

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%

Government National Mortgage Assn.	5	10/20/39	2,168,864	2,182,641	0.215%
Government National Mortgage Assn.	6	10/20/39	17,191	17,549	0.002%
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%
Government National Mortgage Assn.	5	10/20/40	209,199	210,980	0.021%
Government National Mortgage Assn.	4	10/20/41	1,514,916	1,456,673	0.143%
Government National Mortgage Assn.	4.5	10/20/41	69,576	68,559	0.007%
Government National Mortgage Assn.	5.5	10/20/44	3,524	3,632	0.000%
Government National Mortgage Assn.	4	10/20/45	6,487,143	6,192,118	0.609%
Government National Mortgage Assn.	3	10/20/45	3,507	3,147	0.000%
Government National Mortgage Assn.	3	10/20/45	2,047,445	1,816,105	0.179%
Government National Mortgage Assn.	3	10/20/46	2,444,313	2,184,976	0.215%
Government National Mortgage Assn.	3.5	10/20/46	238,186	220,801	0.022%
Government National Mortgage Assn.	6	10/20/48	33,540	34,891	0.003%
Government National Mortgage Assn.	3	10/20/49	2,450,780	2,124,343	0.209%
Government National Mortgage Assn.	4	10/20/50	16,714,314	15,802,786	1.553%
Government National Mortgage Assn.	1.5	10/20/51	1,724,430	1,355,024	0.133%
Government National Mortgage Assn.	2.5	10/20/51	17,685,667	15,065,142	1.481%
Government National Mortgage Assn.	3	10/20/51	52,115,851	45,952,574	4.517%
Government National Mortgage Assn.	4.5	10/20/52	1,682,406	1,617,231	0.159%
Government National Mortgage Assn.	7.5	11/15/25	111	111	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%
Government National Mortgage Assn.	7.5	11/15/26	385	386	0.000%
Government National Mortgage Assn.	7.5	11/15/26	1,491	1,495	0.000%
Government National Mortgage Assn.	7.5	11/15/28	13,849	13,854	0.001%
Government National Mortgage Assn.	6.5	11/15/28	3,721	3,787	0.000%
Government National Mortgage Assn.	7.5	11/15/29	7,018	7,036	0.001%
Government National Mortgage Assn.	7.5	11/15/29	315	314	0.000%
Government National Mortgage Assn.	6.5	11/15/29	2,768	2,817	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,405	1,407	0.000%
Government National Mortgage Assn.	7.5	11/15/30	659	662	0.000%
Government National Mortgage Assn.	7.5	11/15/30	99	99	0.000%
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%
Government National Mortgage Assn.	6	11/15/32	8,883	9,074	0.001%
Government National Mortgage Assn.	5	11/15/33	6,409	6,455	0.001%
Government National Mortgage Assn.	5	11/15/34	9,994	10,065	0.001%
Government National Mortgage Assn.	6	11/15/36	31,839	32,667	0.003%
Government National Mortgage Assn.	3.5	11/15/41	2,015,970	1,875,922	0.184%
Government National Mortgage Assn.	3	11/15/42	868,407	784,534	0.077%
Government National Mortgage Assn.	3.5	11/15/42	542,287	504,932	0.050%
Government National Mortgage Assn.	5.5	11/15/45	512,959	525,421	0.052%
Government National Mortgage Assn.	3	11/20/26	58,558	56,906	0.006%
Government National Mortgage Assn.	3	11/20/32	62,200	58,369	0.006%
Government National Mortgage Assn.	5.5	11/20/32	1,876,856	1,917,702	0.188%
Government National Mortgage Assn.	5.5	11/20/33	44,396	45,758	0.004%
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	11/20/38	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	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	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	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	11/20/48	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.	8	1/1/41	2,179,000	2,038,867	0.200%

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.	7.5	1/15/26	54	54	0.000%
Government National Mortgage Assn.	8	1/15/27	7,422	7,427	0.001%
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.	6.5	1/15/30	5,918	6,023	0.001%
Government National Mortgage Assn.	7.5	1/15/30	1,132	1,134	0.000%
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.	3.5	1/15/42	455,548	425,738	0.042%
Government National Mortgage Assn.	3	1/15/45	24,280	21,832	0.002%
Government National Mortgage Assn.	3	1/15/45	36,317	32,269	0.003%
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.	6	1/20/32	15,774	16,165	0.002%
Government National Mortgage Assn.	7	1/20/34	11,048	11,292	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.	6.5	1/20/37	9,365	9,863	0.001%
Government National Mortgage Assn.	6	1/20/39	40,923	42,573	0.004%
Government National Mortgage Assn.	4.5	1/20/40	50,504	49,803	0.005%
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.	5.5	1/20/42	44,445	45,813	0.005%
Government National Mortgage Assn.	3.5	1/20/43	3,124,568	2,903,118	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.	5	1/20/48	114,135	113,928	0.011%
Government National Mortgage Assn.	4	1/20/48	424,661	399,632	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.	2	1/20/52	28,846,601	23,641,993	2.324%
Government National Mortgage Assn.	8	12/15/26	11,677	11,687	0.001%
Government National Mortgage Assn.	8	12/15/27	46,557	47,298	0.005%
Government National Mortgage Assn.	8	12/15/27	16,658	16,677	0.002%
Government National Mortgage Assn.	7.5	12/15/29	866	868	0.000%
Government National Mortgage Assn.	7.5	12/15/29	721	742	0.000%
Government National Mortgage Assn.	7.5	12/15/31	94	94	0.000%
Government National Mortgage Assn.	6.5	12/15/33	10,753	11,120	0.001%
Government National Mortgage Assn.	5.5	12/15/33	555,570	569,265	0.056%
Government National Mortgage Assn.	6	12/15/38	509	525	0.000%
Government National Mortgage Assn.	6.5	12/15/38	58,144	60,002	0.006%
Government National Mortgage Assn.	6	12/15/38	32,688	33,355	0.003%
Government National Mortgage Assn.	6	12/15/38	92,883	95,302	0.009%
Government National Mortgage Assn.	6	12/15/38	40,054	40,788	0.004%
Government National Mortgage Assn.	3	12/15/42	31,510	28,466	0.003%

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.	4.5	12/20/34	10,539	10,399	0.001%
Government National Mortgage Assn.	5	12/20/34	443,169	447,244	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	141,938	147,662	0.015%
Government National Mortgage Assn.	6	12/20/38	96,045	99,002	0.010%
Government National Mortgage Assn.	4	12/20/39	47,956	46,113	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.	4	12/20/41	89,651	86,205	0.008%
Government National Mortgage Assn.	3.5	12/20/42	1,153,429	1,071,695	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	12/20/48	458,012	456,125	0.045%
Government National Mortgage Assn.	3.5	12/20/49	3,712,259	3,392,337	0.333%
Government National Mortgage Assn.	3	12/20/50	13,705,141	12,143,241	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.	6.5	2/15/29	5,233	5,355	0.001%
Government National Mortgage Assn.	6.5	2/15/29	5,895	6,085	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.	6.5	2/15/33	37,551	38,433	0.004%
Government National Mortgage Assn.	6.5	2/15/33	45,147	46,973	0.005%
Government National Mortgage Assn.	6.5	2/15/33	76,837	79,944	0.008%
Government National Mortgage Assn.	6.5	2/15/33	106,495	110,752	0.011%
Government National Mortgage Assn.	5	2/15/34	138,748	138,451	0.014%
Government National Mortgage Assn.	5	2/15/35	1,842	1,845	0.000%
Government National Mortgage Assn.	6	2/15/37	16,778	17,120	0.002%
Government National Mortgage Assn.	6	2/15/39	60,225	61,326	0.006%
Government National Mortgage Assn.	4.5	2/15/40	194,673	191,472	0.019%
Government National Mortgage Assn.	3	2/15/45	9,665	8,588	0.001%
Government National Mortgage Assn.	7	2/20/31	4,906	5,034	0.000%
Government National Mortgage Assn.	5.5	2/20/33	62,466	63,878	0.006%
Government National Mortgage Assn.	5.5	2/20/34	751,694	774,772	0.076%
Government National Mortgage Assn.	5	2/20/35	3,844	3,871	0.000%
Government National Mortgage Assn.	5.5	2/20/35	148,683	152,212	0.015%
Government National Mortgage Assn.	5	2/20/36	157,421	158,463	0.016%
Government National Mortgage Assn.	5.5	2/20/37	13	13	0.000%
Government National Mortgage Assn.	6	2/20/37	494,737	514,669	0.051%
Government National Mortgage Assn.	5.5	2/20/38	32,389	33,387	0.003%
Government National Mortgage Assn.	6	2/20/39	93,179	96,937	0.010%
Government National Mortgage Assn.	4.5	2/20/39	3,923	3,870	0.000%
Government National Mortgage Assn.	4.5	2/20/40	300,782	296,604	0.029%
Government National Mortgage Assn.	5	2/20/40	1,845,072	1,855,135	0.182%
Government National Mortgage Assn.	4	2/20/41	868,164	834,794	0.082%
Government National Mortgage Assn.	5.5	2/20/41	22,845	23,549	0.002%
Government National Mortgage Assn.	4	2/20/43	265,468	255,256	0.025%
Government National Mortgage Assn.	5.5	2/20/43	5,977	6,161	0.001%
Government National Mortgage Assn.	3.5	2/20/44	199,397	185,086	0.018%
Government National Mortgage Assn.	4	2/20/44	260,505	250,323	0.025%
Government National Mortgage Assn.	3.5	2/20/45	236,095	218,372	0.021%
Government National Mortgage Assn.	3.5	2/20/45	90,415	83,540	0.008%
Government National Mortgage Assn.	3.5	2/20/45	227,115	214,655	0.021%
Government National Mortgage Assn.	4.5	2/20/46	575,947	565,053	0.056%
Government National Mortgage Assn.	3.5	2/20/48	2,808,155	2,588,225	0.254%
Government National Mortgage Assn.	3.5	2/20/48	2,085,785	1,919,704	0.189%
Government National Mortgage Assn.	3.5	2/20/48	3,181,961	2,902,909	0.285%

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.	8	3/15/25	6	6	0.000%
Government National Mortgage Assn.	6.5	3/15/26	135	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.	6.5	3/15/26	1,045	1,064	0.000%
Government National Mortgage Assn.	6.5	3/15/26	3,355	3,429	0.000%
Government National Mortgage Assn.	6.5	3/15/28	321	326	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.	7.5	3/15/30	1,577	1,580	0.000%
Government National Mortgage Assn.	8	3/15/30	508	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.	5	3/15/35	386	383	0.000%
Government National Mortgage Assn.	6	3/15/36	131,906	136,676	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.	3.5	3/20/31	3,699	3,543	0.000%
Government National Mortgage Assn.	3	3/20/32	93,420	86,594	0.009%
Government National Mortgage Assn.	5.5	3/20/32	975	990	0.000%
Government National Mortgage Assn.	5.5	3/20/32	72,217	74,041	0.007%
Government National Mortgage Assn.	3.5	3/20/33	213,280	197,803	0.019%
Government National Mortgage Assn.	5.5	3/20/33	2,846,982	2,890,180	0.284%
Government National Mortgage Assn.	5	3/20/34	9,833	9,928	0.001%
Government National Mortgage Assn.	5.5	3/20/34	199,326	205,446	0.020%
Government National Mortgage Assn.	5	3/20/35	17,316	17,441	0.002%
Government National Mortgage Assn.	5.5	3/20/35	22,323	22,900	0.002%
Government National Mortgage Assn.	1.5	3/20/36	150,647	129,697	0.013%
Government National Mortgage Assn.	5	3/20/36	1,033	1,042	0.000%
Government National Mortgage Assn.	4	3/20/39	10,587	10,180	0.001%
Government National Mortgage Assn.	4	3/20/40	10,697	10,286	0.001%
Government National Mortgage Assn.	4.5	3/20/41	338,838	333,888	0.033%
Government National Mortgage Assn.	5	3/20/41	1,016,260	1,024,910	0.101%
Government National Mortgage Assn.	3.5	3/20/42	47,325	43,938	0.004%
Government National Mortgage Assn.	3	3/20/43	2,271,656	2,063,763	0.203%
Government National Mortgage Assn.	3	3/20/43	729,993	656,437	0.065%
Government National Mortgage Assn.	4.5	3/20/43	24,566	24,207	0.002%
Government National Mortgage Assn.	3.5	3/20/44	2,789,215	2,587,018	0.254%
Government National Mortgage Assn.	4	3/20/44	75,452	72,503	0.007%
Government National Mortgage Assn.	5.5	3/20/44	472,401	486,933	0.048%
Government National Mortgage Assn.	3	3/20/45	177,169	158,665	0.016%
Government National Mortgage Assn.	4	3/20/45	4,487,589	4,308,004	0.423%
Government National Mortgage Assn.	4	3/20/46	1,096,290	1,046,440	0.103%
Government National Mortgage Assn.	5.5	3/20/46	213,969	220,559	0.022%
Government National Mortgage Assn.	4	3/20/47	2,022,281	1,917,420	0.188%
Government National Mortgage Assn.	3.5	3/20/47	33,822	31,193	0.003%
Government National Mortgage Assn.	4	3/20/49	2,520,040	2,382,605	0.234%
Government National Mortgage Assn.	5.5	3/20/49	1,142,606	1,160,339	0.114%
Government National Mortgage Assn.	4	3/20/49	1,620,661	1,517,770	0.149%
Government National Mortgage Assn.	3	3/20/50	5,764,795	5,011,156	0.493%
Government National Mortgage Assn.	3.5	3/20/50	1,516,509	1,387,208	0.136%
Government National Mortgage Assn.	3.5	3/20/50	5,735,854	5,251,743	0.516%
Government National Mortgage Assn.	2	3/20/51	43,874,074	35,954,518	3.534%
Government National Mortgage Assn.	1.5	3/20/52	7,997,344	6,284,061	0.618%
Government National Mortgage Assn.	2	3/20/52	10,072,037	8,254,756	0.811%

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.	6.5	4/15/26	1,689	1,719	0.000%
Government National Mortgage Assn.	6.5	4/15/28	295	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	4/15/28	266	271	0.000%
Government National Mortgage Assn.	6.5	4/15/28	3,399	3,488	0.000%
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	4/15/29	1,719	1,759	0.000%
Government National Mortgage Assn.	6.5	4/15/29	318	327	0.000%
Government National Mortgage Assn.	7.5	4/15/31	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.	5.5	4/15/39	11,026	11,259	0.001%
Government National Mortgage Assn.	4.5	4/15/41	2,715,782	2,666,900	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.	5	4/20/38	161,980	162,958	0.016%
Government National Mortgage Assn.	5	4/20/39	98,407	99,244	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%
Government National Mortgage Assn.	4.5	4/20/41	146,458	144,318	0.014%
Government National Mortgage Assn.	3.5	4/20/42	8,516	7,785	0.001%
Government National Mortgage Assn.	3.5	4/20/43	353,102	322,814	0.032%
Government National Mortgage Assn.	3	4/20/43	475,030	427,163	0.042%
Government National Mortgage Assn.	3.5	4/20/43	1,883,653	1,750,434	0.172%
Government National Mortgage Assn.	4	4/20/43	1,963,507	1,875,968	0.184%
Government National Mortgage Assn.	3.5	4/20/43	149,090	136,642	0.013%
Government National Mortgage Assn.	4.5	4/20/45	255,130	251,715	0.025%
Government National Mortgage Assn.	3.5	4/20/45	154,392	142,191	0.014%
Government National Mortgage Assn.	3.5	4/20/45	65,499	60,188	0.006%
Government National Mortgage Assn.	5.5	4/20/46	10,049	10,358	0.001%
Government National Mortgage Assn.	4	4/20/47	3,798,148	3,600,811	0.354%
Government National Mortgage Assn.	3	4/20/47	1,727,956	1,531,057	0.150%
Government National Mortgage Assn.	3.5	4/20/47	82,406	76,001	0.007%
Government National Mortgage Assn.	3.5	4/20/47	68,167	62,869	0.006%
Government National Mortgage Assn.	4	4/20/49	2,289,511	2,119,446	0.208%
Government National Mortgage Assn.	1.5	4/20/51	4,153,227	3,260,279	0.320%
Government National Mortgage Assn.	1.5	4/20/52	141,042	110,835	0.011%
Government National Mortgage Assn.	4.5	4/20/53	25,376,979	24,378,746	2.396%
Government National Mortgage Assn.	6.5	5/15/24	31	31	0.000%
Government National Mortgage Assn.	6.5	5/15/26	625	638	0.000%
Government National Mortgage Assn.	7.5	5/15/26	245	246	0.000%
Government National Mortgage Assn.	6.5	5/15/26	1,931	1,965	0.000%
Government National Mortgage Assn.	6.5	5/15/26	2,300	2,340	0.000%
Government National Mortgage Assn.	6.5	5/15/28	792	812	0.000%
Government National Mortgage Assn.	6.5	5/15/28	6,757	6,906	0.001%
Government National Mortgage Assn.	6.5	5/15/28	483	492	0.000%
Government National Mortgage Assn.	6.5	5/15/28	13,822	14,084	0.001%
Government National Mortgage Assn.	7.5	5/15/29	140	140	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,242	2,309	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2	2	0.000%
Government National Mortgage Assn.	6.5	5/15/29	610	625	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,349	1,381	0.000%
Government National Mortgage Assn.	7.5	5/15/31	609	610	0.000%
Government National Mortgage Assn.	5	5/15/33	255	255	0.000%
Government National Mortgage Assn.	5	5/15/33	342	339	0.000%
Government National Mortgage Assn.	4.5	5/15/39	612,791	603,135	0.059%

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.	7	5/20/28	13,531	13,830	0.001%
Government National Mortgage Assn.	4.5	5/20/30	14,201	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.	5.5	5/20/39	17,698	18,190	0.002%
Government National Mortgage Assn.	4.5	5/20/40	4,039,422	3,982,056	0.391%
Government National Mortgage Assn.	4	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.	3	5/20/45	539,250	482,765	0.047%
Government National Mortgage Assn.	5.5	5/20/45	64,364	66,346	0.007%
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.	3.5	5/20/50	2,039,389	1,872,501	0.184%
Government National Mortgage Assn.	3.5	5/20/51	4,268,452	3,904,884	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.	6.5	6/15/28	3,362	3,440	0.000%
Government National Mortgage Assn.	7.5	6/15/28	58,911	59,541	0.006%
Government National Mortgage Assn.	7.5	6/15/28	10,869	10,895	0.001%
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.	7.5	6/15/32	1,994	1,999	0.000%
Government National Mortgage Assn.	7.5	6/15/32	2,361	2,458	0.000%
Government National Mortgage Assn.	6	6/15/36	232,179	239,472	0.024%
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.	4.5	6/15/40	1,233,591	1,211,258	0.119%
Government National Mortgage Assn.	3.5	6/15/43	6,324,379	5,861,435	0.576%
Government National Mortgage Assn.	3	6/15/43	13,265	11,983	0.001%
Government National Mortgage Assn.	3.5	6/15/46	1,067,323	990,257	0.097%
Government National Mortgage Assn.	3	6/20/27	196,149	188,714	0.019%
Government National Mortgage Assn.	7	6/20/29	3,535	3,614	0.000%
Government National Mortgage Assn.	3	6/20/30	25,455	23,851	0.002%

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.	4.5	6/20/40	547,620	539,730	0.053%
Government National Mortgage Assn.	3.5	6/20/42	2,550,463	2,368,708	0.233%
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.	3.5	6/20/44	848,512	787,563	0.077%
Government National Mortgage Assn.	5.5	6/20/45	1,978	2,039	0.000%
Government National Mortgage Assn.	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.	4.5	6/20/50	2,238,393	2,170,961	0.213%
Government National Mortgage Assn.	2	6/20/51	3,907,703	3,201,545	0.315%
Government National Mortgage Assn.	2.5	6/20/51	4,083,880	3,468,734	0.341%
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.	7.5	7/15/28	11,522	11,530	0.001%
Government National Mortgage Assn.	6.5	7/15/29	6,533	6,672	0.001%
Government National Mortgage Assn.	6.5	7/15/29	239	247	0.000%
Government National Mortgage Assn.	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.	6.5	7/15/29	859	878	0.000%
Government National Mortgage Assn.	7.5	7/15/31	4,479	4,460	0.000%
Government National Mortgage Assn.	6.5	7/15/31	741	754	0.000%
Government National Mortgage Assn.	5	7/15/33	3,916	3,894	0.000%
Government National Mortgage Assn.	5	7/15/33	6,494	6,458	0.001%
Government National Mortgage Assn.	5	7/15/33	5,220	5,191	0.001%
Government National Mortgage Assn.	6	7/15/35	198,839	205,095	0.020%
Government National Mortgage Assn.	6	7/15/36	128,284	132,342	0.013%
Government National Mortgage Assn.	5	7/15/37	8,098	8,386	0.001%
Government National Mortgage Assn.	4.5	7/15/39	118,127	116,196	0.011%
Government National Mortgage Assn.	4.5	7/15/40	39,229	38,427	0.004%
Government National Mortgage Assn.	4	7/15/41	184,361	175,451	0.017%
Government National Mortgage Assn.	3	7/15/46	220,793	196,174	0.019%
Government National Mortgage Assn.	3.5	7/20/27	44,311	42,690	0.004%
Government National Mortgage Assn.	7	7/20/31	17,749	18,585	0.002%
Government National Mortgage Assn.	5.5	7/20/32	1,631	1,667	0.000%
Government National Mortgage Assn.	5.5	7/20/33	168,742	173,851	0.017%
Government National Mortgage Assn.	5	7/20/34	8,334	8,395	0.001%
Government National Mortgage Assn.	5.5	7/20/34	98,548	101,575	0.010%
Government National Mortgage Assn.	6	7/20/34	125,759	130,814	0.013%
Government National Mortgage Assn.	5.5	7/20/34	20,608	21,240	0.002%
Government National Mortgage Assn.	5.5	7/20/35	1,017,130	1,039,982	0.102%
Government National Mortgage Assn.	5.5	7/20/35	37,962	38,506	0.004%
Government National Mortgage Assn.	1.5	7/20/36	703,160	605,346	0.060%
Government National Mortgage Assn.	6	7/20/36	37,011	37,871	0.004%
Government National Mortgage Assn.	6.5	7/20/36	2,271	2,354	0.000%
Government National Mortgage Assn.	4.5	7/20/39	15,037	14,835	0.001%
Government National Mortgage Assn.	5	7/20/39	137,132	138,299	0.014%
Government National Mortgage Assn.	3.5	7/20/39	589,613	553,265	0.054%
Government National Mortgage Assn.	4.5	7/20/40	787,912	776,479	0.076%
Government National Mortgage Assn.	4.5	7/20/41	2,384,595	2,349,752	0.231%
Government National Mortgage Assn.	4.5	7/20/41	100,819	99,346	0.010%
Government National Mortgage Assn.	4	7/20/42	623,339	599,363	0.059%
Government National Mortgage Assn.	4	7/20/43	407,836	391,020	0.038%

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.	3.5	7/20/46	2,794,601	2,581,727	0.254%
Government National Mortgage Assn.	4.5	7/20/46	594,543	586,583	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.	4	7/20/49	290,570	272,928	0.027%
Government National Mortgage Assn.	4	7/20/49	372,583	350,396	0.034%
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.	2.5	7/20/51	42,938,970	36,601,312	3.598%
Government National Mortgage Assn.	2.5	7/20/51	11,345,147	9,632,755	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.	7.5	8/15/28	888	890	0.000%
Government National Mortgage Assn.	6.5	8/15/28	2,546	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.	7.5	8/15/29	572	590	0.000%
Government National Mortgage Assn.	7.5	8/15/30	163	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.	6.5	8/15/32	13,446	13,788	0.001%
Government National Mortgage Assn.	6	8/15/33	166,740	171,361	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	9,105	9,386	0.001%
Government National Mortgage Assn.	4.5	8/15/39	157,599	155,023	0.015%
Government National Mortgage Assn.	3	8/15/42	225,283	203,526	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.	7	8/20/29	34,687	35,453	0.003%
Government National Mortgage Assn.	7	8/20/30	9,544	9,754	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.	5	8/20/35	8,094	8,143	0.001%
Government National Mortgage Assn.	5.5	8/20/35	26,514	27,329	0.003%
Government National Mortgage Assn.	5.5	8/20/38	164,037	169,091	0.017%
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.	4	8/20/40	289,570	278,436	0.027%
Government National Mortgage Assn.	4.5	8/20/40	47,123	46,434	0.005%
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.	3	8/20/43	245,245	220,530	0.022%
Government National Mortgage Assn.	3.5	8/20/43	634,363	589,656	0.058%
Government National Mortgage Assn.	3	8/20/43	1,581,376	1,402,705	0.138%
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.	4.5	8/20/47	4,826,470	4,711,202	0.463%
Government National Mortgage Assn.	5	8/20/47	2,837,956	2,833,265	0.278%
Government National Mortgage Assn.	5	8/20/48	73,616	73,290	0.007%
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.	2	8/20/52	5,398,383	4,426,359	0.435%
Government National Mortgage Assn.	2.5	8/20/52	2,944,302	2,508,445	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	9/15/27	1,261	1,263	0.000%
Government National Mortgage Assn.	6.5	9/15/27	8,186	8,330	0.001%
Government National Mortgage Assn.	6.5	9/15/28	478	487	0.000%
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	9/15/28	127	130	0.000%
Government National Mortgage Assn.	6.5	9/15/28	7,843	7,999	0.001%
Government National Mortgage Assn.	6.5	9/15/28	2,606	2,662	0.000%
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%
Government National Mortgage Assn.	7.5	9/15/30	878	879	0.000%
Government National Mortgage Assn.	7.5	9/15/31	93	93	0.000%
Government National Mortgage Assn.	5	9/15/33	6,923	6,973	0.001%
Government National Mortgage Assn.	5	9/15/33	3,259	3,237	0.000%
Government National Mortgage Assn.	6.5	9/15/36	9,480	9,825	0.001%
Government National Mortgage Assn.	5.5	9/15/39	64,162	65,289	0.006%
Government National Mortgage Assn.	3	9/15/42	5,292,273	4,781,164	0.470%
Government National Mortgage Assn.	3	9/15/43	17,174	15,515	0.002%
Government National Mortgage Assn.	4.5	9/15/45	54,602	53,596	0.005%
Government National Mortgage Assn.	5.5	9/15/45	165,948	169,974	0.017%
Government National Mortgage Assn.	8	9/20/26	4,535	4,579	0.000%
Government National Mortgage Assn.	3	9/20/32	48,655	44,881	0.004%
Government National Mortgage Assn.	5.5	9/20/32	102,752	104,988	0.010%
Government National Mortgage Assn.	5	9/20/33	634,191	640,335	0.063%
Government National Mortgage Assn.	5.5	9/20/33	34,890	35,961	0.004%
Government National Mortgage Assn.	5.5	9/20/34	236,831	237,686	0.023%
Government National Mortgage Assn.	6.5	9/20/34	5,210	5,420	0.001%
Government National Mortgage Assn.	5	9/20/35	72,992	73,475	0.007%
Government National Mortgage Assn.	5.5	9/20/35	598,338	616,738	0.061%
Government National Mortgage Assn.	6	9/20/38	868,595	913,930	0.090%
Government National Mortgage Assn.	6	9/20/38	15,350	15,738	0.002%
Government National Mortgage Assn.	4.5	9/20/40	50,457	48,786	0.005%
Government National Mortgage Assn.	3.5	9/20/40	733,420	680,306	0.067%
Government National Mortgage Assn.	4	9/20/40	319,291	307,014	0.030%
Government National Mortgage Assn.	4.5	9/20/40	443,748	436,992	0.043%
Government National Mortgage Assn.	4.5	9/20/41	184,691	181,993	0.018%
Government National Mortgage Assn.	3.5	9/20/42	236,878	220,069	0.022%
Government National Mortgage Assn.	4	9/20/42	39,379	37,864	0.004%
Government National Mortgage Assn.	3.5	9/20/43	3,617,483	3,362,901	0.331%
Government National Mortgage Assn.	3	9/20/44	873,880	785,807	0.077%
Government National Mortgage Assn.	5.5	9/20/45	100,464	103,559	0.010%
Government National Mortgage Assn.	3.5	9/20/46	360,346	331,395	0.033%
Government National Mortgage Assn.	4.5	9/20/46	847,577	819,720	0.081%
Government National Mortgage Assn.	5	9/20/46	559,249	564,008	0.055%
Government National Mortgage Assn.	3.5	9/20/46	157,813	145,247	0.014%
Government National Mortgage Assn.	4	9/20/47	481,282	456,366	0.045%

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%

Total Investments in Securities				1,100,955,963	
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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)	
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NET ASSETS				1,017,382,456	
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NET ASSET VALUE PER SHARE					
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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 Depositary Receipts
ADS	American Depositary Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depositary Receipt
FRN	Floating Rate Note

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

Important Information

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