,147 76,837 106,495 138,748 1,842 16,778 60,225 194,673 9,665 4,906 62,466 751,694 3,844 148,683 157,421 13 494,737 32,389 93,179 3,923 300,782 1,845,072 868,164 22,845 265,468 5,977 199,397 260,505 236,095 90,415 227,115 575,947	38,433 46,973 79,944 110,752 138,451 1,845 17,120 61,326 191,472 8,588 5,034 63,878 774,772 3,871 152,212 158,463 13 514,669 33,387 96,937 3,870 296,604 1,855,135 834,794 23,549 255,256 6,161 185,086 250,323 218,372 83,540 214,655 565,053	0.004% 0.005% 0.008% 0.011% 0.014% 0.000% 0.002% 0.006% 0.001% 0.000% 0.076% 0.000% 0.015% 0.016% 0.000% 0.051% 0.003% 0.010% 0.000% 0.051% 0.000% 0.018% 0.002% 0.025% 0.002% 0.025% 0.001% 0.0018% 0.0025% 0.001% 0.001%

Government National Mortgage Assn.	3.5	2/20/48	219,429	201,873	0.020%
Government National Mortgage Assn.	5	2/20/49	356,710	354,360	0.035%
Government National Mortgage Assn.	3	2/20/50	4,478,319	3,920,556	0.385%
Government National Mortgage Assn.	2	2/20/51	2,376,131	1,947,221	0.191%
Government National Mortgage Assn.	5	2/20/54	6,815,517	6,697,043	0.658%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	3/15/25 3/15/26	6 135	6 137	0.000%
Government National Mortgage Assn.	7.5	3/15/26	147	147	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,697	1,734	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,797	1,832	0.000%
Government National Mortgage Assn.	6.5	3/15/26	161	164	0.000%
Government National Mortgage Assn.	6.5	3/15/26	31	32	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5	3/15/26 3/15/26	1,045 3,355	1,064 3,429	0.000%
Government National Mortgage Assn.	6.5	3/15/28	3,333	3,429	0.000%
Government National Mortgage Assn.	6.5	3/15/29	1,502	1,549	0.000%
Government National Mortgage Assn.	6.5	3/15/29	5,533	5,707	0.001%
Government National Mortgage Assn.	6.5	3/15/29	80	81	0.000%
Government National Mortgage Assn.	6.5	3/15/29	863	889	0.000%
Government National Mortgage Assn.	7.5	3/15/30	1,782	1,815	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	3/15/30 3/15/30	1,577 508	1,580 522	0.000%
Government National Mortgage Assn.	7.5	3/15/31	4,692	4,700	0.000%
Government National Mortgage Assn.	7.5	3/15/31	354	354	0.000%
Government National Mortgage Assn.	7.5	3/15/31	2,191	2,195	0.000%
Government National Mortgage Assn.	7.5	3/15/31	732	733	0.000%
Government National Mortgage Assn.	7.5	3/15/32	135,419	141,510	0.014%
Government National Mortgage Assn.  Government National Mortgage Assn.	5	3/15/35 3/15/36	386 131,906	383 136,676	0.000% 0.013%
Government National Mortgage Assn.	3	3/15/45	4,146	3,683	0.000%
Government National Mortgage Assn.	9	3/20/25	60	60	0.000%
Government National Mortgage Assn.	3	3/20/27	97,434	93,733	0.009%
Government National Mortgage Assn.	3	3/20/28	13,471	12,867	0.001%
Government National Mortgage Assn.	7	3/20/30	2,616	2,674	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	3/20/31 3/20/32	3,699 93,420	3,543 86,594	0.000%
Government National Mongage Assn.	5.5	3/20/32	975	990	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 5.5	3/20/32 3/20/32	975 72,217	990 74,041	0.000%
Government National Mortgage Assn.	5.5	3/20/32	72,217	74,041	0.007%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 3.5 5.5 5	3/20/32 3/20/33 3/20/33 3/20/34	72,217 213,280 2,846,982 9,833	74,041 197,803 2,890,180 9,928	0.007% 0.019% 0.284% 0.001%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/34	72,217 213,280 2,846,982 9,833 199,326	74,041 197,803 2,890,180 9,928 205,446	0.007% 0.019% 0.284% 0.001% 0.020%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/34 3/20/35	72,217 213,280 2,846,982 9,833 199,326 17,316	74,041 197,803 2,890,180 9,928 205,446 17,441	0.007% 0.019% 0.284% 0.001% 0.020% 0.002%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/34	72,217 213,280 2,846,982 9,833 199,326	74,041 197,803 2,890,180 9,928 205,446	0.007% 0.019% 0.284% 0.001% 0.020%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900	0.007% 0.019% 0.284% 0.001% 0.020% 0.002%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697	0.007% 0.019% 0.284% 0.001% 0.020% 0.002% 0.002% 0.013%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.013% 0.000% 0.001%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888	0.007% 0.019% 0.284% 0.001% 0.020% 0.002% 0.002% 0.0013% 0.000% 0.001% 0.001%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910	0.007% 0.019% 0.284% 0.001% 0.020% 0.002% 0.002% 0.0013% 0.000% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888	0.007% 0.019% 0.284% 0.001% 0.020% 0.002% 0.002% 0.0013% 0.000% 0.001% 0.001%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5 5 5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.001% 0.001% 0.001% 0.001% 0.001% 0.0033% 0.101% 0.004%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5 5 3.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.001% 0.003% 0.101% 0.004% 0.203%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5 5 3.5 3	3/20/32 3/20/33 3/20/33 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437	0.007% 0.019% 0.284% 0.001% 0.020% 0.002% 0.002% 0.0013% 0.000% 0.001% 0.001% 0.001% 0.0033% 0.101% 0.004% 0.203% 0.065%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5 5 3.5 3 4.5 3.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.004% 0.203% 0.005% 0.002% 0.254% 0.007%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5 5 3.5 3 4.5 3.5 4 5.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933	0.007% 0.019% 0.284% 0.001% 0.020% 0.002% 0.002% 0.001% 0.001% 0.001% 0.001% 0.004% 0.203% 0.005% 0.002% 0.254% 0.007% 0.0048%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5 5 3.5 3 4.5 3.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.004% 0.203% 0.005% 0.002% 0.254% 0.007%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5.5 5.5 1.5 5 4 4 4.5 5 3.5 3 4.5 3.5 4 5.5 3.5 3 3 4.5 3.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.0013% 0.001% 0.001% 0.001% 0.001% 0.004% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 5 5.5 1.5 5 4 4 4.5 5 3.5 3 4.5 3.5 4 5.5 3.5 4 5.5 3.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/44 3/20/45	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.0013% 0.001% 0.001% 0.001% 0.001% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423%
Government National Mortgage Assn.	5.5 3.5 5.5 5.5 5.5 5.5 1.5 5 4 4 4.5 5 3.5 3.5 3.5 3.5 3.5 3.5 3.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/44 3/20/45 3/20/46 3/20/47	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5.5 5.5 5.5 4 4 4.5 5 3.5 3 4.5 3.5 4 5.5 3 4 5.5 4 5.5 4 4 5.5 4 4 5.5 4 4 5.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/44 3/20/45 3/20/46 3/20/47	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.0013% 0.001% 0.001% 0.001% 0.001% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.002%
Government National Mortgage Assn.	5.5 3.5 5.5 5.5 5.5 1.5 5 4 4.5 5 3.5 3.5 3.5 4 5.5 3.5 4 5.5 4 5.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/44 3/20/45 3/20/46 3/20/47 3/20/47 3/20/49	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822 2,520,040	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193 2,382,605	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.0013% 0.001% 0.001% 0.001% 0.001% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.022% 0.188% 0.003%
Government National Mortgage Assn.	5.5 3.5 5.5 5.5 5.5 5.5 5.5 1.5 5.5 4 4.5 5.5 3.5 3.5 4 5.5 3.5 4 5.5 3.5 4 5.5 4 5.5 4 5.5 4 5.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/41 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/45 3/20/45 3/20/46 3/20/47 3/20/49	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822 2,520,040 1,142,606	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193 2,382,605 1,160,339	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.0013% 0.001% 0.001% 0.001% 0.001% 0.004% 0.203% 0.065% 0.002% 0.254% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.103% 0.114%
Government National Mortgage Assn.	5.5 3.5 5.5 5.5 5.5 1.5 5 4 4.5 5 3.5 3.5 3.5 4 5.5 3.5 4 5.5 4 5.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/44 3/20/45 3/20/46 3/20/47 3/20/47 3/20/49	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822 2,520,040	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193 2,382,605	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.0013% 0.001% 0.001% 0.001% 0.001% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.022% 0.188% 0.003%
Government National Mortgage Assn.	5.5 3.5 5.5 5.5 5.5 1.5 5 4 4 4.5 5 3.5 3.5 3.5 4 5.5 3.5 4 5.5 4 5.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/45 3/20/45 3/20/46 3/20/47 3/20/49 3/20/49	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822 2,520,040 1,142,606 1,620,661	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193 2,382,605 1,160,339 1,517,770	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.001% 0.004% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.016% 0.423% 0.114% 0.003%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5.5 1.5 5 4 4 4.5 5 3.5 3 3.5 3.5 3.5 3.5 3.5	3/20/32 3/20/33 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/44 3/20/45 3/20/45 3/20/47 3/20/47 3/20/49 3/20/49 3/20/49 3/20/50	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822 2,520,040 1,142,606 1,620,661 5,764,795	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193 2,382,605 1,160,339 1,517,770 5,011,156	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.004% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.101%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 5 5.5 6 4.4 4.5 5 3.5 3.5 3.5 4.5 3.5 4.5 5.5 5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/45 3/20/45 3/20/46 3/20/47 3/20/47 3/20/49 3/20/49 3/20/50 3/20/50 3/20/50	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822 2,520,040 1,142,606 1,620,661 5,764,795 1,516,509 5,735,854 43,874,074	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193 2,382,605 1,160,339 1,517,770 5,011,156 1,387,208 5,251,743 35,954,518	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.003% 0.001% 0.001% 0.001% 0.004% 0.004% 0.203% 0.065% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.016% 0.423% 0.114% 0.149% 0.493% 0.136% 0.493% 0.136% 0.516% 3.534%
Government National Mortgage Assn.	5.5 3.5 5.5 5 5.5 5 5.5 5 5 5.5 1.5 5 4 4 4.5 5 3.5 3 4 5.5 3 4 5.5 4 5.5 4 3.5 4 5.5 4 3.5 3.5	3/20/32 3/20/33 3/20/34 3/20/34 3/20/35 3/20/35 3/20/36 3/20/36 3/20/39 3/20/40 3/20/41 3/20/41 3/20/42 3/20/43 3/20/43 3/20/43 3/20/44 3/20/44 3/20/44 3/20/45 3/20/45 3/20/46 3/20/47 3/20/49 3/20/49 3/20/49 3/20/50 3/20/50	72,217 213,280 2,846,982 9,833 199,326 17,316 22,323 150,647 1,033 10,587 10,697 338,838 1,016,260 47,325 2,271,656 729,993 24,566 2,789,215 75,452 472,401 177,169 4,487,589 1,096,290 213,969 2,022,281 33,822 2,520,040 1,142,606 1,620,661 5,764,795 1,516,509 5,735,854	74,041 197,803 2,890,180 9,928 205,446 17,441 22,900 129,697 1,042 10,180 10,286 333,888 1,024,910 43,938 2,063,763 656,437 24,207 2,587,018 72,503 486,933 158,665 4,308,004 1,046,440 220,559 1,917,420 31,193 2,382,605 1,160,339 1,517,770 5,011,156 1,387,208 5,251,743	0.007% 0.019% 0.284% 0.001% 0.002% 0.002% 0.0013% 0.001% 0.001% 0.001% 0.001% 0.004% 0.203% 0.065% 0.002% 0.254% 0.002% 0.254% 0.007% 0.048% 0.016% 0.423% 0.103% 0.103% 0.103% 0.103% 0.1048% 0.1048% 0.114% 0.149% 0.149% 0.493% 0.136%

Government National Mortgage Assn.	6	3/20/54	14,714,966	14,852,261	1.460%
Government National Mortgage Assn.	6.5	3/20/54	4,990,000	5,083,774	0.500%
Government National Mortgage Assn.	6.5	4/15/26	885	903	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5	4/15/26 4/15/28	1,689 295	1,719 300	0.000%
Government National Mortgage Assn.	6.5	4/15/28	561	571	0.000%
Government National Mortgage Assn.	7.5	4/15/28	31	31	0.000%
Government National Mortgage Assn.	6.5	4/15/28	781	806	0.000%
Government National Mortgage Assn.	6.5	4/15/28	887	903	0.000%
Government National Mortgage Assn.	6.5 6.5	4/15/28 4/15/28	266 3,399	271 3,488	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	4/15/28	291	297	0.000%
Government National Mortgage Assn.	6.5	4/15/28	934	960	0.000%
Government National Mortgage Assn.	7.5	4/15/28	80	80	0.000%
Government National Mortgage Assn.	7.5	4/15/29	64	64	0.000%
Government National Mortgage Assn.	6.5 6.5	4/15/29 4/15/29	1,719 318	1,759 327	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5	4/15/29	292	293	0.000%
Government National Mortgage Assn.	6.5	4/15/31	3,314	3,373	0.000%
Government National Mortgage Assn.	5	4/15/34	63,873	64,332	0.006%
Government National Mortgage Assn.	6	4/15/37	32,781	33,504	0.003%
Government National Mortgage Assn.	4.5	4/15/39	4,871	4,743	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 4.5	4/15/39 4/15/41	11,026 2,715,782	11,259 2,666,900	0.001% 0.262%
Government National Mortgage Assn.	7	4/20/31	30,783	32,252	0.003%
Government National Mortgage Assn.	4.5	4/20/34	1,567	1,546	0.000%
Government National Mortgage Assn.	4.5	4/20/35	8,044	7,936	0.001%
Government National Mortgage Assn.	3	4/20/37	675,277	616,050	0.061%
Government National Mortgage Assn.  Government National Mortgage Assn.	<u> </u>	4/20/38 4/20/39	161,980 98,407	162,958 99,244	0.016% 0.010%
Government National Mortgage Assn.	5.5	4/20/39	3,491	3,586	0.000%
Government National Mortgage Assn.	6	4/20/39	46,455	48,328	0.005%
Government National Mortgage Assn.	6.5	4/20/39	856,888	896,422	0.088%
Government National Mortgage Assn.	4.5	4/20/40	2,255,483	2,223,451	0.219%
Government National Mortgage Assn.	5	4/20/40	1,177,890	1,187,913	0.117%
Coverage and National Marketage Acor				4 4 4 0 4 0	
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 3.5	4/20/41 4/20/42	146,458 8.516	144,318 7.785	0.014%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 3.5	4/20/41 4/20/42 4/20/43	8,516 353,102	144,318 7,785 322,814	0.014% 0.001% 0.032%
Government National Mortgage Assn.	3.5	4/20/42	8,516	7,785	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 3.5	4/20/42 4/20/43 4/20/43 4/20/43	8,516 353,102 475,030 1,883,653	7,785 322,814 427,163 1,750,434	0.001% 0.032% 0.042% 0.172%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4	4/20/42 4/20/43 4/20/43 4/20/43	8,516 353,102 475,030 1,883,653 1,963,507	7,785 322,814 427,163 1,750,434 1,875,968	0.001% 0.032% 0.042% 0.172% 0.184%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43	8,516 353,102 475,030 1,883,653 1,963,507 149,090	7,785 322,814 427,163 1,750,434 1,875,968 136,642	0.001% 0.032% 0.042% 0.172% 0.184% 0.013%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4	4/20/42 4/20/43 4/20/43 4/20/43	8,516 353,102 475,030 1,883,653 1,963,507	7,785 322,814 427,163 1,750,434 1,875,968	0.001% 0.032% 0.042% 0.172% 0.184%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 5.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/46	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/46 4/20/47	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 4.5 3.5 3.5 3.5 3.5 3.5 3.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/46 4/20/47	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.5 4.6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/46 4/20/47	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 4.5 3.5 3.5 3.5 3.5 5.5 4 3 3.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/46 4/20/47 4/20/47	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 4 1.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/46 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006%
Government National Mortgage Assn.	3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 4.5 3.5 3.5 4.1 3 3.5 4.1 1.5 1.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 3.5 3.5 4 3 3.5 4 1.5 4 1.5 1.5 4.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52 4/20/53	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396%
Government National Mortgage Assn.	3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 4.5 3.5 3.5 4.1 3 3.5 4.1 1.5 1.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011%
Government National Mortgage Assn.	3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 3.5 3.5 4.7 4 3.5 4.7 4 1.5 4.5 4.5 6.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/46 4/20/47 4/20/47 4/20/47 4/20/47 4/20/49 4/20/51 4/20/52 4/20/53 5/15/24	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000%
Government National Mortgage Assn.	3.5 3.5 3 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 5.5 4 1.5 4.5 6.5 6.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52 4/20/53 5/15/24 5/15/26	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 5.5 4 1.5 4.5 6.5 6.5 6.5 6.5 6.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/51 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 5.5 4 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/26 5/15/28	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 5.5 4 1.5 4.5 6.5 6.5 6.5 6.5 6.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/51 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 3.5 3.5 4 3.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/51 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 5.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/51 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28 5/15/28 5/15/28 5/15/28	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757 483 13,822 140	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906 492 14,084 140	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 3.5 5.5 4 3 3.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/51 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28 5/15/28 5/15/28 5/15/28 5/15/29	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757 483 13,822 140 2,242	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906 492 14,084 140 2,309	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 4.5 3.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757 483 13,822 140 2,242 2	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906 492 14,084 140 2,309 2	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 3.5 5.5 4 3 3.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/51 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28 5/15/28 5/15/28 5/15/28 5/15/29	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757 483 13,822 140 2,242	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906 492 14,084 140 2,309	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 5.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757 483 13,822 140 2,242 2 610	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906 492 14,084 140 2,309 2 625	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 5.5 4 3 3.5 5.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29 5/15/31 5/15/33	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757 483 13,822 140 2,242 2 610 1,349 609 255	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906 492 14,084 140 2,309 2 625 1,381 610 255	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	3.5 3.5 3.5 3.5 4 3.5 4.5 3.5 3.5 3.5 5.5 4 3 3.5 4 1.5 1.5 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6	4/20/42 4/20/43 4/20/43 4/20/43 4/20/43 4/20/45 4/20/45 4/20/45 4/20/45 4/20/47 4/20/47 4/20/47 4/20/47 4/20/47 4/20/52 4/20/53 5/15/26 5/15/26 5/15/26 5/15/28 5/15/28 5/15/28 5/15/28 5/15/29 5/15/29 5/15/29 5/15/29	8,516 353,102 475,030 1,883,653 1,963,507 149,090 255,130 154,392 65,499 10,049 3,798,148 1,727,956 82,406 68,167 2,289,511 4,153,227 141,042 25,376,979 31 625 245 1,931 2,300 792 6,757 483 13,822 140 2,242 2 610 1,349 609	7,785 322,814 427,163 1,750,434 1,875,968 136,642 251,715 142,191 60,188 10,358 3,600,811 1,531,057 76,001 62,869 2,119,446 3,260,279 110,835 24,378,746 31 638 246 1,965 2,340 812 6,906 492 14,084 140 2,309 2 625 1,381 610	0.001% 0.032% 0.042% 0.172% 0.184% 0.013% 0.025% 0.014% 0.006% 0.001% 0.354% 0.150% 0.007% 0.006% 0.208% 0.320% 0.011% 2.396% 0.001% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000% 0.000%

Government National Mortgage Assn.	3	5/15/43	452,509	408,797	0.040%
Government National Mortgage Assn.	3	5/15/43	8,398	7,586	0.001%
Government National Mortgage Assn.	3	5/15/45	4,190	3,722	0.000%
Government National Mortgage Assn.	3	5/20/27	61,492	59,605	0.006%
Government National Mortgage Assn.	8 	5/20/27	1,857	1,880	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	5/20/28 5/20/30	13,531 14,201	13,830 13,934	0.001%
Government National Mortgage Assn.	5.5	5/20/31	82	82	0.000%
Government National Mortgage Assn.	7	5/20/31	8,851	9,046	0.001%
Government National Mortgage Assn.	3	5/20/32	123,928	116,194	0.011%
Government National Mortgage Assn.	5.5	5/20/34	223,075	229,653	0.023%
Government National Mortgage Assn.	6	5/20/34	1,795	1,850	0.000%
Government National Mortgage Assn.	5	5/20/35	689,481	694,322	0.068%
Government National Mortgage Assn.	5.5	5/20/35	13,521	13,937	0.001%
Government National Mortgage Assn.	6	5/20/36	16,268	16,923	0.002%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5 4.5	5/20/39 5/20/40	17,698 4,039,422	18,190 3,982,056	0.002%
Government National Mortgage Assn.	4.5	5/20/41	1,020,306	981,082	0.096%
Government National Mortgage Assn.	4.5	5/20/41	8,383	8,261	0.001%
Government National Mortgage Assn.	3.5	5/20/42	64,534	59,080	0.006%
Government National Mortgage Assn.	3.5	5/20/42	124,855	115,948	0.011%
Government National Mortgage Assn.	3.5	5/20/42	1,028,562	955,185	0.094%
Government National Mortgage Assn.	3	5/20/43	1,377,875	1,239,028	0.122%
Government National Mortgage Assn.	3.5	5/20/43	1,735,343	1,612,699	0.159%
Government National Mortgage Assn.	3.5	5/20/43	134,711	122,569	0.012%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5	5/20/45 5/20/45	539,250 64,364	482,765 66,346	0.047%
Government National Mortgage Assn.	3	5/20/46	7,997,201	7,154,941	0.703%
Government National Mortgage Assn.	4	5/20/46	505,892	482,117	0.047%
Government National Mortgage Assn.	4	5/20/47	5,211,009	4,939,726	0.486%
Government National Mortgage Assn.	5	5/20/48	236,434	235,825	0.023%
Government National Mortgage Assn.	5.5	5/20/48	563,020	573,495	0.056%
Government National Mortgage Assn.	5	5/20/48	534,230	525,353	0.052%
Government National Mortgage Assn.	3	5/20/50	1,025,076	891,066	0.088%
Government National Mortgage Assn.	4	5/20/50	2,190,151	2,070,706	0.204%
Government National Mortgage Assn.	3.5	5/20/50	1,154,708	1,057,542	0.104%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 3.5	5/20/50 5/20/51	2,039,389 4,268,452	1,872,501 3,904,884	0.184% 0.384%
Government National Mortgage Assn.	3	5/20/51	1,071,470	961,962	0.095%
Government National Mortgage Assn.	3	5/20/51	2,515,537	2,242,623	0.220%
Government National Mortgage Assn.	2	5/20/52	753,088	617,206	0.061%
Government National Mortgage Assn.	5.5	5/20/53	25,185,084	25,168,520	2.474%
Government National Mortgage Assn.	7.5	6/15/26	83	83	0.000%
Government National Mortgage Assn.	6.5	6/15/26	740	753	0.000%
Government National Mortgage Assn.	7.5	6/15/26	35	35	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 7.5	6/15/28 6/15/28	3,362 58,911	3,440 59,541	0.000%
Government National Mortgage Assn.	7.5	6/15/28	10,869	10,895	0.000%
Government National Mortgage Assn.	7.5	6/15/28	7,061	7,113	0.001%
Government National Mortgage Assn.	6.5	6/15/28	593	607	0.000%
Government National Mortgage Assn.	6.5	6/15/28	854	879	0.000%
Government National Mortgage Assn.	6.5	6/15/28	325	330	0.000%
Government National Mortgage Assn.	6.5	6/15/29	767	791	0.000%
Government National Mortgage Assn.	6.5	6/15/31	26,211	26,672	0.003%
Government National Mortgage Assn.	6.5	6/15/31	768	792	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	6/15/32 6/15/32	1,994 2,361	1,999 2,458	0.000%
Government National Mortgage Assn.	6	6/15/36	232,179	239,472	0.000%
Government National Mortgage Assn.	6	6/15/36	21,865	22,434	0.002%
Government National Mortgage Assn.	4.5	6/15/39	1,191,320	1,173,939	0.115%
Government National Mortgage Assn.	4.5	6/15/40	331,280	325,084	0.032%
Government National Mortgage Assn.	5	6/15/40	319,753	322,063	0.032%
Government National Mortgage Assn.	4.5	6/15/40	930,201	914,153	0.090%
Government National Mortgage Assn.	4.5	6/15/40	115,312	113,528	0.011%
Government National Mortgage Assn.	4.5	6/15/40	810,551	796,581	0.078%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 3.5	6/15/40 6/15/43	1,233,591 6,324,379	1,211,258 5,861,435	0.119% 0.576%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	6/15/43	13,265	11,983	0.576%
Government National Mortgage Assn.			1,067,323	990,257	0.097%
Government National Mortgage Assn.	3.5	6/15/46	1,007,323	990,237	
Government National Mortgage Assir.	3.5	6/20/27	196,149	188,714	0.019%
Government National Mortgage Assn.					
	3	6/20/27	196,149	188,714	0.019%

Government National Mortgage Assn.	6	6/20/31	887	904	0.000%
Government National Mortgage Assn.	3.5	6/20/33	189,018	175,277	0.017%
Government National Mortgage Assn.	5	6/20/33	38,413	38,786	0.004%
Government National Mortgage Assn.	4.5	6/20/34	21,271	20,987	0.002%
Government National Mortgage Assn.	5	6/20/35	516	519	0.000%
Government National Mortgage Assn.	4	6/20/40	328,676	316,041	0.031%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	6/20/40 6/20/42	547,620 2,550,463	539,730 2,368,708	0.053%
Government National Mortgage Assn.	3.5	6/20/42	5,184,315	4,814,864	0.473%
Government National Mortgage Assn.	3	6/20/43	776,090	697,882	0.069%
Government National Mortgage Assn.	3.5	6/20/43	1,395,265	1,296,726	0.127%
Government National Mortgage Assn.	5.5	6/20/43	49,467	50,988	0.005%
Government National Mortgage Assn.	3	6/20/43	565,486	501,592	0.049%
Government National Mortgage Assn.	3.5	6/20/43	4,143,737	3,831,425	0.377%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 5.5	6/20/44 6/20/45	848,512 1,978	787,563 2,039	0.077%
Government National Mortgage Assn.	3.3	6/20/46	9,581,735	8,570,099	0.842%
Government National Mortgage Assn.	5.5	6/20/46	4,533	4,681	0.000%
Government National Mortgage Assn.	4	6/20/47	1,959,943	1,861,938	0.183%
Government National Mortgage Assn.	5	6/20/48	932,409	929,142	0.091%
Government National Mortgage Assn.	5.5	6/20/48	2,339,260	2,382,785	0.234%
Government National Mortgage Assn.	5	6/20/49	1,767	1,757	0.000%
Government National Mortgage Assn.	3	6/20/50	8,439,064	7,453,238	0.733%
Government National Mortgage Assn.	4	6/20/50	400,966	379,098	0.037%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	6/20/50 6/20/51	2,238,393 3,907,703	2,170,961 3,201,545	0.213% 0.315%
Government National Mortgage Assn.	2.5	6/20/51	4,083,880	3,468,734	0.313%
Government National Mortgage Assn.	2.5	6/20/52	4,570,935	3,892,432	0.383%
Government National Mortgage Assn.	5	6/20/53	10,719,592	10,533,260	1.035%
Government National Mortgage Assn.	5.5	6/20/53	4,659,358	4,656,293	0.458%
Government National Mortgage Assn.	6.5	7/15/28	244	248	0.000%
Government National Mortgage Assn.	6.5	7/15/28	437	445	0.000%
Government National Mortgage Assn.	7.5	7/15/28	13,872	13,891	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 6.5	7/15/28 7/15/29	11,522 6,533	11,530 6,672	0.001% 0.001%
Government National Mortgage Assn.	6.5	7/15/29	239	247	0.000%
Government National Mortgage Assn.				1,553	0.000%
Government Hadional Mongago / toom	7.5	7/15/29	1,550	1,553	0.000%
Government National Mortgage Assn.	6.5	7/15/29	444	457	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5 7.5	7/15/29 7/15/29 7/15/31	444 859 4,479	457 878 4,460	0.000% 0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	6.5 6.5 7.5 6.5	7/15/29 7/15/29 7/15/31 7/15/31	444 859 4,479 741	457 878 4,460 754	0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33	444 859 4,479 741 3,916	457 878 4,460 754 3,894	0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33	444 859 4,479 741 3,916 6,494	457 878 4,460 754 3,894 6,458	0.000% 0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33	444 859 4,479 741 3,916	457 878 4,460 754 3,894	0.000% 0.000% 0.000% 0.000%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33	444 859 4,479 741 3,916 6,494 5,220	457 878 4,460 754 3,894 6,458 5,191	0.000% 0.000% 0.000% 0.000% 0.000% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35	444 859 4,479 741 3,916 6,494 5,220 198,839	457 878 4,460 754 3,894 6,458 5,191 205,095	0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.020%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342	0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.020% 0.013%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 5 4.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 5 4.5 4.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 5 4.5 4.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.011% 0.011% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 5 4.5 4.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.001% 0.017% 0.004% 0.019%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 5 4.5 4.5 4	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.011% 0.011% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 5 4.5 4.5 4.5 4.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.001% 0.017% 0.004% 0.017% 0.004% 0.002%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 6 5 4.5 4.5 4.5 4.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.011% 0.004% 0.017% 0.019% 0.004% 0.002% 0.000%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 6 5 4.5 4.5 4.3 3.5 7 5.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.011% 0.001% 0.001% 0.017% 0.019% 0.002% 0.002% 0.000%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 6 5 4.5 4.5 4.3 3.5 7 5.5 5.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.004% 0.017% 0.004% 0.002% 0.000% 0.017% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 5 4.5 4.5 4.3 3.5 7 5.5 5.5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.017% 0.019% 0.002% 0.017% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 5 4.5 4.5 4.5 4.5 7 5.5 5.5 5.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/34 7/20/35	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.001% 0.017% 0.019% 0.002% 0.000% 0.017% 0.001% 0.001% 0.017% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 5 4.5 4.5 4.3 3.5 7 5.5 5.5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.0017% 0.019% 0.002% 0.017% 0.001% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 6 7 7 5 5 7 7 7 5 7 5 7	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/35 7/20/35	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.004% 0.017% 0.004% 0.002% 0.000% 0.017% 0.001% 0.010% 0.010% 0.013% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 6 5 4.5 4.5 4.3 3.5 7 5.5 5.5 5.5 5.5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/35 7/15/36 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/35 7/20/35 7/20/36	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.011% 0.017% 0.019% 0.002% 0.002% 0.017% 0.001% 0.010% 0.013% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 6 7 5 4.5 4.5 4 3 3.5 7 5.5 5 5 5 5 5 5 5 6 6 5.5 6	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/35 7/20/36 7/20/36	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160 37,011	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346 37,871	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.004% 0.017% 0.019% 0.002% 0.000% 0.017% 0.010% 0.010% 0.010% 0.013% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 5 4.5 4.5 4.5 4.3 3.3.5 7 5.5 5.5 5.5 5.5 6 6 5.5 5.5 6	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/34 7/20/35 7/20/36 7/20/36 7/20/39 7/20/39	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160 37,011 2,271 15,037 137,132	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346 37,871 2,354 14,835 138,299	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.011% 0.011% 0.017% 0.019% 0.004% 0.002% 0.017% 0.010% 0.010% 0.013% 0.002% 0.013% 0.002% 0.010% 0.014% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 6 7 7 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/34 7/20/35 7/20/35 7/20/36 7/20/39 7/20/39	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160 37,011 2,271 15,037 137,132 589,613	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346 37,871 2,354 14,835 138,299 553,265	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.011% 0.001% 0.017% 0.019% 0.004% 0.002% 0.000% 0.017% 0.010% 0.010% 0.010% 0.010% 0.010% 0.010% 0.010% 0.010% 0.010% 0.014% 0.002%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 7 5 7 5 5 5 5 5 5 5 5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/34 7/20/35 7/20/36 7/20/36 7/20/39 7/20/39 7/20/39 7/20/39	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160 37,011 2,271 15,037 137,132 589,613 787,912	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346 37,871 2,354 14,835 138,299 553,265 776,479	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.004% 0.017% 0.004% 0.002% 0.000% 0.017% 0.001% 0.010% 0.001% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 6 6 7 7 5 5 7 7 5 5 5 5 5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/35 7/15/36 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/35 7/20/36 7/20/36 7/20/39 7/20/39 7/20/40 7/20/41	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160 37,011 2,271 15,037 137,132 589,613 787,912 2,384,595	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346 37,871 2,354 14,835 138,299 553,265 776,479 2,349,752	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.011% 0.004% 0.017% 0.002% 0.000% 0.017% 0.001% 0.010% 0.000% 0.001% 0.001% 0.001% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 5 6 6 6 6 7 5 7 5 5 5 5 5 5 5 5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/34 7/20/35 7/20/36 7/20/36 7/20/39 7/20/39 7/20/39 7/20/39	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160 37,011 2,271 15,037 137,132 589,613 787,912	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346 37,871 2,354 14,835 138,299 553,265 776,479	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.013% 0.001% 0.011% 0.004% 0.017% 0.004% 0.002% 0.000% 0.017% 0.001% 0.010% 0.001% 0.001%
Government National Mortgage Assn.	6.5 6.5 7.5 6.5 5 5 6 6 6 6 6 7 7 5 5 7 7 5 5 5 5 5 5	7/15/29 7/15/29 7/15/31 7/15/31 7/15/33 7/15/33 7/15/33 7/15/35 7/15/36 7/15/37 7/15/39 7/15/40 7/15/41 7/15/46 7/20/27 7/20/31 7/20/32 7/20/33 7/20/34 7/20/34 7/20/34 7/20/34 7/20/35 7/20/36 7/20/36 7/20/39 7/20/39 7/20/40 7/20/41 7/20/41	444 859 4,479 741 3,916 6,494 5,220 198,839 128,284 8,098 118,127 39,229 184,361 220,793 44,311 17,749 1,631 168,742 8,334 98,548 125,759 20,608 1,017,130 37,962 703,160 37,011 2,271 15,037 137,132 589,613 787,912 2,384,595 100,819	457 878 4,460 754 3,894 6,458 5,191 205,095 132,342 8,386 116,196 38,427 175,451 196,174 42,690 18,585 1,667 173,851 8,395 101,575 130,814 21,240 1,039,982 38,506 605,346 37,871 2,354 14,835 138,299 553,265 776,479 2,349,752 99,346	0.000% 0.000% 0.000% 0.000% 0.000% 0.001% 0.001% 0.001% 0.011% 0.001% 0.017% 0.019% 0.002% 0.002% 0.002% 0.001% 0.017% 0.001% 0.017% 0.001% 0.014% 0.002% 0.002% 0.004% 0.001% 0.014% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.004% 0.0060% 0.004% 0.004% 0.004% 0.0060% 0.004% 0.001% 0.001% 0.001%

Government National Mortgage Assn.	6	7/20/45	87,968	91,513	0.009%
Government National Mortgage Assn.	3.5	7/20/45	80,260	74,027	0.007%
Government National Mortgage Assn.	3	7/20/46	6,508,642	5,820,616	0.572%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5 4.5	7/20/46 7/20/46	2,794,601 594,543	2,581,727 586,583	0.254% 0.058%
Government National Mortgage Assn.	3	7/20/46	9,882,503	8,836,546	0.869%
Government National Mortgage Assn.	3.5	7/20/46	1,075,988	988,619	0.097%
Government National Mortgage Assn.	4.5	7/20/47	2,342,799	2,289,740	0.225%
Government National Mortgage Assn.	3.5	7/20/47	89,933	83,068	0.008%
Government National Mortgage Assn.  Government National Mortgage Assn.	4	7/20/49 7/20/49	290,570 372,583	272,928 350,396	0.027%
Government National Mortgage Assn.	4	7/20/49	368,427	345,696	0.034%
Government National Mortgage Assn.	3.5	7/20/49	2,217,370	1,990,004	0.196%
Government National Mortgage Assn.	3.5	7/20/49	2,905,390	2,679,288	0.263%
Government National Mortgage Assn.	3.5	7/20/49	5,128,613	4,723,076	0.464%
Government National Mortgage Assn.	2	7/20/51	57,883,900	47,423,332	4.661%
Government National Mortgage Assn.  Government National Mortgage Assn.	2.5 2.5	7/20/51 7/20/51	42,938,970 11,345,147	36,601,312 9,632,755	3.598% 0.947%
Government National Mortgage Assn.	5	7/20/53	5,110,735	5,021,898	0.494%
Government National Mortgage Assn.	9	8/15/24	458	458	0.000%
Government National Mortgage Assn.	8	8/15/27	14,805	14,818	0.001%
Government National Mortgage Assn.	6.5	8/15/27	6,755	6,885	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 6.5	8/15/28 8/15/28	2,546	890 2,597	0.000%
Government National Mortgage Assn.	6.5	8/15/28	695	710	0.000%
Government National Mortgage Assn.	6.5	8/15/28	5,309	5,402	0.001%
Government National Mortgage Assn.	6.5	8/15/28	288	293	0.000%
Government National Mortgage Assn.	6.5	8/15/28	1,474	1,512	0.000%
Government National Mortgage Assn.	6.5	8/15/29	385	391	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	8/15/29 8/15/30	572 163	590 163	0.000%
Government National Mortgage Assn.	6.5	8/15/31	1,606	1,637	0.000%
Government National Mortgage Assn.	7.5	8/15/31	583	583	0.000%
Government National Mortgage Assn.	7.5	8/15/31	103	104	0.000%
Government National Mortgage Assn.	6.5	8/15/31	7,382	7,603	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	8/15/32 8/15/33	13,446 166,740	13,788 171,361	0.001% 0.017%
Government National Mortgage Assn.	5	8/15/33	794	799	0.000%
Government National Mortgage Assn.	5	8/15/33	25,819	26,006	0.003%
Government National Mortgage Assn.	5	8/15/33	32,187	31,957	0.003%
Government National Mortgage Assn.	6.5	8/15/36	100	102	0.000%
Government National Mortgage Assn.	6.5	8/15/36 8/15/39	9,105	9,386	0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 3	8/15/42	157,599 225,283	155,023 203,526	0.015% 0.020%
Government National Mortgage Assn.	3	8/15/43	9,017	8,063	0.001%
Government National Mortgage Assn.	3	8/15/45	5,680	5,047	0.000%
Government National Mortgage Assn.	3	8/15/46	14,050	12,484	0.001%
Government National Mortgage Assn.	8	8/20/25	1,163	1,167	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7	8/20/29 8/20/30	34,687 9,544	35,453 9,754	0.003% 0.001%
Government National Mortgage Assn.	5.5	8/20/32	26,834	27,428	0.003%
Government National Mortgage Assn.	5.5	8/20/33	26,635	27,453	0.003%
Government National Mortgage Assn.	5	8/20/33	264,698	267,262	0.026%
Government National Mortgage Assn.	5.5	8/20/34	105,661	108,907	0.011%
Government National Mortgage Assn.  Government National Mortgage Assn.	5.5	8/20/35 8/20/35	8,094 26,514	8,143 27,329	0.001%
Government National Mortgage Assn.	5.5	8/20/38	164,037	169,091	0.003%
Government National Mortgage Assn.	6	8/20/38	295,401	307,311	0.030%
Government National Mortgage Assn.	6	8/20/39	187,544	195,101	0.019%
Government National Mortgage Assn.	4	8/20/39	23,506	22,603	0.002%
Government National Mortgage Assn.	4.5	8/20/39	18,513	18,265	0.002%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5	8/20/40 8/20/40	289,570 47,123	278,436 46,434	0.027%
Government National Mortgage Assn.	5	8/20/40	632,972	636,425	0.063%
Government National Mortgage Assn.	3.5	8/20/42	2,006,773	1,864,067	0.183%
Government National Mortgage Assn.	4	8/20/42	118,464	113,907	0.011%
Government National Mortgage Assn.	5	8/20/42	516,605	520,998	0.051%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	8/20/43 8/20/43	245,245 634,363	220,530 589,656	0.022% 0.058%
Government National Mortgage Assn.  Government National Mortgage Assn.	3.5	8/20/43	1,581,376	1,402,705	0.058%
Government National Mortgage Assn.	3.5	8/20/44	382,608	354,556	0.035%
Government National Mortgage Assn.	4	8/20/45	28,427	27,200	0.003%

Government National Mortgage Assn.	3.5	8/20/45	3,296,788	3,045,382	0.299%
Government National Mortgage Assn.	3.5	8/20/46	491,379	451,822	0.044%
Government National Mortgage Assn.	3.5	8/20/46	1,098,420	1,009,233	0.099%
Government National Mortgage Assn.	3.5	8/20/46	634,845	582,855	0.057%
Government National Mortgage Assn.  Government National Mortgage Assn.	4.5 5	8/20/47 8/20/47	4,826,470 2,837,956	4,711,202 2,833,265	0.463%
Government National Mortgage Assn.	5	8/20/48	73,616	73,290	0.278%
Government National Mortgage Assn.	5	8/20/48	1,207,400	1,186,407	0.117%
Government National Mortgage Assn.	2.5	8/20/50	16,372,653	13,985,965	1.375%
Government National Mortgage Assn.	4	8/20/50	153,933	145,538	0.014%
Government National Mortgage Assn.	2.5	8/20/51	23,809,802	20,294,269	1.995%
Government National Mortgage Assn.	2.5	8/20/51	35,809,917	30,371,549	2.985%
Government National Mortgage Assn.	2.5	8/20/51	1,004,220	851,711	0.084%
Government National Mortgage Assn.  Government National Mortgage Assn.	2.5	8/20/52 8/20/52	5,398,383 2,944,302	4,426,359 2,508,445	0.435% 0.247%
Government National Mortgage Assn.	9.5	9/15/24	345	345	0.000%
Government National Mortgage Assn.	9	9/15/24	329	329	0.000%
Government National Mortgage Assn.	7.5	9/15/25	328	328	0.000%
Government National Mortgage Assn.	8	9/15/27	9,834	9,842	0.001%
Government National Mortgage Assn.	8	9/15/27	10,137	10,145	0.001%
Government National Mortgage Assn.	8	9/15/27	21,979	22,008	0.002%
Government National Mortgage Assn.	7.5 6.5	9/15/27 9/15/27	1,261 8,186	1,263 8,330	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	9/15/28	478	487	0.001%
Government National Mortgage Assn.	6.5	9/15/28	642	656	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,140	1,173	0.000%
Government National Mortgage Assn.	6.5	9/15/28	438	448	0.000%
Government National Mortgage Assn.	6.5	9/15/28	561	570	0.000%
Government National Mortgage Assn.	6.5	9/15/28	130	134	0.000%
Government National Mortgage Assn.	6.5	9/15/28	680	693	0.000%
Government National Mortgage Assn.	6.5 6.5	9/15/28 9/15/28	7,843	7,999	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	6.5	9/15/28	2,606	2,662	0.001%
Government National Mortgage Assn.	6.5	9/15/28	84	86	0.000%
Government National Mortgage Assn.	6.5	9/15/28	325	333	0.000%
Government National Mortgage Assn.	6.5	9/15/29	2,551	2,610	0.000%
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Government National Mortgage Assn.	7.5	9/15/30	878	879	0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5	9/15/30 9/15/31	878 93	879 93	0.000% 0.000%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5 5	9/15/30 9/15/31 9/15/33	878 93 6,923	879 93 6,973	0.000% 0.000% 0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5 5	9/15/30 9/15/31 9/15/33 9/15/33	878 93 6,923 3,259	879 93 6,973 3,237	0.000% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 7.5 5	9/15/30 9/15/31 9/15/33	878 93 6,923 3,259 9,480	879 93 6,973	0.000% 0.000% 0.001% 0.000% 0.001%
Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.  Government National Mortgage Assn.	7.5 7.5 5 5 6.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36	878 93 6,923 3,259	879 93 6,973 3,237 9,825	0.000% 0.000% 0.001% 0.000%
Government National Mortgage Assn.	7.5 7.5 5 5 6.5 5.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39	878 93 6,923 3,259 9,480 64,162	879 93 6,973 3,237 9,825 65,289	0.000% 0.000% 0.001% 0.000% 0.001% 0.006%
Government National Mortgage Assn.	7.5 7.5 5 5 6.5 5.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42	878 93 6,923 3,259 9,480 64,162 5,292,273	93 6,973 3,237 9,825 65,289 4,781,164	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470%
Government National Mortgage Assn.	7.5 7.5 5 5 6.5 5.5 3 3 4.5 5.5	9/15/30 9/15/31 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5.5 3 4.5 5.5 8	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5.5 3 4.5 5.5 8 3	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.000%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5.5 3 4.5 5.5 8	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.000%
Government National Mortgage Assn.	7.5 7.5 5 5 6.5 5.5 3 4.5 5.5 8 3 5.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.000%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5.5 3 4.5 5.5 8 3 5.5 5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.004% 0.010%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5.5 3 4.5 5.5 8 3 5.5 5 5 5 5 5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.001% 0.063% 0.004% 0.0023% 0.001%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5.5 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.010% 0.063% 0.004% 0.0023% 0.001% 0.007%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/35	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738	0.000% 0.001% 0.000% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.010% 0.063% 0.004% 0.0023% 0.001% 0.007% 0.007%
Government National Mortgage Assn.	7.5 7.5 7.5 5 6.5 5.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 5 6.5 6 5 6 6	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/38	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930	0.000% 0.001% 0.000% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.004% 0.004% 0.003% 0.004% 0.004% 0.003% 0.001% 0.004% 0.001%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5.5 5 5.5 6.5 6.6 6	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38	878  93  6,923  3,259  9,480  64,162  5,292,273  17,174  54,602  165,948  4,535  48,655  102,752  634,191  34,890  236,831  5,210  72,992  598,338  868,595  15,350	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.010% 0.063% 0.004% 0.0023% 0.001% 0.0023% 0.001% 0.007% 0.0061% 0.0090% 0.002%
Government National Mortgage Assn.	7.5 7.5 7.5 5 6.5 5.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 5 6.5 6 5 6 6	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/38	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930	0.000% 0.001% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.004% 0.004% 0.003% 0.004% 0.004% 0.0063% 0.001% 0.007% 0.007% 0.0061% 0.0090%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 6.5 6 6 6 6 4.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786	0.000% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.0004% 0.004% 0.004% 0.0023% 0.004% 0.0023% 0.001% 0.007% 0.0061% 0.0090% 0.002% 0.005%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5 5 5 5 5 6.6 6 6 6 4.5 3.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306	0.000% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.0004% 0.004% 0.004% 0.0023% 0.004% 0.0023% 0.001% 0.007% 0.0061% 0.0090% 0.002% 0.005% 0.005%
Government National Mortgage Assn.	7.5 7.5 7.5 5 6.5 5.5 3 3 4.5 5.5 8 3 5.5 5 5.5 5 5.5 6.6 6 6 4.5 3.5 4 4.5 4.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993	0.000% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.004% 0.0023% 0.001% 0.0023% 0.001% 0.002% 0.005% 0.005% 0.001% 0.007% 0.0061% 0.0090% 0.005% 0.005% 0.005% 0.005% 0.005% 0.0043% 0.0043%
Government National Mortgage Assn.	7.5 7.5 7.5 5 6.5 5.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6.5 6.5 5 5.5 6 6 6 4.5 3.5 4 4.5 4.5 3.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/41 9/20/42	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069	0.000% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.010% 0.063% 0.004% 0.0023% 0.001% 0.0023% 0.001% 0.005% 0.005% 0.007% 0.061% 0.090% 0.005% 0.005% 0.005% 0.005% 0.005% 0.005% 0.005% 0.005%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6.5 5 5.5 6 6 6 4.5 3.5 4 4.5 4.5 4.5 4.5 4.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/41 9/20/42	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878 39,379	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069 37,864	0.000% 0.001% 0.001% 0.001% 0.006% 0.002% 0.005% 0.017% 0.004% 0.004% 0.003% 0.004% 0.001% 0.005% 0.001% 0.005% 0.001% 0.005% 0.005% 0.005% 0.001% 0.005% 0.001% 0.005% 0.001% 0.002% 0.005% 0.005% 0.005% 0.005% 0.005% 0.005% 0.004%
Government National Mortgage Assn.	7.5 7.5 7.5 5 6.5 5.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6.5 6.5 5 5.5 6 6 6 4.5 3.5 4 4.5 4.5 3.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/45 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/41 9/20/42 9/20/42	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878 39,379 3,617,483	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069 37,864 3,362,901	0.000% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.003% 0.001% 0.007% 0.001% 0.007% 0.0061% 0.0090% 0.002% 0.005% 0.005% 0.004% 0.002% 0.005% 0.001% 0.001%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6.5 5.5 6.6 6 4.5 3.5 4 4.5 4.5 3.5 4 3.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/41 9/20/42	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878 39,379	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069 37,864	0.000% 0.001% 0.001% 0.001% 0.006% 0.002% 0.005% 0.017% 0.004% 0.004% 0.003% 0.004% 0.001% 0.005% 0.001% 0.005% 0.001% 0.005% 0.005% 0.005% 0.001% 0.005% 0.001% 0.005% 0.001% 0.002% 0.005% 0.005% 0.005% 0.005% 0.005% 0.005% 0.004%
Government National Mortgage Assn.	7.5 7.5 7.5 5 6.5 6.5 5.5 8 3 3 4.5 5.5 5 5 5 5 5 5 5 5 5 5 5 5 6 6 6 6 4.5 3.5 4 4.5 4.5 3.5 4 3.5 3.5 4 3.5 3.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/40 9/20/42 9/20/42 9/20/43 9/20/44	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878 39,379 3,617,483 873,880	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069 37,864 3,362,901 785,807	0.000% 0.000% 0.001% 0.000% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.004% 0.0023% 0.001% 0.004% 0.002% 0.005% 0.001% 0.005% 0.004% 0.002% 0.005% 0.004% 0.002% 0.005% 0.004% 0.002% 0.005% 0.004% 0.002% 0.005% 0.004% 0.002% 0.005% 0.004% 0.002% 0.005% 0.004% 0.002% 0.005% 0.004% 0.004% 0.002%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5 6.5 5.5 8 3 3 4.5 5.5 5 5 5.5 6.5 6.6 6 4.5 3.5 4 4.5 4.5 4.5 4.5 3.5 4 3.5 3 5.5 5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/43 9/15/45 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/38 9/20/40 9/20/40 9/20/40 9/20/40 9/20/40 9/20/41 9/20/42 9/20/42 9/20/43 9/20/44	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878 39,379 3,617,483 873,880 100,464	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069 37,864 3,362,901 785,807 103,559	0.000% 0.001% 0.001% 0.001% 0.006% 0.002% 0.005% 0.017% 0.000% 0.004% 0.004% 0.003% 0.001% 0.001% 0.005% 0.005% 0.001% 0.005% 0.001% 0.005% 0.001% 0.005% 0.001% 0.005% 0.001% 0.005% 0.001% 0.005% 0.001% 0.005%
Government National Mortgage Assn.	7.5 7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6 6 6 6 4.5 3.5 4 4.5 4.5 3.5 4 3.5 3.5 4 4.5 5.5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/45 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/38 9/20/38 9/20/40	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878 39,379 3,617,483 873,880 100,464 360,346 847,577 559,249	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069 37,864 3,362,901 785,807 103,559 331,395 819,720 564,008	0.000% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.005% 0.017% 0.000% 0.004% 0.010% 0.003% 0.005% 0.005% 0.005% 0.007% 0.005% 0.005% 0.007% 0.005% 0.004% 0.002% 0.005% 0.005% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.007% 0.005% 0.005% 0.005% 0.005% 0.004% 0.0030% 0.004% 0.0030% 0.004% 0.004% 0.005% 0.004% 0.004% 0.004% 0.005%
Government National Mortgage Assn.	7.5 7.5 5 6.5 5 6.5 3 3 4.5 5.5 8 3 5.5 5 5.5 6.5 5 5.5 6.6 6 4.5 3.5 4 4.5 3.5 4 3.5 3.5 4 3.5 3.5 4 3.5 4 3.5 3.5 4 3.5 3.5 4 3.5 3.5 4 3.5 4 3.5 3.5 4 3.5 3.5 4 3.5 3.5 4 3.5	9/15/30 9/15/31 9/15/33 9/15/33 9/15/36 9/15/39 9/15/42 9/15/45 9/15/45 9/15/45 9/20/26 9/20/32 9/20/32 9/20/33 9/20/33 9/20/34 9/20/35 9/20/35 9/20/38 9/20/38 9/20/40	878 93 6,923 3,259 9,480 64,162 5,292,273 17,174 54,602 165,948 4,535 48,655 102,752 634,191 34,890 236,831 5,210 72,992 598,338 868,595 15,350 50,457 733,420 319,291 443,748 184,691 236,878 39,379 3,617,483 873,880 100,464 360,346 847,577	879 93 6,973 3,237 9,825 65,289 4,781,164 15,515 53,596 169,974 4,579 44,881 104,988 640,335 35,961 237,686 5,420 73,475 616,738 913,930 15,738 48,786 680,306 307,014 436,992 181,993 220,069 37,864 3,362,901 785,807 103,559 331,395 819,720	0.000% 0.001% 0.001% 0.001% 0.006% 0.470% 0.002% 0.0017% 0.004% 0.003% 0.001% 0.004% 0.005% 0.001% 0.007% 0.0061% 0.0090% 0.005% 0.0067% 0.005% 0.004% 0.005% 0.005% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.007% 0.001% 0.005%

Government National Mortgage Assn.	5	9/20/47	232,727	232,342	0.023%
Government National Mortgage Assn.	6	9/20/47	109,034	113,433	0.011%
Government National Mortgage Assn.	3	9/20/47	883,087	783,248	0.077%
Government National Mortgage Assn.	5	9/20/48	221,287	220,239	0.022%
Government National Mortgage Assn.	3	9/20/49	2,309,521	2,021,885	0.199%
Government National Mortgage Assn.	3.5	9/20/49	2,856,838	2,563,892	0.252%
Government National Mortgage Assn.	3.5	9/20/49	2,446,896	2,195,993	0.216%
Government National Mortgage Assn.	2.5	9/20/51	9,099,514	7,726,252	0.759%
Government National Mortgage Assn.	2	9/20/52	2,687,503	2,202,815	0.217%
Government National Mortgage Assn.	2.5	9/20/52	5,597,185	4,768,907	0.469%
Government National Mortgage Assn.	4	9/20/52	3,300,832	3,088,017	0.304%
Government National Mortgage Association	4.5	10/16/43	5,712,371	596,353	0.059%
Government National Mortgage Association	4	10/20/42	2,083,158	327,666	0.032%
Government National Mortgage Association	3.5	10/20/50	2,560,000	2,129,755	0.209%
Government National Mortgage Association	4	11/20/45	5,324,108	822,811	0.081%
Government National Mortgage Association	3	11/20/47	32,219	29,271	0.003%
Government National Mortgage Association	3	1/20/50	710,773	101,226	0.010%
Government National Mortgage Association	3	1/20/50	2,625,762	405,281	0.040%
Government National Mortgage Association	3.5	12/20/45	4,050,416	462,485	0.045%
Government National Mortgage Association	3	2/20/46	3,000,000	2,354,755	0.231%
Government National Mortgage Association	3	2/20/46	303,472	11,627	0.001%
Government National Mortgage Association	3	3/20/46	544,615	14,303	0.001%
Government National Mortgage Association	4.5	4/20/39	140,919	20,843	0.002%
Government National Mortgage Association	3.5	4/20/46	5,563,676	851,862	0.084%
Government National Mortgage Association	4	6/20/49	5,342,580	1,041,174	0.102%
Government National Mortgage Association	4.5	6/20/49	1,154,884	241,138	0.024%
Government National Mortgage Association	3.5	8/20/29	3,628,886	202,824	0.020%
Government National Mortgage Association	4	8/20/44	4,688,569	816,289	0.080%
Government National Mortgage Association	3.5	9/20/29	1,141,253	50,117	0.005%
OBX 2020-EXP1 Trust	6.19	2/25/60	1,972,999	1,892,477	0.186%
Tricon American Homes 2020-SFR2 Trust	1.83	11/17/39	1,895,000	1,665,792	0.164%
TRP Government Reserve	5.39		72,316,653	72,316,653	7.108%
USD Fut IM Collateral (MORGAN STANLEY)			562,340	562,340	0.055%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	101,112	100,688	0.010%
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Total Investments in Securities 1,100,955,963

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM4 5YR US NOTE FUT JUN 24	(145)	6/28/2024	(15,517,266)	(20,592)	(1.525%)
TUM4 2YR US NOTE FUT JUN 24	(14)	6/28/2024	(2,862,781)	3,136	(0.281%)
TYM4 UST 10YR FUT JUN 24	46	6/18/2024	5,096,656	25,903	0.501%
USM4 UST 20YR FUT JUN 24	53	6/18/2024	6,383,188	85,393	0.627%
UXYM4 UST 10YR ULTRA FUT JUN 24	(193)	6/18/2024	(22,119,609)	(102,805)	(2.174%)

Total Futures Contracts (8,964)

**NET ASSETS** 1,017,382,456

**NET ASSET VALUE PER SHARE** 

**GNMA Fund Shares** 8.02

(\$238,275,597 / 29,695,172 Shares Outstanding)

**GNMA Fund- I Class Shares** 8.02

(\$158,103,209 / 19,714,389 Shares Outstanding)

**GNMA Fund- Z Class Shares** 8.02

(\$620,255,078 / 77,293,308 Shares Outstanding)

ADR American Depository Receipts American Depository Shares ADS

Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end AR

Adjustable Rate Mortgage Bond Anticipation Note ARM BAN

CDA Community Development Administration

Credit Linked Note CLN

Collateralized Mortgage Obligation CMO

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 BondIDC 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.