



# FTVIP - Franklin U.S. Government Securities VIP Fund

March 31, 2019

## Portfolio Holdings

The following portfolio data for the Franklin Templeton funds is made available to the public under our Portfolio Holdings Release Policy and is "as of" the date indicated.

*This portfolio data should not be relied upon as a complete listing of a fund's holdings (or of a fund's top holdings) as information on particular holdings may be withheld if it is in the fund's interest to do so. Additionally, foreign currency forwards are not included in the portfolio data. Instead, the net market value of all currency forward contracts is included in cash and other net assets of the fund. Further, portfolio holdings data of over-the-counter derivative investments such as Credit Default Swaps, Interest Rate Swaps or other Swap contracts list only the name of counterparty to the derivative contract, not the details of the derivative. Complete portfolio data can be found in the semi- and annual financial statements of the fund.*

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
465139MR1	AID ISRAEL	5,619,000	\$5,167,253	0.45%	N/A	08/15/22
46513EFF4	AID ISRAEL	12,000,000	\$13,617,359	1.20%	5.50%	09/18/23
3136142S7	FANNIE MAE	38	\$38	0.00%	8.50%	03/01/20
313615A97	FANNIE MAE	74	\$74	0.00%	8.50%	05/01/21
313615TW6	FANNIE MAE	1,207	\$1,334	0.00%	6.50%	01/01/24
313615UR5	FANNIE MAE	1,979	\$2,187	0.00%	6.50%	03/01/24
31361ELT2	FANNIE MAE	3,487	\$3,513	0.00%	3.64%	06/01/26
313625FB6	FANNIE MAE	455	\$451	0.00%	2.06%	11/01/26
31363BJ36	FANNIE MAE	1,717	\$1,717	0.00%	3.38%	10/01/19
31363EHV0	FANNIE MAE	948	\$980	0.00%	5.44%	06/01/29
31364YLK4	FANNIE MAE	55	\$55	0.00%	8.50%	06/01/21
31365ANZ0	FANNIE MAE	2,007	\$2,022	0.00%	4.38%	06/01/21
31365B3W7	FANNIE MAE	499	\$501	0.00%	2.98%	06/01/21
31365C7M3	FANNIE MAE	5,851	\$5,858	0.00%	3.21%	03/01/20
31365DAL9	FANNIE MAE	5,406	\$5,339	0.00%	4.05%	03/01/22
31365UTX5	FANNIE MAE	25,707	\$25,728	0.00%	8.00%	03/01/22
31367QUN2	FANNIE MAE	3,669	\$3,693	0.00%	4.44%	08/01/22
31368HC68	FANNIE MAE	735	\$743	0.00%	3.74%	10/01/23
31368HKP7	FANNIE MAE	347	\$383	0.00%	6.00%	06/01/29
31368HWB5	FANNIE MAE	1,472	\$1,489	0.00%	3.66%	02/01/24
31368RTC5	FANNIE MAE	2,972	\$2,902	0.00%	5.11%	12/01/22
31368YU95	FANNIE MAE	19,443	\$19,788	0.00%	8.00%	03/01/23
31369HHF2	FANNIE MAE	140	\$140	0.00%	7.50%	04/01/23
31369HMW9	FANNIE MAE	2,590	\$2,609	0.00%	8.00%	07/01/23
31369M6U0	FANNIE MAE	3,555	\$3,490	0.00%	3.97%	05/01/23
31370BF72	FANNIE MAE	24,550	\$24,659	0.00%	4.63%	07/01/23
31370KKW1	FANNIE MAE	21,581	\$21,897	0.00%	4.00%	06/01/23
31370LLM0	FANNIE MAE	19,159	\$19,180	0.00%	4.75%	08/01/23

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31370NUN4	FANNIE MAE	31,762	\$32,081	0.00%	3.42%	09/01/23
31371DCS4	FANNIE MAE	24,106	\$24,203	0.00%	3.42%	01/01/24
31371EWT8	FANNIE MAE	3,017	\$3,333	0.00%	6.50%	06/01/24
31371EXP5	FANNIE MAE	3,920	\$4,237	0.00%	8.00%	07/01/24
31371EYY5	FANNIE MAE	593	\$631	0.00%	8.00%	09/01/24
31371FAX0	FANNIE MAE	3,646	\$3,947	0.00%	7.50%	08/01/25
31371KEW7	FANNIE MAE	279	\$308	0.00%	6.00%	11/01/31
31371LLA5	FANNIE MAE	18,366	\$19,300	0.00%	3.50%	12/01/33
31371MDT1	FANNIE MAE	31,082	\$34,189	0.00%	5.50%	08/01/35
31371VAP2	FANNIE MAE	5,399	\$5,964	0.00%	6.50%	04/01/24
31371XF24	FANNIE MAE	3,531	\$3,809	0.00%	6.00%	01/01/24
31372QB55	FANNIE MAE	17,929	\$19,810	0.00%	6.50%	04/01/24
31372RJR7	FANNIE MAE	126	\$139	0.00%	6.50%	04/01/24
31372WPA6	FANNIE MAE	43,936	\$44,278	0.00%	3.19%	07/01/27
31372YUJ7	FANNIE MAE	10,645	\$10,654	0.00%	8.00%	07/01/24
31373G6W3	FANNIE MAE	1,066	\$1,074	0.00%	3.50%	09/01/24
31373QMZ6	FANNIE MAE	625	\$625	0.00%	8.00%	12/01/24
31373TVT4	FANNIE MAE	13,870	\$14,168	0.00%	4.19%	10/01/28
31374ACY4	FANNIE MAE	7,190	\$7,233	0.00%	3.75%	03/01/25
31374BUX4	FANNIE MAE	5,356	\$5,359	0.00%	7.50%	07/01/25
31374FVA4	FANNIE MAE	1,401	\$1,407	0.00%	3.84%	01/01/26
31374FXL8	FANNIE MAE	1,742	\$1,786	0.00%	3.55%	08/01/26
31374GXY8	FANNIE MAE	19,313	\$19,560	0.00%	4.24%	11/01/25
31374KHJ0	FANNIE MAE	7,720	\$7,895	0.00%	3.55%	11/01/24
31374KM88	FANNIE MAE	5,552	\$5,555	0.00%	7.50%	07/01/25
31374NB43	FANNIE MAE	43,216	\$43,451	0.00%	4.17%	08/01/25
31374TZQ5	FANNIE MAE	3,405	\$3,439	0.00%	3.86%	07/01/29
31374VCR3	FANNIE MAE	12,283	\$12,423	0.00%	3.85%	10/01/25
31374VCS1	FANNIE MAE	25,735	\$26,021	0.00%	3.85%	10/01/25
31374WF98	FANNIE MAE	122	\$124	0.00%	3.73%	07/01/25
31375DTX1	FANNIE MAE	4,437	\$4,440	0.00%	3.55%	12/01/25
31375HEQ3	FANNIE MAE	2,207	\$2,254	0.00%	4.35%	03/01/26
31376GGJ8	FANNIE MAE	14,162	\$14,231	0.00%	4.09%	08/01/26
31376HYP2	FANNIE MAE	8,107	\$8,197	0.00%	3.78%	10/01/26
31376J4B2	FANNIE MAE	113,371	\$122,349	0.01%	5.50%	12/01/32
31376JN88	FANNIE MAE	6,659	\$6,831	0.00%	3.57%	12/01/36
31376KBG0	FANNIE MAE	37,170	\$40,871	0.00%	5.50%	10/01/33
31376KLJ3	FANNIE MAE	198,165	\$213,215	0.02%	5.00%	03/01/35
31376PEM3	FANNIE MAE	3,052	\$3,071	0.00%	4.14%	09/01/26
31376PMT9	FANNIE MAE	4,135	\$4,304	0.00%	4.02%	07/01/26

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31376QY31	FANNIE MAE	3,219	\$3,225	0.00%	3.20%	09/01/26
31376XXV5	FANNIE MAE	4,534	\$4,602	0.00%	3.40%	09/01/26
31377EG94	FANNIE MAE	10,668	\$10,829	0.00%	4.04%	05/01/27
31377EHA0	FANNIE MAE	962	\$968	0.00%	4.25%	06/01/27
31378EN53	FANNIE MAE	30,431	\$31,565	0.00%	3.66%	08/01/37
31378EPF9	FANNIE MAE	25,126	\$25,415	0.00%	3.45%	09/01/37
31378MUY4	FANNIE MAE	2,026	\$2,043	0.00%	3.50%	10/01/27
31378QHM6	FANNIE MAE	5,108	\$5,140	0.00%	3.57%	12/01/37
31379MDM8	FANNIE MAE	8,210	\$8,519	0.00%	4.20%	04/01/38
31379XVA0	FANNIE MAE	29,942	\$30,042	0.00%	3.52%	03/01/27
31384G2Y0	FANNIE MAE	2,872	\$2,966	0.00%	3.39%	12/01/29
31384LJ39	FANNIE MAE	4,717	\$4,721	0.00%	4.10%	02/01/29
31384V6Q0	FANNIE MAE	1,129	\$1,144	0.00%	3.46%	04/01/40
31384V7B2	FANNIE MAE	2,228	\$2,288	0.00%	3.71%	03/01/30
31384V7K2	FANNIE MAE	9,928	\$10,002	0.00%	2.96%	10/01/40
31384V7L0	FANNIE MAE	6,187	\$6,273	0.00%	2.96%	10/01/40
31384VJ60	FANNIE MAE	11,571	\$11,958	0.00%	3.81%	07/01/28
31384VQ70	FANNIE MAE	6,323	\$6,507	0.00%	3.64%	12/01/24
31384VQU9	FANNIE MAE	3,481	\$3,527	0.00%	3.65%	01/01/30
31384VVF6	FANNIE MAE	126	\$127	0.00%	3.41%	08/01/39
31384VWA6	FANNIE MAE	928	\$945	0.00%	3.52%	09/01/39
31384WM23	FANNIE MAE	8,506	\$9,402	0.00%	6.50%	04/01/31
31384WMQ0	FANNIE MAE	1,929	\$1,975	0.00%	4.05%	05/01/31
31385H5Z1	FANNIE MAE	10,400	\$10,605	0.00%	3.76%	12/01/30
31385HJD5	FANNIE MAE	4,102	\$4,345	0.00%	5.01%	09/01/34
31385HN32	FANNIE MAE	15,898	\$16,566	0.00%	3.98%	05/01/36
31385HSE3	FANNIE MAE	1,251	\$1,312	0.00%	3.86%	12/01/40
31385HVV1	FANNIE MAE	4,183	\$4,280	0.00%	3.34%	09/01/31
31385HWQ1	FANNIE MAE	11,214	\$11,830	0.00%	3.57%	12/01/40
31385KCD5	FANNIE MAE	4,091	\$4,230	0.00%	3.66%	04/01/28
31385SBX5	FANNIE MAE	35,381	\$37,313	0.00%	4.18%	05/01/30
31385W6E4	FANNIE MAE	7,449	\$7,828	0.00%	4.18%	08/01/36
31385WVC0	FANNIE MAE	15,985	\$16,255	0.00%	3.18%	09/01/27
31385WZW2	FANNIE MAE	1,511	\$1,578	0.00%	3.96%	12/01/32
31385XEK9	FANNIE MAE	21,468	\$22,595	0.00%	3.89%	05/01/33
31385XG35	FANNIE MAE	42,463	\$42,631	0.00%	4.76%	06/01/33
31385XHB6	FANNIE MAE	6,773	\$7,138	0.00%	4.39%	05/01/33
31385XPP6	FANNIE MAE	4,513	\$4,604	0.00%	2.90%	09/01/33
31385XPZ4	FANNIE MAE	806	\$822	0.00%	3.79%	08/01/27
31385XUT2	FANNIE MAE	13,054	\$13,191	0.00%	3.27%	11/01/33

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31385XUU9	FANNIE MAE	9,075	\$9,127	0.00%	3.36%	11/01/33
31385Y2D6	FANNIE MAE	3,520	\$3,613	0.00%	3.56%	06/01/40
31385Y2E4	FANNIE MAE	55,119	\$56,588	0.00%	2.96%	06/01/40
31385YCE3	FANNIE MAE	7,255	\$7,503	0.00%	2.96%	06/01/40
31386GGH0	FANNIE MAE	30,902	\$30,867	0.00%	3.90%	11/01/30
31386MLU2	FANNIE MAE	2,733	\$2,716	0.00%	2.96%	12/01/40
31386MVZ0	FANNIE MAE	40,558	\$40,999	0.00%	4.40%	10/01/27
31386TRN7	FANNIE MAE	4,861	\$4,765	0.00%	2.76%	02/01/41
31386XRR9	FANNIE MAE	33,259	\$34,252	0.00%	3.72%	12/01/28
31386XY91	FANNIE MAE	10,057	\$9,925	0.00%	2.76%	02/01/41
31387A3P8	FANNIE MAE	22,854	\$23,683	0.00%	3.60%	08/01/31
31387A4J1	FANNIE MAE	11,145	\$11,193	0.00%	4.26%	09/01/31
31387CUX7	FANNIE MAE	4,152	\$4,193	0.00%	4.34%	05/01/31
31387UE72	FANNIE MAE	22,576	\$23,393	0.00%	4.13%	03/01/29
31387UEC1	FANNIE MAE	12,018	\$11,989	0.00%	3.07%	06/01/25
31387UEG2	FANNIE MAE	28,732	\$28,723	0.00%	3.51%	11/01/28
31387UEK3	FANNIE MAE	2,224	\$2,320	0.00%	4.13%	12/01/30
31387URF0	FANNIE MAE	2,058	\$2,092	0.00%	3.50%	12/01/30
31388BJR4	FANNIE MAE	18,929	\$19,008	0.00%	4.09%	06/01/30
31388JK53	FANNIE MAE	15,995	\$16,579	0.00%	3.64%	09/01/31
31388KXA5	FANNIE MAE	7,176	\$7,333	0.00%	3.31%	11/01/31
31388XVV3	FANNIE MAE	27,467	\$27,360	0.00%	2.06%	08/01/33
31389AZN6	FANNIE MAE	29,303	\$29,683	0.00%	2.99%	11/01/36
31389AZX4	FANNIE MAE	30,932	\$30,817	0.00%	2.15%	06/01/38
31389GPV6	FANNIE MAE	17,244	\$17,839	0.00%	3.54%	01/01/32
31389HWK0	FANNIE MAE	3,590	\$3,640	0.00%	3.88%	02/01/33
31389L3H0	FANNIE MAE	17,078	\$17,431	0.00%	4.00%	04/01/32
31389MSA6	FANNIE MAE	38,417	\$38,441	0.00%	3.77%	02/01/32
31389R4T0	FANNIE MAE	20,065	\$20,334	0.00%	4.13%	03/01/32
31389TR46	FANNIE MAE	37	\$39	0.00%	3.80%	06/01/32
31389WW35	FANNIE MAE	17,713	\$18,430	0.00%	3.46%	03/01/32
31389X2H5	FANNIE MAE	157,984	\$174,598	0.02%	6.50%	12/01/29
3138A3S65	FANNIE MAE	222,817	\$231,191	0.02%	4.00%	01/01/41
3138A8RD0	FANNIE MAE	1,394,272	\$1,446,875	0.13%	4.00%	03/01/41
3138ABEP0	FANNIE MAE	2,867,869	\$3,031,773	0.27%	4.50%	04/01/41
3138AJKX9	FANNIE MAE	2,814,060	\$2,920,353	0.26%	4.00%	06/01/41
3138APCG1	FANNIE MAE	2,426,733	\$2,518,381	0.22%	4.00%	08/01/41
3138EGEG5	FANNIE MAE	14,423	\$15,039	0.00%	3.73%	09/01/36
3138EGG57	FANNIE MAE	2,288	\$2,388	0.00%	3.96%	04/01/41
3138EGTC8	FANNIE MAE	792,638	\$854,861	0.08%	5.00%	07/01/41

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3138EH6Z0	FANNIE MAE	2,550,458	\$2,646,949	0.23%	3.47%	01/01/40
3138EJ4Z8	FANNIE MAE	3,435,607	\$3,604,097	0.32%	3.46%	07/01/38
3138EJTV0	FANNIE MAE	4,389,973	\$4,580,288	0.40%	3.67%	08/01/36
3138ELMS9	FANNIE MAE	12,870,733	\$13,544,779	1.19%	4.04%	09/01/37
3138ELZT3	FANNIE MAE	3,472,847	\$3,652,120	0.32%	3.73%	07/01/38
3138L4T45	FANNIE MAE	3,000,000	\$3,141,925	0.28%	3.51%	08/01/23
3138L7YV2	FANNIE MAE	2,934,744	\$2,994,339	0.26%	2.99%	11/01/24
3138L9PU0	FANNIE MAE	3,500,000	\$3,519,254	0.31%	2.77%	04/01/25
3138L9Y97	FANNIE MAE	2,471,536	\$2,467,203	0.22%	2.64%	07/01/25
3138LA6U8	FANNIE MAE	4,000,000	\$4,066,625	0.36%	3.14%	10/01/25
3138LADF3	FANNIE MAE	4,000,000	\$4,098,267	0.36%	3.28%	07/01/27
3138MRDW8	FANNIE MAE	178,251	\$178,366	0.02%	3.00%	12/01/42
31390AHA1	FANNIE MAE	10,319	\$10,675	0.00%	4.15%	04/01/32
31390MVH4	FANNIE MAE	2,308	\$2,549	0.00%	6.50%	06/01/32
31390PUP0	FANNIE MAE	6,466	\$7,143	0.00%	6.50%	08/01/32
31390S3K5	FANNIE MAE	24,853	\$25,921	0.00%	3.52%	05/01/32
31390T6U8	FANNIE MAE	8,772	\$8,810	0.00%	3.28%	04/01/30
31390UER3	FANNIE MAE	27,519	\$27,715	0.00%	3.50%	07/01/32
31390WRQ7	FANNIE MAE	11,020	\$11,683	0.00%	3.52%	09/01/33
31391AM97	FANNIE MAE	18,444	\$18,780	0.00%	3.59%	09/01/32
31391BEP8	FANNIE MAE	8,051	\$8,239	0.00%	3.36%	09/01/32
31391DND1	FANNIE MAE	6,998	\$7,082	0.00%	3.38%	09/01/32
31391FPC6	FANNIE MAE	8,164	\$8,461	0.00%	3.45%	08/01/29
31391MFK4	FANNIE MAE	81,278	\$82,538	0.01%	3.04%	08/01/32
31391N2B6	FANNIE MAE	14,421	\$15,202	0.00%	3.48%	12/01/32
31391SSV3	FANNIE MAE	5,366	\$5,616	0.00%	3.33%	12/01/32
31391TX94	FANNIE MAE	35,648	\$37,431	0.00%	3.54%	12/01/32
31391UVX0	FANNIE MAE	26,030	\$27,121	0.00%	3.46%	01/01/33
31400AMD7	FANNIE MAE	6,280	\$6,599	0.00%	3.39%	01/01/33
31400ANW4	FANNIE MAE	23,381	\$24,095	0.00%	3.47%	02/01/33
31400APR3	FANNIE MAE	12,517	\$13,084	0.00%	3.73%	02/01/33
31400DAX0	FANNIE MAE	25,198	\$25,794	0.00%	3.88%	02/01/33
31400FDQ7	FANNIE MAE	4,547	\$4,737	0.00%	3.82%	02/01/33
31400GLP8	FANNIE MAE	12,419	\$12,532	0.00%	4.17%	04/01/33
31400L6P4	FANNIE MAE	448	\$469	0.00%	3.43%	08/01/37
31400Q5R0	FANNIE MAE	2,474	\$2,547	0.00%	3.76%	04/01/33
31400QSS3	FANNIE MAE	14,515	\$15,211	0.00%	3.88%	03/01/33
31400QTZ6	FANNIE MAE	12,644	\$13,249	0.00%	3.84%	03/01/33
31400QYE7	FANNIE MAE	57,572	\$60,701	0.01%	3.14%	10/01/32
31400RDJ7	FANNIE MAE	35,498	\$38,591	0.00%	5.50%	04/01/33

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31400RVG3	FANNIE MAE	47,121	\$48,038	0.00%	9.00%	10/01/26
31400SM71	FANNIE MAE	1,018	\$1,046	0.00%	4.15%	04/01/33
31400TX85	FANNIE MAE	64,360	\$70,494	0.01%	5.50%	09/01/33
31400VP89	FANNIE MAE	13,638	\$13,841	0.00%	3.38%	03/01/28
31401B6R1	FANNIE MAE	41,466	\$43,039	0.00%	4.05%	04/01/33
31401BG66	FANNIE MAE	16,217	\$16,981	0.00%	4.03%	04/01/33
31401BT39	FANNIE MAE	6,013	\$6,422	0.00%	5.50%	05/01/33
31401BX83	FANNIE MAE	4,733	\$4,966	0.00%	3.58%	01/01/33
31401CTE3	FANNIE MAE	4,949	\$5,172	0.00%	4.20%	05/01/33
31401DK75	FANNIE MAE	4,672	\$4,696	0.00%	4.14%	05/01/33
31401DVU2	FANNIE MAE	6,588	\$6,713	0.00%	4.09%	04/01/33
31401EWH8	FANNIE MAE	15,939	\$17,232	0.00%	5.50%	05/01/33
31401GYR9	FANNIE MAE	7,077	\$7,350	0.00%	3.69%	04/01/33
31401LQM8	FANNIE MAE	44,498	\$47,519	0.00%	5.50%	06/01/33
31401MJU6	FANNIE MAE	13,406	\$13,554	0.00%	4.09%	05/01/33
31401PEL4	FANNIE MAE	16,738	\$17,224	0.00%	3.80%	04/01/33
31402A4W3	FANNIE MAE	12,448	\$13,103	0.00%	4.17%	06/01/33
31402C7G1	FANNIE MAE	919	\$961	0.00%	3.50%	02/01/34
31402CRN4	FANNIE MAE	16,840	\$17,457	0.00%	3.49%	01/01/34
31402CUL4	FANNIE MAE	3,401	\$3,568	0.00%	3.85%	07/01/33
31402CXP2	FANNIE MAE	1,910	\$1,961	0.00%	3.54%	06/01/32
31402CYR7	FANNIE MAE	9,539	\$10,162	0.00%	4.22%	08/01/39
31402DG61	FANNIE MAE	26,245	\$27,450	0.00%	4.11%	06/01/34
31402DKW9	FANNIE MAE	699,334	\$730,386	0.06%	4.03%	08/01/34
31402DLW8	FANNIE MAE	30,790	\$32,339	0.00%	3.74%	02/01/37
31402DSD3	FANNIE MAE	5,090	\$5,321	0.00%	4.31%	07/01/33
31402FRU1	FANNIE MAE	5,050	\$5,247	0.00%	4.15%	06/01/28
31402GR88	FANNIE MAE	21,233	\$23,356	0.00%	5.50%	07/01/33
31402GVQ3	FANNIE MAE	13,849	\$14,392	0.00%	3.41%	07/01/33
31402JVC8	FANNIE MAE	7,036	\$7,311	0.00%	3.27%	08/01/33
31402K6H2	FANNIE MAE	18,612	\$19,876	0.00%	5.50%	09/01/33
31402LHH8	FANNIE MAE	29,318	\$31,587	0.00%	5.50%	09/01/33
31402MNE6	FANNIE MAE	2,118	\$2,173	0.00%	3.47%	08/01/33
31402MNK2	FANNIE MAE	35,968	\$37,694	0.00%	3.44%	09/01/33
31402Q4J7	FANNIE MAE	12,529	\$13,109	0.00%	3.86%	11/01/33
31402Q5Q0	FANNIE MAE	5,592	\$5,870	0.00%	3.74%	02/01/35
31402QUK5	FANNIE MAE	11,815	\$12,335	0.00%	3.84%	06/01/34
31402QX48	FANNIE MAE	26,243	\$27,463	0.00%	3.34%	01/01/35
31402QZ46	FANNIE MAE	4,189	\$4,370	0.00%	3.33%	01/01/35
31402RBH1	FANNIE MAE	15,158	\$15,764	0.00%	3.32%	11/01/34

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31402RH69	FANNIE MAE	32,564	\$32,792	0.00%	2.76%	10/01/44
31402RH77	FANNIE MAE	64,863	\$65,334	0.01%	2.76%	10/01/44
31402RHT9	FANNIE MAE	31,713	\$31,925	0.00%	2.76%	08/01/42
31402RHU6	FANNIE MAE	54,274	\$54,658	0.00%	2.76%	08/01/42
31402RPM5	FANNIE MAE	249,983	\$262,398	0.02%	3.68%	06/01/35
31402RQK8	FANNIE MAE	44,486	\$47,206	0.00%	3.66%	07/01/36
31402RTR0	FANNIE MAE	84,623	\$89,065	0.01%	4.49%	09/01/35
31402RTY5	FANNIE MAE	44,354	\$47,176	0.00%	3.50%	03/01/38
31402SR33	FANNIE MAE	1,957	\$2,090	0.00%	5.50%	09/01/33
31402TH24	FANNIE MAE	45,858	\$48,263	0.00%	3.34%	08/01/33
31402VRV4	FANNIE MAE	45,006	\$46,809	0.00%	3.27%	09/01/33
31402VUR9	FANNIE MAE	35,591	\$38,975	0.00%	5.50%	09/01/33
31402XT63	FANNIE MAE	427	\$443	0.00%	3.53%	12/01/33
31402YJL9	FANNIE MAE	9,745	\$10,407	0.00%	5.50%	09/01/33
31403AMC6	FANNIE MAE	36,965	\$38,695	0.00%	3.25%	10/01/33
31403BM83	FANNIE MAE	49,711	\$51,862	0.00%	3.29%	11/01/33
31403C7L9	FANNIE MAE	10,110	\$10,441	0.00%	3.51%	10/01/35
31403CZ95	FANNIE MAE	3,780	\$3,938	0.00%	3.51%	09/01/35
31403DK24	FANNIE MAE	33,983	\$35,979	0.00%	3.63%	07/01/34
31403DRK7	FANNIE MAE	892	\$931	0.00%	3.96%	08/01/36
31403GMW9	FANNIE MAE	2,299	\$2,392	0.00%	3.43%	08/01/33
31403GWC2	FANNIE MAE	3,727	\$3,849	0.00%	3.45%	09/01/33
31403HNX4	FANNIE MAE	89,023	\$93,436	0.01%	3.56%	10/01/33
31403HPH7	FANNIE MAE	92,262	\$101,498	0.01%	5.50%	11/01/33
31403JD78	FANNIE MAE	25,695	\$27,439	0.00%	5.50%	10/01/33
31403JRE8	FANNIE MAE	53,112	\$53,982	0.00%	4.50%	10/01/33
31403JRR9	FANNIE MAE	10,686	\$10,867	0.00%	4.50%	10/01/33
31403LQJ3	FANNIE MAE	7,971	\$8,370	0.00%	3.60%	10/01/33
31403N6X0	FANNIE MAE	22,449	\$23,388	0.00%	3.40%	12/01/33
31403NKS5	FANNIE MAE	26,849	\$27,708	0.00%	3.57%	09/01/33
31403QLH1	FANNIE MAE	27,458	\$27,455	0.00%	5.79%	01/01/34
31403YGW7	FANNIE MAE	11,210	\$11,476	0.00%	3.53%	09/01/33
31403YHN6	FANNIE MAE	45,725	\$47,982	0.00%	3.62%	12/01/33
31403YZ89	FANNIE MAE	5,021	\$5,078	0.00%	3.10%	02/01/34
31404B4D1	FANNIE MAE	94,515	\$100,930	0.01%	5.50%	05/01/34
31404CH37	FANNIE MAE	1,046,171	\$1,110,131	0.10%	5.50%	04/01/34
31404EQE9	FANNIE MAE	49,573	\$49,748	0.00%	3.74%	03/01/34
31404GHQ7	FANNIE MAE	17,130	\$17,880	0.00%	3.25%	02/01/34
31404GZM6	FANNIE MAE	10,115	\$10,131	0.00%	3.65%	01/01/34
31404JBY0	FANNIE MAE	83,553	\$89,119	0.01%	5.00%	03/01/34



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31404MN79	FANNIE MAE	42,172	\$44,063	0.00%	3.88%	03/01/34
31404NCR5	FANNIE MAE	3,600	\$3,736	0.00%	3.73%	03/01/35
31404RPH4	FANNIE MAE	21,652	\$22,278	0.00%	3.89%	04/01/34
31404RUK1	FANNIE MAE	30,609	\$31,636	0.00%	3.50%	03/01/34
31404UDP2	FANNIE MAE	105,352	\$110,546	0.01%	3.89%	04/01/34
31404UM80	FANNIE MAE	17,829	\$18,661	0.00%	4.31%	05/01/34
31404VDY1	FANNIE MAE	29,469	\$30,697	0.00%	4.34%	06/01/34
31404WPZ3	FANNIE MAE	7,049	\$7,441	0.00%	4.40%	06/01/34
31405BEJ6	FANNIE MAE	11,933	\$12,597	0.00%	3.95%	01/01/36
31405KMW8	FANNIE MAE	3,433	\$3,490	0.00%	3.30%	08/01/34
31405PAH3	FANNIE MAE	5,477	\$5,619	0.00%	3.03%	10/01/34
31405PD56	FANNIE MAE	9,564	\$9,858	0.00%	3.38%	09/01/34
31405RXD3	FANNIE MAE	261,206	\$273,964	0.02%	3.25%	10/01/34
31405SDH4	FANNIE MAE	87,228	\$94,765	0.01%	5.00%	07/01/35
31405UW54	FANNIE MAE	130,908	\$141,204	0.01%	6.00%	10/01/34
31406AGW6	FANNIE MAE	484,632	\$509,257	0.04%	3.42%	12/01/34
31406BJJ0	FANNIE MAE	3,407	\$3,543	0.00%	3.35%	12/01/34
31406DEC6	FANNIE MAE	209,698	\$226,599	0.02%	6.00%	12/01/34
31406G2T5	FANNIE MAE	17,205	\$17,811	0.00%	3.37%	03/01/35
31406LZ68	FANNIE MAE	22,064	\$23,069	0.00%	3.31%	12/01/34
31406NYV0	FANNIE MAE	33,239	\$34,982	0.00%	3.75%	02/01/35
31406P2C2	FANNIE MAE	39,036	\$41,686	0.00%	5.50%	03/01/35
31406P3F4	FANNIE MAE	722,199	\$793,987	0.07%	5.50%	03/01/35
31406PY60	FANNIE MAE	27,993	\$29,893	0.00%	5.50%	02/01/35
31406PZU6	FANNIE MAE	86,741	\$92,628	0.01%	5.50%	01/01/35
31406RA70	FANNIE MAE	97,023	\$100,822	0.01%	3.05%	07/01/35
31406RGS8	FANNIE MAE	12,072	\$12,484	0.00%	3.52%	09/01/35
31406TT35	FANNIE MAE	18,526	\$19,784	0.00%	5.50%	03/01/35
31406TTT8	FANNIE MAE	79,890	\$85,313	0.01%	5.50%	03/01/35
31406UUX4	FANNIE MAE	5,156	\$5,309	0.00%	3.34%	03/01/35
31406V5L6	FANNIE MAE	799,458	\$826,593	0.07%	4.04%	06/01/35
31406VYX8	FANNIE MAE	102,922	\$106,354	0.01%	3.91%	06/01/35
31406WS39	FANNIE MAE	1,313	\$1,378	0.00%	3.66%	01/01/36
31406X7G1	FANNIE MAE	6,691	\$6,772	0.00%	3.90%	04/01/35
31407DUD5	FANNIE MAE	34,666	\$36,861	0.00%	5.00%	07/01/35
31407DUE3	FANNIE MAE	4,345	\$4,495	0.00%	3.83%	05/01/35
31407F5W6	FANNIE MAE	34,318	\$36,739	0.00%	5.00%	07/01/35
31407FUH1	FANNIE MAE	20,742	\$22,275	0.00%	5.00%	07/01/35
31407GCW6	FANNIE MAE	6,481	\$6,864	0.00%	3.97%	05/01/35
31407JDD1	FANNIE MAE	117,088	\$133,339	0.01%	6.50%	09/01/36



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31407JNQ1	FANNIE MAE	3,058	\$3,181	0.00%	4.04%	07/01/35
31407JRT1	FANNIE MAE	26,765	\$28,789	0.00%	5.00%	07/01/35
31407SCH3	FANNIE MAE	2,671	\$2,743	0.00%	4.14%	08/01/35
31407XWX5	FANNIE MAE	20,484	\$21,442	0.00%	3.40%	11/01/35
31408B4W5	FANNIE MAE	24,313	\$25,294	0.00%	4.04%	01/01/36
31408BQ50	FANNIE MAE	2,473	\$2,509	0.00%	3.49%	12/01/35
31408EHW5	FANNIE MAE	28,308	\$29,438	0.00%	3.50%	01/01/36
31408GHY6	FANNIE MAE	35,538	\$35,725	0.00%	3.59%	12/01/35
31408GJF5	FANNIE MAE	4,115	\$4,320	0.00%	3.51%	12/01/35
31408GX28	FANNIE MAE	55,300	\$58,089	0.01%	3.82%	09/01/35
31409DSH7	FANNIE MAE	46,608	\$48,882	0.00%	4.06%	03/01/36
31409EW72	FANNIE MAE	669,664	\$738,662	0.06%	6.00%	03/01/36
31409GSP2	FANNIE MAE	2,750	\$2,902	0.00%	3.37%	01/01/37
31409JKQ2	FANNIE MAE	12,430	\$13,075	0.00%	4.33%	05/01/36
31409T6U7	FANNIE MAE	118,892	\$128,360	0.01%	6.00%	02/01/36
31409T6V5	FANNIE MAE	196,285	\$212,255	0.02%	6.00%	02/01/36
31409UWM3	FANNIE MAE	61,423	\$63,201	0.01%	3.54%	11/01/35
31409VAU7	FANNIE MAE	342	\$353	0.00%	3.92%	02/01/36
31409WCG4	FANNIE MAE	2,304	\$2,425	0.00%	3.57%	02/01/36
31409XQG7	FANNIE MAE	76,918	\$80,054	0.01%	3.74%	03/01/36
31409XZU6	FANNIE MAE	32,705	\$34,017	0.00%	3.28%	01/01/36
31409XZZ5	FANNIE MAE	10,593	\$11,295	0.00%	3.77%	02/01/36
31410F3M5	FANNIE MAE	1,260	\$1,301	0.00%	3.51%	04/01/37
31410F7G4	FANNIE MAE	1,426	\$1,501	0.00%	3.66%	07/01/34
31410FGX7	FANNIE MAE	4,663	\$4,925	0.00%	3.67%	08/01/36
31410FWR2	FANNIE MAE	83,621	\$87,539	0.01%	3.51%	11/01/34
31410GJK0	FANNIE MAE	16,282	\$16,837	0.00%	4.46%	01/01/32
31410GJV6	FANNIE MAE	14,156	\$14,789	0.00%	3.83%	09/01/33
31410GMD2	FANNIE MAE	8,929	\$9,292	0.00%	3.82%	10/01/37
31410MHH6	FANNIE MAE	2,707	\$2,813	0.00%	3.75%	04/01/36
31410N6D5	FANNIE MAE	5,857	\$6,128	0.00%	3.52%	07/01/36
31410PUN1	FANNIE MAE	33,680	\$35,194	0.00%	3.37%	09/01/36
31410QE23	FANNIE MAE	2,941	\$3,077	0.00%	3.34%	10/01/36
31411AP58	FANNIE MAE	2,844	\$2,913	0.00%	3.32%	11/01/36
31411BAT0	FANNIE MAE	1,198	\$1,257	0.00%	3.63%	11/01/36
31411DUV9	FANNIE MAE	14,953	\$15,823	0.00%	3.79%	12/01/36
31411E2N6	FANNIE MAE	7,060	\$7,445	0.00%	3.63%	01/01/37
31411EC62	FANNIE MAE	2,183	\$2,290	0.00%	3.61%	12/01/36
31411EP76	FANNIE MAE	5,150	\$5,290	0.00%	3.55%	01/01/37
31411EPZ4	FANNIE MAE	32,202	\$33,037	0.00%	3.64%	01/01/37

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31411FFK5	FANNIE MAE	56,810	\$58,627	0.01%	3.30%	12/01/36
31411HGX2	FANNIE MAE	2,913	\$3,033	0.00%	3.81%	04/01/37
31411JZY5	FANNIE MAE	149,674	\$165,101	0.01%	6.00%	02/01/37
31411RTJ7	FANNIE MAE	17,684	\$18,362	0.00%	3.87%	03/01/37
31411SVL7	FANNIE MAE	26,513	\$27,210	0.00%	4.08%	03/01/47
31412EJ23	FANNIE MAE	15,029	\$15,539	0.00%	3.30%	02/01/37
31412SVV4	FANNIE MAE	792	\$828	0.00%	3.38%	07/01/38
31413B3Q2	FANNIE MAE	5,426	\$5,698	0.00%	4.43%	07/01/37
31413DTG2	FANNIE MAE	25,739	\$26,609	0.00%	3.34%	08/01/37
31413FKS0	FANNIE MAE	34,701	\$35,672	0.00%	3.72%	07/01/37
31413FKZ4	FANNIE MAE	734	\$776	0.00%	3.59%	08/01/37
31413GLC2	FANNIE MAE	30,354	\$31,318	0.00%	3.20%	07/01/37
31413GN71	FANNIE MAE	151,232	\$160,049	0.01%	3.44%	08/01/37
31413MUF2	FANNIE MAE	6,099	\$6,356	0.00%	3.80%	08/01/37
31413RZM1	FANNIE MAE	7,762	\$8,172	0.00%	3.43%	10/01/37
31414BEL0	FANNIE MAE	34,266	\$34,486	0.00%	4.13%	03/01/38
31414CNT1	FANNIE MAE	1,896,185	\$1,972,084	0.17%	3.71%	09/01/35
31414CPN2	FANNIE MAE	17,898	\$18,103	0.00%	4.03%	06/01/35
31414FXN6	FANNIE MAE	1,417	\$1,457	0.00%	3.30%	09/01/38
31415QMT0	FANNIE MAE	247,105	\$266,892	0.02%	6.00%	08/01/38
31415VYD1	FANNIE MAE	3,291,304	\$3,434,804	0.30%	3.84%	10/01/35
31416BLR7	FANNIE MAE	1,675	\$1,671	0.00%	5.88%	09/01/38
31416BTA6	FANNIE MAE	599,680	\$644,679	0.06%	5.00%	01/01/39
31416BWK0	FANNIE MAE	11,764	\$12,215	0.00%	3.44%	09/01/38
31416CAK2	FANNIE MAE	12,170	\$12,716	0.00%	4.32%	12/01/38
31416WVK5	FANNIE MAE	864,069	\$932,123	0.08%	5.00%	09/01/40
31416YRT7	FANNIE MAE	263,618	\$278,197	0.02%	4.50%	06/01/41
31417K2C0	FANNIE MAE	1,511	\$1,598	0.00%	3.53%	09/01/39
31418BSY3	FANNIE MAE	32,105,855	\$32,679,971	2.87%	3.50%	07/01/45
31418CP57	FANNIE MAE	18,529,657	\$18,470,501	1.62%	3.00%	09/01/47
31418CV35	FANNIE MAE	41,696,209	\$43,071,271	3.78%	4.00%	04/01/48
31418MWY4	FANNIE MAE	716,674	\$745,076	0.07%	5.50%	01/01/25
31418U4W1	FANNIE MAE	1,147,979	\$1,239,006	0.11%	5.00%	07/01/40
31418WPP9	FANNIE MAE	498,207	\$526,983	0.05%	4.50%	08/01/40
31419AL88	FANNIE MAE	27,574	\$28,897	0.00%	4.03%	09/01/40
31419AX44	FANNIE MAE	3,644,033	\$3,854,527	0.34%	4.50%	12/01/40
31419JH84	FANNIE MAE	153,295	\$159,073	0.01%	4.00%	01/01/41
31315PJK6	FEDERAL AGRICULTURAL MORTGAGE CORP	1,010,000	\$1,012,340	0.09%	4.30%	05/13/19
31315PQT9	FEDERAL AGRICULTURAL MORTGAGE CORP	10,000,000	\$9,906,308	0.87%	1.41%	03/06/20

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31315PUC1	FEDERAL AGRICULTURAL MORTGAGE CORP	7,000,000	\$7,072,875	0.62%	2.66%	04/12/22
3130A6C70	FEDERAL HOME LOAN BANKS	20,000,000	\$20,191,721	1.77%	2.63%	09/12/25
31283H4Z5	FEDERAL HOME LOAN MORTGAGE CORP	116,280	\$127,932	0.01%	5.50%	12/01/34
31283H6F7	FEDERAL HOME LOAN MORTGAGE CORP	13,318	\$14,653	0.00%	5.50%	01/01/35
31283HJU0	FEDERAL HOME LOAN MORTGAGE CORP	25,436	\$28,124	0.00%	7.00%	02/01/31
31283HN43	FEDERAL HOME LOAN MORTGAGE CORP	19,052	\$21,780	0.00%	7.00%	09/01/31
31283HR80	FEDERAL HOME LOAN MORTGAGE CORP	222,774	\$258,039	0.02%	8.50%	07/01/31
31287QFN6	FEDERAL HOME LOAN MORTGAGE CORP	530	\$574	0.00%	6.00%	03/01/32
31287SFS1	FEDERAL HOME LOAN MORTGAGE CORP	10,263	\$11,116	0.00%	6.00%	04/01/32
31287UWF5	FEDERAL HOME LOAN MORTGAGE CORP	22,053	\$24,425	0.00%	6.50%	07/01/32
31288CLN9	FEDERAL HOME LOAN MORTGAGE CORP	4,758	\$5,154	0.00%	6.00%	12/01/32
31288CT76	FEDERAL HOME LOAN MORTGAGE CORP	17,359	\$18,802	0.00%	6.00%	11/01/32
31288JZA7	FEDERAL HOME LOAN MORTGAGE CORP	150,937	\$163,477	0.01%	6.00%	08/01/32
31288JZB5	FEDERAL HOME LOAN MORTGAGE CORP	65,079	\$70,486	0.01%	6.00%	08/01/32
3128K5XU1	FEDERAL HOME LOAN MORTGAGE CORP	1,686	\$1,867	0.00%	6.50%	05/01/35
3128K7ND6	FEDERAL HOME LOAN MORTGAGE CORP	81,422	\$88,187	0.01%	6.00%	08/01/35
3128KSCM2	FEDERAL HOME LOAN MORTGAGE CORP	284,413	\$306,308	0.03%	5.00%	06/01/37
3128MJ3A6	FEDERAL HOME LOAN MORTGAGE CORP	7,323,231	\$7,448,580	0.65%	3.50%	12/01/47
3128MJ3E8	FEDERAL HOME LOAN MORTGAGE CORP	13,788,001	\$14,017,184	1.23%	3.50%	01/01/48
3128MJ3F5	FEDERAL HOME LOAN MORTGAGE CORP	4,515,802	\$4,666,205	0.41%	4.00%	01/01/48
3128MJ3Y4	FEDERAL HOME LOAN MORTGAGE CORP	3,755,442	\$3,880,020	0.34%	4.00%	05/01/48
3128MJ4J6	FEDERAL HOME LOAN MORTGAGE CORP	12,934,278	\$13,354,609	1.17%	4.00%	07/01/48
3128MJAX8	FEDERAL HOME LOAN MORTGAGE CORP	586,545	\$645,211	0.06%	5.50%	11/01/34
3128MJJP6	FEDERAL HOME LOAN MORTGAGE CORP	281,548	\$307,778	0.03%	5.50%	05/01/38
3128MJYG9	FEDERAL HOME LOAN MORTGAGE CORP	34,603,176	\$34,519,304	3.03%	3.00%	06/01/46
3128MJYY0	FEDERAL HOME LOAN MORTGAGE CORP	24,474,243	\$24,414,921	2.15%	3.00%	10/01/46
3128P7SY0	FEDERAL HOME LOAN MORTGAGE CORP	3,253,947	\$3,350,006	0.29%	3.50%	03/01/32

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
3128PRDB2	FEDERAL HOME LOAN MORTGAGE CORP	588,236	\$603,794	0.05%	4.50%	04/01/25
3128PRDU0	FEDERAL HOME LOAN MORTGAGE CORP	72,452	\$73,776	0.01%	4.50%	03/01/25
3128PRDW6	FEDERAL HOME LOAN MORTGAGE CORP	197,860	\$201,476	0.02%	4.50%	03/01/25
3128QTEQ3	FEDERAL HOME LOAN MORTGAGE CORP	1,192,893	\$1,250,134	0.11%	4.41%	05/01/38
3128S5LY8	FEDERAL HOME LOAN MORTGAGE CORP	1,572,277	\$1,646,343	0.14%	3.94%	03/01/36
3128S5VW1	FEDERAL HOME LOAN MORTGAGE CORP	3,283,443	\$3,433,684	0.30%	3.76%	06/01/37
31292GCX2	FEDERAL HOME LOAN MORTGAGE CORP	138	\$139	0.00%	8.00%	09/01/21
31292GDZ6	FEDERAL HOME LOAN MORTGAGE CORP	1,622	\$1,701	0.00%	8.00%	05/01/22
31292GK54	FEDERAL HOME LOAN MORTGAGE CORP	57,798	\$62,111	0.01%	7.00%	04/01/24
31292GV45	FEDERAL HOME LOAN MORTGAGE CORP	24,654	\$27,172	0.00%	6.00%	07/01/28
31292HVC5	FEDERAL HOME LOAN MORTGAGE CORP	54,550	\$60,176	0.01%	6.00%	03/01/33
31292HYT5	FEDERAL HOME LOAN MORTGAGE CORP	176,784	\$190,627	0.02%	5.00%	09/01/33
31292HZK3	FEDERAL HOME LOAN MORTGAGE CORP	130,250	\$143,648	0.01%	6.00%	09/01/33
31292SBG4	FEDERAL HOME LOAN MORTGAGE CORP	73,401	\$75,025	0.01%	3.50%	05/01/43
312933T95	FEDERAL HOME LOAN MORTGAGE CORP	507,670	\$548,334	0.05%	5.00%	06/01/39
3129397F2	FEDERAL HOME LOAN MORTGAGE CORP	3,157,205	\$3,412,469	0.30%	5.00%	04/01/40
31293P2G9	FEDERAL HOME LOAN MORTGAGE CORP	3,630	\$4,020	0.00%	6.50%	05/01/29
31293PFV2	FEDERAL HOME LOAN MORTGAGE CORP	319	\$345	0.00%	6.00%	04/01/29
31293PLU7	FEDERAL HOME LOAN MORTGAGE CORP	1,803	\$1,996	0.00%	6.50%	05/01/29
31293QBT9	FEDERAL HOME LOAN MORTGAGE CORP	11,843	\$13,119	0.00%	6.50%	05/01/29
31293QUC5	FEDERAL HOME LOAN MORTGAGE CORP	7,140	\$7,907	0.00%	6.50%	05/01/29
31293QY49	FEDERAL HOME LOAN MORTGAGE CORP	3,543	\$3,923	0.00%	6.50%	06/01/29
31293TF77	FEDERAL HOME LOAN MORTGAGE CORP	1,837	\$2,036	0.00%	6.50%	07/01/29
312940M30	FEDERAL HOME LOAN MORTGAGE CORP	441,307	\$467,562	0.04%	4.50%	05/01/40
312942FQ3	FEDERAL HOME LOAN MORTGAGE CORP	748,193	\$777,004	0.07%	4.00%	09/01/40
312942KX2	FEDERAL HOME LOAN MORTGAGE CORP	1,260,987	\$1,335,848	0.12%	4.50%	09/01/40

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312945RU4	FEDERAL HOME LOAN MORTGAGE CORP	3,472,897	\$3,606,772	0.32%	4.00%	02/01/41
31296KQD8	FEDERAL HOME LOAN MORTGAGE CORP	13,881	\$15,255	0.00%	5.50%	07/01/33
31296MQV4	FEDERAL HOME LOAN MORTGAGE CORP	184,712	\$198,878	0.02%	5.00%	09/01/33
31296NK89	FEDERAL HOME LOAN MORTGAGE CORP	4,628	\$5,013	0.00%	6.00%	09/01/33
31296NT72	FEDERAL HOME LOAN MORTGAGE CORP	82,556	\$91,668	0.01%	6.00%	10/01/33
31296NUK1	FEDERAL HOME LOAN MORTGAGE CORP	15,490	\$17,023	0.00%	5.50%	10/01/33
31296NXA0	FEDERAL HOME LOAN MORTGAGE CORP	12,198	\$13,074	0.00%	5.50%	10/01/33
31296WCS4	FEDERAL HOME LOAN MORTGAGE CORP	206,228	\$221,707	0.02%	5.00%	04/01/34
31296WUR6	FEDERAL HOME LOAN MORTGAGE CORP	7,655	\$8,252	0.00%	5.00%	04/01/34
31297ATW4	FEDERAL HOME LOAN MORTGAGE CORP	39,769	\$44,135	0.00%	6.50%	04/01/34
31297DT40	FEDERAL HOME LOAN MORTGAGE CORP	98,835	\$107,047	0.01%	6.00%	08/01/34
31297U6R6	FEDERAL HOME LOAN MORTGAGE CORP	77,041	\$85,369	0.01%	6.50%	05/01/35
31298EZN8	FEDERAL HOME LOAN MORTGAGE CORP	109,009	\$120,783	0.01%	6.50%	09/01/29
31298MUU9	FEDERAL HOME LOAN MORTGAGE CORP	41,445	\$45,923	0.00%	6.50%	05/01/31
31298PVR8	FEDERAL HOME LOAN MORTGAGE CORP	14,875	\$15,497	0.00%	7.00%	06/01/31
31300MEQ2	FEDERAL HOME LOAN MORTGAGE CORP	5,405,875	\$5,676,844	0.50%	3.76%	04/01/40
3132GFLR6	FEDERAL HOME LOAN MORTGAGE CORP	376,538	\$394,063	0.03%	4.50%	07/01/41
3132GLJE5	FEDERAL HOME LOAN MORTGAGE CORP	2,335,025	\$2,425,183	0.21%	4.00%	12/01/41
3132J9GM4	FEDERAL HOME LOAN MORTGAGE CORP	426,295	\$426,846	0.04%	3.00%	05/01/43
31335GC37	FEDERAL HOME LOAN MORTGAGE CORP	2,545	\$2,758	0.00%	6.00%	01/01/24
31335GC45	FEDERAL HOME LOAN MORTGAGE CORP	23,670	\$26,221	0.00%	6.50%	01/01/24
31335GDJ1	FEDERAL HOME LOAN MORTGAGE CORP	5,909	\$6,545	0.00%	6.50%	12/01/23
31349URQ3	FEDERAL HOME LOAN MORTGAGE CORP	595,690	\$627,353	0.06%	4.01%	05/01/37
31354G5P2	FEDERAL HOME LOAN MORTGAGE CORP	33	\$33	0.00%	8.50%	09/01/20
313965GA7	FEDERAL HOME LOAN MORTGAGE CORP	347	\$349	0.00%	7.50%	12/01/22
313986RH6	FEDERAL HOME LOAN MORTGAGE CORP	142	\$158	0.00%	6.50%	12/01/23

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313988BB2	FEDERAL HOME LOAN MORTGAGE CORP	18,538	\$20,534	0.00%	6.50%	01/01/24
31771KAA5	FICO	7,605,000	\$7,507,955	0.66%	N/A	09/26/19
36176AFA2	GOVT NATL MORTG ASSN	10,099	\$10,521	0.00%	4.50%	04/15/41
36176WVP3	GOVT NATL MORTG ASSN	70,431	\$73,181	0.01%	4.00%	05/15/45
36177LW34	GOVT NATL MORTG ASSN	18,700	\$19,487	0.00%	4.00%	12/15/41
36177PER2	GOVT NATL MORTG ASSN	424,341	\$428,484	0.04%	3.00%	07/15/42
36179M5M8	GOVT NATL MORTG ASSN	5,074,494	\$5,227,046	0.46%	3.50%	03/20/43
36179MG53	GOVT NATL MORTG ASSN	1,778,488	\$1,824,299	0.16%	3.50%	07/20/42
36179MK74	GOVT NATL MORTG ASSN	6,394,626	\$6,559,389	0.58%	3.50%	08/20/42
36179MNH9	GOVT NATL MORTG ASSN	18,642,495	\$19,122,672	1.68%	3.50%	09/20/42
36179MQP8	GOVT NATL MORTG ASSN	5,670,900	\$5,817,041	0.51%	3.50%	10/20/42
36179MQS2	GOVT NATL MORTG ASSN	650,061	\$695,619	0.06%	5.00%	10/20/42
36179MSX9	GOVT NATL MORTG ASSN	11,167,778	\$11,455,622	1.01%	3.50%	11/20/42
36179MVR8	GOVT NATL MORTG ASSN	170,552	\$171,738	0.02%	3.00%	12/20/42
36179MVS6	GOVT NATL MORTG ASSN	8,454,574	\$8,672,297	0.76%	3.50%	12/20/42
36179MX47	GOVT NATL MORTG ASSN	14,185,105	\$14,550,458	1.28%	3.50%	01/20/43
36179N2L1	GOVT NATL MORTG ASSN	2,180,110	\$2,294,944	0.20%	4.50%	02/20/44
36179NBB3	GOVT NATL MORTG ASSN	6,334,240	\$6,497,246	0.57%	3.50%	04/20/43
36179NDR6	GOVT NATL MORTG ASSN	11,702,442	\$12,003,884	1.05%	3.50%	05/20/43
36179NF78	GOVT NATL MORTG ASSN	5,335,684	\$5,473,095	0.48%	3.50%	06/20/43
36179NLD8	GOVT NATL MORTG ASSN	257,188	\$263,813	0.02%	3.50%	08/20/43
36179Q3H2	GOVT NATL MORTG ASSN	2,090,383	\$2,112,664	0.19%	3.00%	02/20/45
36179QGF2	GOVT NATL MORTG ASSN	2,529,968	\$2,707,088	0.24%	5.00%	06/20/44
36179QR29	GOVT NATL MORTG ASSN	2,579,147	\$2,715,109	0.24%	4.50%	10/20/44
36179R7H6	GOVT NATL MORTG ASSN	26,803,669	\$26,990,036	2.37%	3.00%	04/20/46
36179RNV7	GOVT NATL MORTG ASSN	9,254,350	\$9,318,703	0.82%	3.00%	09/20/45
36179TCW3	GOVT NATL MORTG ASSN	21,007,487	\$21,134,597	1.86%	3.00%	07/20/47
36179TG41	GOVT NATL MORTG ASSN	87,558,654	\$89,585,106	7.87%	3.50%	09/20/47
36179TJX4	GOVT NATL MORTG ASSN	7,202,417	\$7,368,323	0.65%	3.50%	10/20/47
36179TLS2	GOVT NATL MORTG ASSN	130,047,873	\$133,032,151	11.69%	3.50%	11/20/47
36179TV69	GOVT NATL MORTG ASSN	20,217,089	\$20,898,988	1.84%	4.00%	04/20/48
36179UCB6	GOVT NATL MORTG ASSN	26,630,252	\$27,528,460	2.42%	4.00%	09/20/48
36179UGC0	GOVT NATL MORTG ASSN	21,761,716	\$22,495,714	1.98%	4.00%	11/20/48
3617AACV4	GOVT NATL MORTG ASSN	87,397	\$90,623	0.01%	4.00%	11/15/45
3617AAVK7	GOVT NATL MORTG ASSN	157,919	\$164,155	0.01%	4.00%	09/15/45
36181CBF4	GOVT NATL MORTG ASSN	795,391	\$824,499	0.07%	4.00%	02/20/44
36181CBJ6	GOVT NATL MORTG ASSN	1,583,610	\$1,641,141	0.14%	4.00%	02/20/44
36182GVL9	GOVT NATL MORTG ASSN	4,151	\$4,291	0.00%	4.00%	05/15/44
36182Q2Z8	GOVT NATL MORTG ASSN	32,988	\$34,201	0.00%	4.00%	06/15/44
36182R5E0	GOVT NATL MORTG ASSN	16,961	\$17,533	0.00%	4.00%	08/15/44

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36182WC35	GOVT NATL MORTG ASSN	196,900	\$204,615	0.02%	4.00%	08/15/44
36182WCW1	GOVT NATL MORTG ASSN	1,746,060	\$1,814,491	0.16%	4.00%	08/15/44
36182XU74	GOVT NATL MORTG ASSN	180,428	\$187,494	0.02%	4.00%	11/15/44
36182YTK5	GOVT NATL MORTG ASSN	156,404	\$162,668	0.01%	4.00%	09/15/44
36183CA97	GOVT NATL MORTG ASSN	29,032	\$30,262	0.00%	4.00%	10/15/44
36183CAK2	GOVT NATL MORTG ASSN	24,900	\$25,739	0.00%	4.00%	09/15/44
36183CAT3	GOVT NATL MORTG ASSN	14,391	\$14,876	0.00%	4.00%	09/15/44
36183CBA3	GOVT NATL MORTG ASSN	33,790	\$34,983	0.00%	4.00%	10/15/44
36183CNK8	GOVT NATL MORTG ASSN	161,113	\$168,704	0.01%	4.00%	10/15/44
36183HMP7	GOVT NATL MORTG ASSN	65,003	\$67,363	0.01%	4.00%	11/15/44
36183J3M1	GOVT NATL MORTG ASSN	51,626	\$53,368	0.00%	4.00%	12/15/44
36183JZU8	GOVT NATL MORTG ASSN	74,793	\$77,722	0.01%	4.00%	10/15/44
36183KED6	GOVT NATL MORTG ASSN	103,413	\$108,340	0.01%	4.00%	11/15/44
36183MUW2	GOVT NATL MORTG ASSN	45,972	\$47,627	0.00%	4.00%	12/15/44
36183PL88	GOVT NATL MORTG ASSN	77,082	\$79,685	0.01%	4.00%	12/15/44
36183PM61	GOVT NATL MORTG ASSN	126,149	\$131,088	0.01%	4.00%	01/15/45
36183QD44	GOVT NATL MORTG ASSN	105,774	\$109,923	0.01%	4.00%	12/15/44
36183QFD2	GOVT NATL MORTG ASSN	47,383	\$48,981	0.00%	4.00%	01/15/45
36183QPK5	GOVT NATL MORTG ASSN	36,848	\$38,216	0.00%	4.00%	12/15/44
36183QWR2	GOVT NATL MORTG ASSN	61,109	\$63,504	0.01%	4.00%	03/15/45
36183W5G3	GOVT NATL MORTG ASSN	220,548	\$229,185	0.02%	4.00%	01/15/45
36183W5H1	GOVT NATL MORTG ASSN	731,091	\$759,713	0.07%	4.00%	01/15/45
36183X2E9	GOVT NATL MORTG ASSN	49,902	\$52,117	0.00%	4.00%	03/15/45
36183X2F6	GOVT NATL MORTG ASSN	97,148	\$100,541	0.01%	4.00%	03/15/45
36184B2D8	GOVT NATL MORTG ASSN	186,434	\$193,734	0.02%	4.00%	02/15/45
36184CSA4	GOVT NATL MORTG ASSN	211,123	\$219,376	0.02%	4.00%	03/15/45
36184CSE6	GOVT NATL MORTG ASSN	588,201	\$611,130	0.05%	4.00%	03/15/45
36184FN87	GOVT NATL MORTG ASSN	21,956	\$22,700	0.00%	4.00%	02/15/45
36184HMS0	GOVT NATL MORTG ASSN	661,929	\$687,839	0.06%	4.00%	02/15/45
36184KQ34	GOVT NATL MORTG ASSN	64,711	\$67,237	0.01%	4.00%	04/15/45
36184QAK0	GOVT NATL MORTG ASSN	74,729	\$77,654	0.01%	4.00%	04/15/45
36184QSJ4	GOVT NATL MORTG ASSN	61,773	\$64,287	0.01%	4.00%	04/15/45
36184YG27	GOVT NATL MORTG ASSN	144,498	\$150,375	0.01%	4.00%	04/15/45
36184YG35	GOVT NATL MORTG ASSN	213,569	\$221,909	0.02%	4.00%	04/15/45
36184Y LX3	GOVT NATL MORTG ASSN	38,802	\$40,110	0.00%	4.00%	05/15/45
36185B7E0	GOVT NATL MORTG ASSN	236,212	\$245,516	0.02%	4.00%	08/15/45
36185BP E0	GOVT NATL MORTG ASSN	214,017	\$222,393	0.02%	4.00%	05/15/45
36185BQT6	GOVT NATL MORTG ASSN	50,746	\$52,728	0.00%	4.00%	05/15/45
36185CBJ2	GOVT NATL MORTG ASSN	122,641	\$127,168	0.01%	4.00%	08/15/45
36185EHH6	GOVT NATL MORTG ASSN	2,144	\$2,232	0.00%	4.00%	06/15/45



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36189EKA3	GOVT NATL MORTG ASSN	80,776	\$83,960	0.01%	4.00%	10/15/45
36192SU65	GOVT NATL MORTG ASSN	132,905	\$138,142	0.01%	4.00%	02/15/46
36194GLS1	GOVT NATL MORTG ASSN	41,524	\$43,187	0.00%	4.00%	07/15/46
36194GMJ0	GOVT NATL MORTG ASSN	77,507	\$80,567	0.01%	4.00%	07/15/46
36194GRA4	GOVT NATL MORTG ASSN	246,030	\$255,749	0.02%	4.00%	08/15/46
36198QTS7	GOVT NATL MORTG ASSN	130,130	\$135,409	0.01%	4.00%	08/15/44
36198QTT5	GOVT NATL MORTG ASSN	96,024	\$99,786	0.01%	4.00%	08/15/44
36198RH41	GOVT NATL MORTG ASSN	219,551	\$228,508	0.02%	4.00%	10/15/44
36198RH58	GOVT NATL MORTG ASSN	362,370	\$376,576	0.03%	4.00%	10/15/44
36198RKT2	GOVT NATL MORTG ASSN	378,877	\$393,729	0.03%	4.00%	11/15/44
36198RLN4	GOVT NATL MORTG ASSN	54,257	\$56,374	0.00%	4.00%	09/15/44
36198RNE2	GOVT NATL MORTG ASSN	78,118	\$81,180	0.01%	4.00%	11/15/44
36198RQC3	GOVT NATL MORTG ASSN	143,942	\$149,583	0.01%	4.00%	12/15/44
36200AYX1	GOVT NATL MORTG ASSN	37,717	\$40,527	0.00%	5.00%	05/15/35
36200CSL0	GOVT NATL MORTG ASSN	46,444	\$49,728	0.00%	5.50%	03/15/33
36200DHY2	GOVT NATL MORTG ASSN	43,250	\$46,501	0.00%	5.50%	03/15/33
36200DQA4	GOVT NATL MORTG ASSN	32,733	\$35,054	0.00%	5.50%	04/15/33
36200EBE0	GOVT NATL MORTG ASSN	176,783	\$194,384	0.02%	5.50%	04/15/33
36200HF74	GOVT NATL MORTG ASSN	32,464	\$34,766	0.00%	5.50%	03/15/33
36200JJZ4	GOVT NATL MORTG ASSN	21,656	\$23,271	0.00%	5.00%	12/15/35
36200JUK4	GOVT NATL MORTG ASSN	22,844	\$24,885	0.00%	5.50%	02/15/33
36200K5S2	GOVT NATL MORTG ASSN	42,789	\$47,078	0.00%	5.50%	02/15/33
36200KD53	GOVT NATL MORTG ASSN	28,899	\$31,066	0.00%	5.50%	03/15/34
36200KET0	GOVT NATL MORTG ASSN	3,829	\$4,112	0.00%	5.00%	04/15/34
36200KMZ7	GOVT NATL MORTG ASSN	19,333	\$21,274	0.00%	5.50%	02/15/33
36200KNA1	GOVT NATL MORTG ASSN	54,989	\$60,509	0.01%	5.50%	03/15/33
36200KNB9	GOVT NATL MORTG ASSN	22,562	\$24,774	0.00%	5.50%	03/15/33
36200ME74	GOVT NATL MORTG ASSN	58,796	\$63,409	0.01%	6.00%	04/15/33
36200MEH2	GOVT NATL MORTG ASSN	11,145	\$11,938	0.00%	5.50%	03/15/33
36200MFY4	GOVT NATL MORTG ASSN	21,738	\$23,919	0.00%	5.50%	04/15/33
36200MTE3	GOVT NATL MORTG ASSN	92,189	\$99,019	0.01%	5.00%	08/15/33
36200NGX3	GOVT NATL MORTG ASSN	46,074	\$46,610	0.00%	6.50%	04/20/34
36200NJ69	GOVT NATL MORTG ASSN	25,059	\$26,917	0.00%	5.00%	04/15/34
36200NLZ2	GOVT NATL MORTG ASSN	6,964	\$7,313	0.00%	5.00%	06/15/34
36200NSP7	GOVT NATL MORTG ASSN	4,511	\$4,846	0.00%	5.00%	05/15/34
36200NTS0	GOVT NATL MORTG ASSN	63,398	\$68,116	0.01%	5.00%	06/15/34
36200NZR5	GOVT NATL MORTG ASSN	20,980	\$21,911	0.00%	5.00%	08/15/34
36200NZU8	GOVT NATL MORTG ASSN	16,919	\$19,283	0.00%	6.50%	08/15/34
36200NZV6	GOVT NATL MORTG ASSN	173,494	\$186,414	0.02%	5.00%	08/15/34
36200SC73	GOVT NATL MORTG ASSN	379	\$416	0.00%	6.50%	02/15/32

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
36200SR28	GOVT NATL MORTG ASSN	15,918	\$17,935	0.00%	7.00%	09/15/31
36200VLB7	GOVT NATL MORTG ASSN	5,225	\$5,736	0.00%	6.50%	12/15/31
36200WC41	GOVT NATL MORTG ASSN	15,983	\$16,109	0.00%	7.00%	01/15/32
36200WJD4	GOVT NATL MORTG ASSN	14,205	\$15,259	0.00%	5.00%	04/15/34
36200X4E6	GOVT NATL MORTG ASSN	25,480	\$27,992	0.00%	6.50%	03/15/32
36200XFB0	GOVT NATL MORTG ASSN	3,227	\$3,230	0.00%	7.00%	11/15/31
36201A2R8	GOVT NATL MORTG ASSN	2,692	\$2,957	0.00%	6.50%	12/15/31
36201APW2	GOVT NATL MORTG ASSN	9,724	\$10,679	0.00%	6.50%	02/15/32
36201AVJ4	GOVT NATL MORTG ASSN	8,810	\$9,679	0.00%	6.50%	07/15/32
36201BBQ8	GOVT NATL MORTG ASSN	9,701	\$10,658	0.00%	6.50%	02/15/32
36201BL38	GOVT NATL MORTG ASSN	34,188	\$37,549	0.00%	6.50%	09/15/32
36201DRB0	GOVT NATL MORTG ASSN	20,520	\$21,969	0.00%	5.50%	03/15/33
36201EJQ4	GOVT NATL MORTG ASSN	11,071	\$12,603	0.00%	6.50%	12/15/31
36201F5K9	GOVT NATL MORTG ASSN	23,679	\$26,004	0.00%	6.50%	09/15/32
36201FTT4	GOVT NATL MORTG ASSN	9,115	\$10,014	0.00%	6.50%	03/15/32
36201FX69	GOVT NATL MORTG ASSN	25,571	\$28,089	0.00%	6.50%	02/15/32
36201GBJ3	GOVT NATL MORTG ASSN	78,603	\$86,360	0.01%	6.50%	02/15/32
36201GSJ5	GOVT NATL MORTG ASSN	11,079	\$12,173	0.00%	6.50%	05/15/32
36201GU37	GOVT NATL MORTG ASSN	61,365	\$65,932	0.01%	5.00%	06/15/34
36201GUZ6	GOVT NATL MORTG ASSN	5,634	\$6,048	0.00%	5.00%	06/15/34
36201J7L7	GOVT NATL MORTG ASSN	25,582	\$27,933	0.00%	6.00%	12/15/32
36201MBY7	GOVT NATL MORTG ASSN	33,794	\$36,445	0.00%	6.00%	11/15/32
36201MSC7	GOVT NATL MORTG ASSN	157,759	\$176,254	0.02%	6.00%	11/15/32
36201MWZ1	GOVT NATL MORTG ASSN	85,657	\$93,528	0.01%	5.50%	03/15/33
36201P3P8	GOVT NATL MORTG ASSN	25,230	\$28,218	0.00%	6.00%	10/15/32
36201QRF2	GOVT NATL MORTG ASSN	18,227	\$19,519	0.00%	5.50%	06/15/33
36201SU49	GOVT NATL MORTG ASSN	55,170	\$60,683	0.01%	5.50%	05/15/33
36201TJV0	GOVT NATL MORTG ASSN	253,088	\$283,120	0.02%	6.00%	03/15/33
36201TNM5	GOVT NATL MORTG ASSN	26,163	\$28,327	0.00%	5.50%	04/15/33
36201VZ62	GOVT NATL MORTG ASSN	857	\$941	0.00%	6.50%	08/15/32
36201XBL1	GOVT NATL MORTG ASSN	29,825	\$32,295	0.00%	5.50%	03/15/33
36201XN53	GOVT NATL MORTG ASSN	57,383	\$59,944	0.01%	5.00%	08/15/33
36201Y4L7	GOVT NATL MORTG ASSN	7,840	\$8,188	0.00%	5.00%	06/15/34
36202AFJ1	GOVT NATL MORTG ASSN	870	\$876	0.00%	7.50%	09/20/22
36202ANK9	GOVT NATL MORTG ASSN	4,828	\$4,995	0.00%	7.50%	10/20/22
36202ATA5	GOVT NATL MORTG ASSN	2,272	\$2,317	0.00%	7.50%	12/20/22
36202AYU5	GOVT NATL MORTG ASSN	973	\$989	0.00%	7.50%	01/20/23
36202BBG9	GOVT NATL MORTG ASSN	3,477	\$3,627	0.00%	7.50%	03/20/23
36202BHY4	GOVT NATL MORTG ASSN	5,271	\$5,489	0.00%	7.50%	05/20/23
36202BTX3	GOVT NATL MORTG ASSN	524	\$558	0.00%	6.00%	11/20/23

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
36202BU29	GOVT NATL MORTG ASSN	273	\$293	0.00%	6.00%	12/20/23
36202BV77	GOVT NATL MORTG ASSN	73	\$77	0.00%	6.00%	01/20/24
36202C2H5	GOVT NATL MORTG ASSN	6,234	\$6,864	0.00%	6.00%	04/20/28
36202C3X9	GOVT NATL MORTG ASSN	177	\$195	0.00%	6.00%	07/20/28
36202C6G3	GOVT NATL MORTG ASSN	31,931	\$35,142	0.00%	6.00%	11/20/28
36202CGB3	GOVT NATL MORTG ASSN	1,834	\$1,839	0.00%	9.50%	04/20/25
36202CKL6	GOVT NATL MORTG ASSN	20,556	\$22,654	0.00%	7.50%	10/20/25
36202CLU5	GOVT NATL MORTG ASSN	15,156	\$16,870	0.00%	7.50%	12/20/25
36202CQX4	GOVT NATL MORTG ASSN	4,649	\$5,250	0.00%	8.00%	08/20/26
36202CSK0	GOVT NATL MORTG ASSN	6,934	\$7,705	0.00%	7.50%	11/20/26
36202CYS6	GOVT NATL MORTG ASSN	8,316	\$9,049	0.00%	6.50%	12/20/27
36202CZ48	GOVT NATL MORTG ASSN	90,062	\$99,999	0.01%	6.50%	03/20/28
36202D2D2	GOVT NATL MORTG ASSN	370,226	\$396,225	0.03%	5.00%	11/20/33
36202D2F7	GOVT NATL MORTG ASSN	50,648	\$57,253	0.01%	6.00%	11/20/33
36202D5R8	GOVT NATL MORTG ASSN	70,863	\$77,715	0.01%	5.50%	05/20/34
36202D6E6	GOVT NATL MORTG ASSN	422,045	\$462,942	0.04%	5.50%	06/20/34
36202D6V8	GOVT NATL MORTG ASSN	283,741	\$320,866	0.03%	6.00%	07/20/34
36202DL90	GOVT NATL MORTG ASSN	2,489	\$2,737	0.00%	6.00%	03/20/31
36202DLU3	GOVT NATL MORTG ASSN	5,898	\$6,604	0.00%	6.50%	02/20/31
36202DM57	GOVT NATL MORTG ASSN	64,508	\$74,410	0.01%	6.50%	05/20/31
36202DMR9	GOVT NATL MORTG ASSN	18,499	\$21,204	0.00%	6.50%	04/20/31
36202DNL1	GOVT NATL MORTG ASSN	19,400	\$22,251	0.00%	6.50%	06/20/31
36202DNX5	GOVT NATL MORTG ASSN	31,233	\$34,395	0.00%	6.00%	07/20/31
36202DPD7	GOVT NATL MORTG ASSN	86,534	\$99,252	0.01%	6.50%	08/20/31
36202DPR6	GOVT NATL MORTG ASSN	6,325	\$6,961	0.00%	6.00%	09/20/31
36202DQA2	GOVT NATL MORTG ASSN	27,751	\$30,553	0.00%	6.00%	10/20/31
36202DRH6	GOVT NATL MORTG ASSN	24,604	\$28,272	0.00%	6.50%	01/20/32
36202DS51	GOVT NATL MORTG ASSN	7,601	\$8,839	0.00%	7.00%	05/20/32
36202DSQ5	GOVT NATL MORTG ASSN	33,634	\$37,405	0.00%	6.00%	04/20/32
36202DSR3	GOVT NATL MORTG ASSN	40,984	\$46,974	0.00%	6.50%	04/20/32
36202DXU0	GOVT NATL MORTG ASSN	2,535	\$2,866	0.00%	6.00%	05/20/33
36202DZF1	GOVT NATL MORTG ASSN	954,021	\$1,021,115	0.09%	5.00%	09/20/33
36202DZX2	GOVT NATL MORTG ASSN	160,318	\$173,074	0.02%	5.00%	10/20/33
36202E7H6	GOVT NATL MORTG ASSN	1,577,941	\$1,688,925	0.15%	5.00%	07/20/39
36202E7K9	GOVT NATL MORTG ASSN	114,238	\$129,081	0.01%	6.00%	07/20/39
36202EAL3	GOVT NATL MORTG ASSN	615,491	\$695,993	0.06%	6.00%	09/20/34
36202EBE8	GOVT NATL MORTG ASSN	357,896	\$392,593	0.03%	5.50%	11/20/34
36202EBF5	GOVT NATL MORTG ASSN	200,656	\$226,836	0.02%	6.00%	11/20/34
36202EBV0	GOVT NATL MORTG ASSN	322,902	\$354,092	0.03%	5.50%	12/20/34
36202ECA5	GOVT NATL MORTG ASSN	292,549	\$320,932	0.03%	5.50%	01/20/35

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
36202ECP2	GOVT NATL MORTG ASSN	575,454	\$631,346	0.06%	5.50%	02/20/35
36202ED55	GOVT NATL MORTG ASSN	105,973	\$116,252	0.01%	5.50%	06/20/35
36202EDQ9	GOVT NATL MORTG ASSN	141,141	\$154,780	0.01%	5.50%	05/20/35
36202EEU9	GOVT NATL MORTG ASSN	644,456	\$689,863	0.06%	5.00%	08/20/35
36202EG45	GOVT NATL MORTG ASSN	1,281,338	\$1,400,384	0.12%	5.50%	02/20/36
36202EGR4	GOVT NATL MORTG ASSN	574,946	\$644,936	0.06%	6.00%	01/20/36
36202EH44	GOVT NATL MORTG ASSN	31,681	\$34,511	0.00%	5.50%	05/20/36
36202EH51	GOVT NATL MORTG ASSN	84,691	\$94,294	0.01%	6.00%	05/20/36
36202EHF9	GOVT NATL MORTG ASSN	41,752	\$45,533	0.00%	5.50%	03/20/36
36202EHS1	GOVT NATL MORTG ASSN	202,823	\$220,840	0.02%	5.50%	04/20/36
36202EHT9	GOVT NATL MORTG ASSN	20,551	\$22,945	0.00%	6.00%	04/20/36
36202EJH3	GOVT NATL MORTG ASSN	102,051	\$111,049	0.01%	5.50%	06/20/36
36202ET25	GOVT NATL MORTG ASSN	138,704	\$150,633	0.01%	5.50%	06/20/38
36202EUU1	GOVT NATL MORTG ASSN	212,688	\$235,808	0.02%	6.00%	07/20/38
36202EYM5	GOVT NATL MORTG ASSN	295,196	\$326,057	0.03%	6.00%	12/20/38
36202F4S2	GOVT NATL MORTG ASSN	3,201,916	\$3,373,071	0.30%	4.50%	03/20/42
36202FB39	GOVT NATL MORTG ASSN	461,145	\$485,708	0.04%	4.50%	10/20/39
36202FCM6	GOVT NATL MORTG ASSN	940,088	\$988,333	0.09%	4.00%	11/20/39
36202FDB9	GOVT NATL MORTG ASSN	648,652	\$683,299	0.06%	4.50%	12/20/39
36202FDC7	GOVT NATL MORTG ASSN	235,626	\$252,176	0.02%	5.00%	12/20/39
36202FEH5	GOVT NATL MORTG ASSN	220,225	\$231,990	0.02%	4.50%	02/20/40
36202FGE0	GOVT NATL MORTG ASSN	488,226	\$522,516	0.05%	5.00%	05/20/40
36202FGY6	GOVT NATL MORTG ASSN	450,518	\$487,648	0.04%	5.00%	06/20/40
36202FHX7	GOVT NATL MORTG ASSN	906,955	\$955,416	0.08%	4.50%	07/20/40
36202FM60	GOVT NATL MORTG ASSN	252,129	\$259,163	0.02%	3.50%	12/20/40
36202FM78	GOVT NATL MORTG ASSN	1,116,070	\$1,163,060	0.10%	4.00%	12/20/40
36202FMA1	GOVT NATL MORTG ASSN	2,304,814	\$2,401,932	0.21%	4.00%	11/20/40
36202FP67	GOVT NATL MORTG ASSN	1,098,429	\$1,144,620	0.10%	4.00%	02/20/41
36202FPF7	GOVT NATL MORTG ASSN	2,320,666	\$2,418,330	0.21%	4.00%	01/20/41
36202FPG5	GOVT NATL MORTG ASSN	785,731	\$827,717	0.07%	4.50%	01/20/41
36202FQ66	GOVT NATL MORTG ASSN	1,094,846	\$1,141,018	0.10%	4.00%	03/20/41
36202FQ74	GOVT NATL MORTG ASSN	1,005,432	\$1,059,128	0.09%	4.50%	03/20/41
36202FSE7	GOVT NATL MORTG ASSN	440,768	\$464,294	0.04%	4.50%	04/20/41
36202FTL0	GOVT NATL MORTG ASSN	2,081,261	\$2,192,475	0.19%	4.50%	05/20/41
36202FUF1	GOVT NATL MORTG ASSN	2,975,265	\$3,133,943	0.28%	4.50%	06/20/41
36202FVF0	GOVT NATL MORTG ASSN	1,261,406	\$1,314,480	0.12%	4.00%	07/20/41
36202FVG8	GOVT NATL MORTG ASSN	3,115,900	\$3,281,881	0.29%	4.50%	07/20/41
36202FWA0	GOVT NATL MORTG ASSN	2,409,257	\$2,578,665	0.23%	5.00%	08/20/41
36202FX92	GOVT NATL MORTG ASSN	1,056,138	\$1,112,376	0.10%	4.50%	10/20/41
36202FXB7	GOVT NATL MORTG ASSN	783,579	\$816,553	0.07%	4.00%	09/20/41

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36202FXC5	GOVT NATL MORTG ASSN	4,879,981	\$5,139,522	0.45%	4.50%	09/20/41
36202FXD3	GOVT NATL MORTG ASSN	106,233	\$113,643	0.01%	5.00%	09/20/41
36202FY67	GOVT NATL MORTG ASSN	6,200,534	\$6,461,527	0.57%	4.00%	11/20/41
36202FZY5	GOVT NATL MORTG ASSN	554,951	\$578,304	0.05%	4.00%	12/20/41
36202S3K2	GOVT NATL MORTG ASSN	48,476	\$51,904	0.00%	5.50%	03/15/33
36202SFH6	GOVT NATL MORTG ASSN	45,636	\$49,108	0.00%	5.50%	03/15/33
36202T7B6	GOVT NATL MORTG ASSN	78,890	\$86,797	0.01%	5.50%	04/15/33
36202THQ2	GOVT NATL MORTG ASSN	66,996	\$71,733	0.01%	5.50%	03/15/33
36202TP26	GOVT NATL MORTG ASSN	100,050	\$109,890	0.01%	5.50%	06/15/36
36202VXC0	GOVT NATL MORTG ASSN	9,437	\$9,857	0.00%	5.00%	05/15/34
36202VXT3	GOVT NATL MORTG ASSN	1,646	\$1,719	0.00%	5.00%	06/15/34
36202VYA3	GOVT NATL MORTG ASSN	3,181	\$3,336	0.00%	5.00%	06/15/34
36202WAM1	GOVT NATL MORTG ASSN	46,921	\$49,004	0.00%	5.00%	05/15/34
36202XEG8	GOVT NATL MORTG ASSN	77,122	\$84,836	0.01%	5.50%	08/15/33
36203AD94	GOVT NATL MORTG ASSN	75	\$75	0.00%	7.00%	12/15/22
36203AE51	GOVT NATL MORTG ASSN	1,232	\$1,242	0.00%	7.50%	01/15/23
36203AFQ4	GOVT NATL MORTG ASSN	1,212	\$1,213	0.00%	7.00%	03/15/23
36203AUX2	GOVT NATL MORTG ASSN	1,098	\$1,136	0.00%	7.00%	04/15/23
36203AVW3	GOVT NATL MORTG ASSN	2,287	\$2,511	0.00%	6.50%	07/15/23
36203BJ54	GOVT NATL MORTG ASSN	3,035	\$3,129	0.00%	7.00%	12/15/22
36203BJ70	GOVT NATL MORTG ASSN	1,127	\$1,140	0.00%	7.00%	12/15/22
36203BKH6	GOVT NATL MORTG ASSN	2,281	\$2,357	0.00%	7.00%	01/15/23
36203CET5	GOVT NATL MORTG ASSN	3,066	\$3,183	0.00%	7.00%	06/15/23
36203CYU0	GOVT NATL MORTG ASSN	5,254	\$5,770	0.00%	6.50%	01/15/24
36203DEV8	GOVT NATL MORTG ASSN	966	\$967	0.00%	7.00%	10/15/23
36203DHC7	GOVT NATL MORTG ASSN	31,525	\$33,998	0.00%	6.00%	01/15/24
36203DQU7	GOVT NATL MORTG ASSN	1,469	\$1,484	0.00%	8.50%	05/15/23
36203DW97	GOVT NATL MORTG ASSN	12,616	\$13,108	0.00%	7.50%	01/15/23
36203DWX4	GOVT NATL MORTG ASSN	1,639	\$1,694	0.00%	7.00%	01/15/23
36203DZ45	GOVT NATL MORTG ASSN	1,298	\$1,299	0.00%	7.50%	03/15/23
36203EBM9	GOVT NATL MORTG ASSN	323	\$323	0.00%	8.00%	06/15/23
36203EGP7	GOVT NATL MORTG ASSN	827	\$832	0.00%	7.00%	10/15/23
36203GCV3	GOVT NATL MORTG ASSN	1,330	\$1,332	0.00%	7.00%	07/15/23
36203GJW4	GOVT NATL MORTG ASSN	445	\$489	0.00%	6.50%	06/15/23
36203GKC6	GOVT NATL MORTG ASSN	88	\$88	0.00%	7.00%	06/15/23
36203J2B2	GOVT NATL MORTG ASSN	2,924	\$3,211	0.00%	6.50%	11/15/23
36203KA79	GOVT NATL MORTG ASSN	988	\$994	0.00%	7.00%	07/15/23
36203KAV6	GOVT NATL MORTG ASSN	1,688	\$1,726	0.00%	7.00%	07/15/23
36203KBE3	GOVT NATL MORTG ASSN	938	\$959	0.00%	7.00%	07/15/23
36203KCF9	GOVT NATL MORTG ASSN	820	\$852	0.00%	7.00%	09/15/23



Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
36203KH23	GOVT NATL MORTG ASSN	5,251	\$5,767	0.00%	6.50%	12/15/23
36203KKR4	GOVT NATL MORTG ASSN	31,179	\$33,625	0.00%	6.00%	01/15/24
36203LFC1	GOVT NATL MORTG ASSN	9,950	\$10,342	0.00%	7.00%	06/15/23
36203LGX4	GOVT NATL MORTG ASSN	1,381	\$1,408	0.00%	7.00%	04/15/23
36203MJE1	GOVT NATL MORTG ASSN	2,594	\$2,798	0.00%	6.00%	11/15/23
36203PAK9	GOVT NATL MORTG ASSN	8,792	\$9,482	0.00%	6.00%	12/15/23
36203PKZ5	GOVT NATL MORTG ASSN	2,060	\$2,262	0.00%	6.50%	12/15/23
36203Q3H2	GOVT NATL MORTG ASSN	4,023	\$4,419	0.00%	6.50%	01/15/24
36203QF30	GOVT NATL MORTG ASSN	195	\$196	0.00%	7.50%	04/15/23
36203QJR3	GOVT NATL MORTG ASSN	1,551	\$1,703	0.00%	6.50%	05/15/24
36203QND9	GOVT NATL MORTG ASSN	263	\$267	0.00%	7.00%	07/15/23
36203R3H0	GOVT NATL MORTG ASSN	1,013	\$1,014	0.00%	7.00%	07/15/23
36203RND7	GOVT NATL MORTG ASSN	2,269	\$2,272	0.00%	7.00%	05/15/23
36203S3U9	GOVT NATL MORTG ASSN	1,172	\$1,217	0.00%	7.00%	06/15/23
36203SL21	GOVT NATL MORTG ASSN	12,628	\$13,865	0.00%	6.50%	03/15/24
36203TDR3	GOVT NATL MORTG ASSN	6,509	\$7,148	0.00%	6.50%	09/15/23
36203TRF4	GOVT NATL MORTG ASSN	2,556	\$2,561	0.00%	8.00%	06/15/23
36203TSG1	GOVT NATL MORTG ASSN	2,712	\$2,764	0.00%	8.00%	07/15/23
36203TVC6	GOVT NATL MORTG ASSN	1,217	\$1,336	0.00%	6.50%	03/15/24
36203U2N1	GOVT NATL MORTG ASSN	468	\$514	0.00%	6.50%	01/15/24
36203V3E8	GOVT NATL MORTG ASSN	3,485	\$3,518	0.00%	7.00%	08/15/23
36203V5Y2	GOVT NATL MORTG ASSN	3,083	\$3,087	0.00%	7.00%	06/15/23
36203VYM6	GOVT NATL MORTG ASSN	1,048	\$1,151	0.00%	6.50%	03/15/24
36203WCG1	GOVT NATL MORTG ASSN	2,164	\$2,376	0.00%	6.50%	09/15/23
36203XGH3	GOVT NATL MORTG ASSN	4,683	\$4,724	0.00%	7.00%	09/15/23
36203XHP4	GOVT NATL MORTG ASSN	626	\$688	0.00%	6.50%	11/15/23
36203XJ80	GOVT NATL MORTG ASSN	4,462	\$4,901	0.00%	6.50%	01/15/24
36203XUT1	GOVT NATL MORTG ASSN	457	\$458	0.00%	7.00%	07/15/23
36203XVX1	GOVT NATL MORTG ASSN	1,327	\$1,328	0.00%	7.00%	07/15/23
36203XVZ6	GOVT NATL MORTG ASSN	718	\$788	0.00%	6.50%	08/15/23
36203YQB3	GOVT NATL MORTG ASSN	10,399	\$10,411	0.00%	7.00%	08/15/23
36204AFC4	GOVT NATL MORTG ASSN	3,182	\$3,229	0.00%	7.00%	09/15/23
36204BAW3	GOVT NATL MORTG ASSN	1,765	\$1,767	0.00%	7.00%	09/15/23
36204BCS0	GOVT NATL MORTG ASSN	4,561	\$5,007	0.00%	6.50%	09/15/23
36204BDU4	GOVT NATL MORTG ASSN	519	\$570	0.00%	6.50%	10/15/23
36204C3V1	GOVT NATL MORTG ASSN	1,862	\$1,926	0.00%	7.00%	07/15/23
36204C5Z0	GOVT NATL MORTG ASSN	5,322	\$5,845	0.00%	6.50%	11/15/23
36204CP70	GOVT NATL MORTG ASSN	317	\$349	0.00%	6.50%	11/15/23
36204CQB0	GOVT NATL MORTG ASSN	1,396	\$1,534	0.00%	6.50%	11/15/23
36204DDZ9	GOVT NATL MORTG ASSN	7,177	\$7,224	0.00%	7.00%	10/15/23

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
36204DEF2	GOVT NATL MORTG ASSN	14	\$16	0.00%	6.50%	11/15/23
36204DK73	GOVT NATL MORTG ASSN	1,973	\$2,167	0.00%	6.50%	02/15/24
36204EEK9	GOVT NATL MORTG ASSN	1,838	\$1,982	0.00%	6.00%	12/15/23
36204ELL9	GOVT NATL MORTG ASSN	14,023	\$15,397	0.00%	6.50%	02/15/24
36204EVS3	GOVT NATL MORTG ASSN	1,889	\$2,074	0.00%	6.50%	10/15/23
36204FES9	GOVT NATL MORTG ASSN	188	\$207	0.00%	6.50%	02/15/24
36204FKD5	GOVT NATL MORTG ASSN	716	\$786	0.00%	6.50%	02/15/24
36204FSC9	GOVT NATL MORTG ASSN	1,602	\$1,759	0.00%	6.50%	01/15/24
36204GKW1	GOVT NATL MORTG ASSN	2,347	\$2,531	0.00%	6.00%	02/15/24
36204GUZ3	GOVT NATL MORTG ASSN	7,040	\$7,732	0.00%	6.50%	10/15/23
36204GY22	GOVT NATL MORTG ASSN	4,592	\$4,953	0.00%	6.00%	12/15/23
36204H4V9	GOVT NATL MORTG ASSN	147	\$153	0.00%	7.00%	10/15/23
36204HAP5	GOVT NATL MORTG ASSN	3,079	\$3,381	0.00%	6.50%	10/15/23
36204HCW8	GOVT NATL MORTG ASSN	1,803	\$1,979	0.00%	6.50%	11/15/23
36204HKQ2	GOVT NATL MORTG ASSN	47,920	\$52,630	0.00%	6.50%	01/15/24
36204HKR0	GOVT NATL MORTG ASSN	23,672	\$25,999	0.00%	6.50%	01/15/24
36204HKS8	GOVT NATL MORTG ASSN	48,144	\$52,875	0.00%	6.50%	01/15/24
36204HVQ0	GOVT NATL MORTG ASSN	6,224	\$6,833	0.00%	6.50%	01/15/24
36204HZV5	GOVT NATL MORTG ASSN	1,287	\$1,413	0.00%	6.50%	10/15/23
36204J4X1	GOVT NATL MORTG ASSN	1,295	\$1,422	0.00%	6.50%	04/15/24
36204JF35	GOVT NATL MORTG ASSN	3,016	\$3,312	0.00%	6.50%	10/15/23
36204JMW3	GOVT NATL MORTG ASSN	14,714	\$16,160	0.00%	6.50%	02/15/24
36204JTN6	GOVT NATL MORTG ASSN	4,340	\$4,680	0.00%	6.00%	01/15/24
36204KCX9	GOVT NATL MORTG ASSN	390	\$428	0.00%	6.50%	01/15/24
36204L2M2	GOVT NATL MORTG ASSN	3,415	\$3,452	0.00%	7.00%	01/15/26
36204LKA8	GOVT NATL MORTG ASSN	4,120	\$4,524	0.00%	6.50%	04/15/24
36204NEL7	GOVT NATL MORTG ASSN	7,839	\$8,609	0.00%	6.50%	10/15/23
36204NND5	GOVT NATL MORTG ASSN	1,513	\$1,661	0.00%	6.50%	01/15/24
36204NU88	GOVT NATL MORTG ASSN	4,811	\$5,282	0.00%	6.50%	02/15/24
36204PRC8	GOVT NATL MORTG ASSN	1,096	\$1,203	0.00%	6.50%	05/15/24
36204PT85	GOVT NATL MORTG ASSN	1,137	\$1,248	0.00%	6.50%	01/15/24
36204PUY6	GOVT NATL MORTG ASSN	819	\$900	0.00%	6.50%	01/15/24
36204QB82	GOVT NATL MORTG ASSN	23,121	\$24,935	0.00%	6.00%	01/15/24
36204QB90	GOVT NATL MORTG ASSN	31,486	\$33,956	0.00%	6.00%	01/15/24
36204QP38	GOVT NATL MORTG ASSN	8,747	\$9,607	0.00%	6.50%	02/15/24
36204RRN0	GOVT NATL MORTG ASSN	464	\$510	0.00%	6.50%	02/15/26
36204RYL6	GOVT NATL MORTG ASSN	4,627	\$4,990	0.00%	6.00%	01/15/24
36204S5F9	GOVT NATL MORTG ASSN	411	\$451	0.00%	6.50%	01/15/24
36204SVR4	GOVT NATL MORTG ASSN	1,113	\$1,223	0.00%	6.50%	11/15/23
36204TEB6	GOVT NATL MORTG ASSN	2,256	\$2,433	0.00%	6.00%	01/15/24



Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
36204TFW9	GOVT NATL MORTG ASSN	2,058	\$2,260	0.00%	6.50%	12/15/23
36204VBR9	GOVT NATL MORTG ASSN	10,106	\$11,099	0.00%	6.50%	02/15/24
36204VR27	GOVT NATL MORTG ASSN	3,830	\$3,839	0.00%	8.50%	12/15/24
36204WWF0	GOVT NATL MORTG ASSN	428	\$470	0.00%	6.50%	02/15/24
36204YGB3	GOVT NATL MORTG ASSN	3,580	\$3,932	0.00%	6.50%	04/15/24
36204YGJ6	GOVT NATL MORTG ASSN	694	\$762	0.00%	6.50%	05/15/24
36205A6L3	GOVT NATL MORTG ASSN	1,648	\$1,651	0.00%	8.50%	07/15/24
36205BUS9	GOVT NATL MORTG ASSN	694	\$748	0.00%	8.50%	09/15/24
36205BXN7	GOVT NATL MORTG ASSN	733	\$783	0.00%	8.50%	12/15/24
36205BYZ9	GOVT NATL MORTG ASSN	6,599	\$7,246	0.00%	6.50%	05/15/24
36205EHT6	GOVT NATL MORTG ASSN	1,674	\$1,838	0.00%	6.50%	02/15/24
36205GEP2	GOVT NATL MORTG ASSN	3,705	\$4,070	0.00%	6.50%	03/15/24
36205NCF1	GOVT NATL MORTG ASSN	662	\$663	0.00%	8.50%	10/15/24
36205SXM2	GOVT NATL MORTG ASSN	17,453	\$17,782	0.00%	8.50%	12/15/24
36205TFQ1	GOVT NATL MORTG ASSN	2,683	\$2,714	0.00%	7.00%	02/15/26
36206G6P0	GOVT NATL MORTG ASSN	4,227	\$4,642	0.00%	6.50%	02/15/26
36206GQZ6	GOVT NATL MORTG ASSN	41,758	\$45,730	0.00%	5.50%	08/15/38
36206HDB1	GOVT NATL MORTG ASSN	253	\$278	0.00%	6.50%	02/15/29
36206KSM4	GOVT NATL MORTG ASSN	12,339	\$12,955	0.00%	7.00%	12/15/25
36206VM53	GOVT NATL MORTG ASSN	3,741	\$4,110	0.00%	6.50%	04/15/26
36206XT60	GOVT NATL MORTG ASSN	10,426	\$11,447	0.00%	6.50%	03/15/26
36206YRK9	GOVT NATL MORTG ASSN	913	\$926	0.00%	7.00%	06/15/26
36207CM96	GOVT NATL MORTG ASSN	7,751	\$7,863	0.00%	7.50%	02/15/27
36207CMX3	GOVT NATL MORTG ASSN	337	\$338	0.00%	7.50%	12/15/26
36207FMF5	GOVT NATL MORTG ASSN	654	\$655	0.00%	7.00%	04/15/26
36207KKV1	GOVT NATL MORTG ASSN	136	\$149	0.00%	6.50%	02/15/29
36207UDY1	GOVT NATL MORTG ASSN	1,320	\$1,339	0.00%	7.50%	11/15/26
36207UGC6	GOVT NATL MORTG ASSN	850	\$851	0.00%	7.00%	12/15/26
36207VNV4	GOVT NATL MORTG ASSN	6,697	\$7,200	0.00%	7.50%	02/15/27
36208PTR9	GOVT NATL MORTG ASSN	63,998	\$70,301	0.01%	6.50%	06/15/28
36208RDZ4	GOVT NATL MORTG ASSN	1,205	\$1,323	0.00%	6.50%	07/15/28
36208UCG0	GOVT NATL MORTG ASSN	6,973	\$7,277	0.00%	7.50%	11/15/27
36208WGW7	GOVT NATL MORTG ASSN	2,957	\$2,960	0.00%	7.00%	04/15/28
36208WGZ0	GOVT NATL MORTG ASSN	6,179	\$6,187	0.00%	7.00%	05/15/28
36209FYF0	GOVT NATL MORTG ASSN	2,264	\$2,441	0.00%	6.00%	07/15/29
36209GM38	GOVT NATL MORTG ASSN	4,155	\$4,562	0.00%	6.50%	04/15/28
36209GTV9	GOVT NATL MORTG ASSN	4,034	\$4,423	0.00%	5.50%	04/15/33
36209HMJ1	GOVT NATL MORTG ASSN	31,206	\$34,280	0.00%	6.50%	07/15/29
36209MCG7	GOVT NATL MORTG ASSN	4,839	\$5,313	0.00%	6.50%	12/15/28
36209SMV0	GOVT NATL MORTG ASSN	60,881	\$65,175	0.01%	5.50%	01/15/29

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3620A2K21	GOVT NATL MORTG ASSN	1,567,156	\$1,684,122	0.15%	5.00%	04/15/39
3620A33F9	GOVT NATL MORTG ASSN	9,822	\$10,258	0.00%	5.00%	03/15/40
3620A3VP6	GOVT NATL MORTG ASSN	1,010,616	\$1,064,067	0.09%	4.50%	11/15/39
3620A3ZQ0	GOVT NATL MORTG ASSN	1,416,080	\$1,490,995	0.13%	4.50%	02/15/40
3620A56A2	GOVT NATL MORTG ASSN	247,743	\$261,656	0.02%	4.50%	06/15/39
3620A5M97	GOVT NATL MORTG ASSN	271,579	\$291,737	0.03%	5.00%	10/15/39
3620A5Q36	GOVT NATL MORTG ASSN	145,962	\$156,830	0.01%	5.00%	09/15/39
3620A5Q44	GOVT NATL MORTG ASSN	25,814	\$27,173	0.00%	5.00%	09/15/39
3620A64Z7	GOVT NATL MORTG ASSN	47,492	\$51,033	0.00%	5.00%	11/15/39
3620A65A1	GOVT NATL MORTG ASSN	19,770	\$20,919	0.00%	5.00%	11/15/39
3620A65B9	GOVT NATL MORTG ASSN	24,038	\$25,829	0.00%	5.00%	11/15/39
3620A6E60	GOVT NATL MORTG ASSN	46,149	\$49,601	0.00%	5.00%	07/15/39
3620A9L33	GOVT NATL MORTG ASSN	79,182	\$84,253	0.01%	5.00%	01/15/40
3620A9PM7	GOVT NATL MORTG ASSN	442,412	\$475,353	0.04%	5.00%	10/15/39
3620A9PN5	GOVT NATL MORTG ASSN	101,408	\$110,817	0.01%	5.50%	10/15/39
3620A9TU5	GOVT NATL MORTG ASSN	205,519	\$220,818	0.02%	5.00%	10/15/39
3620A9TV3	GOVT NATL MORTG ASSN	95,992	\$104,892	0.01%	5.50%	10/15/39
3620A9WJ6	GOVT NATL MORTG ASSN	358,676	\$385,525	0.03%	5.00%	11/15/39
3620AAJ58	GOVT NATL MORTG ASSN	45,492	\$49,645	0.00%	5.50%	10/15/39
3620AAJ82	GOVT NATL MORTG ASSN	13,577	\$14,538	0.00%	5.50%	10/15/39
3620AAMB1	GOVT NATL MORTG ASSN	216,872	\$228,305	0.02%	4.50%	11/15/39
3620ABDX1	GOVT NATL MORTG ASSN	14,653	\$15,315	0.00%	5.00%	03/15/40
3620AC7J7	GOVT NATL MORTG ASSN	1,122,508	\$1,205,882	0.11%	5.00%	10/15/39
3620ACRH9	GOVT NATL MORTG ASSN	9,062	\$9,464	0.00%	5.00%	03/15/40
3620ADBU5	GOVT NATL MORTG ASSN	21,330	\$22,460	0.00%	5.00%	10/15/39
3620ADC91	GOVT NATL MORTG ASSN	187,500	\$201,448	0.02%	5.00%	11/15/39
3620ADMM1	GOVT NATL MORTG ASSN	745,976	\$785,326	0.07%	4.50%	09/15/39
3620AFJN8	GOVT NATL MORTG ASSN	162,817	\$174,946	0.02%	5.00%	01/15/40
3620AFYB7	GOVT NATL MORTG ASSN	199,054	\$209,585	0.02%	4.50%	11/15/39
3620AGPS8	GOVT NATL MORTG ASSN	11,276	\$11,776	0.00%	5.00%	05/15/40
3620AHFA6	GOVT NATL MORTG ASSN	289,462	\$310,996	0.03%	5.00%	12/15/39
3620AKPS9	GOVT NATL MORTG ASSN	70,097	\$74,580	0.01%	5.00%	03/15/40
3620AKPW0	GOVT NATL MORTG ASSN	33,356	\$35,460	0.00%	5.00%	05/15/40
3620AKS31	GOVT NATL MORTG ASSN	23,120	\$24,156	0.00%	5.00%	05/15/40
3620AL3R3	GOVT NATL MORTG ASSN	635,714	\$668,954	0.06%	4.50%	06/15/41
3620ALN59	GOVT NATL MORTG ASSN	62,505	\$66,410	0.01%	5.00%	04/15/40
3620ALN67	GOVT NATL MORTG ASSN	25,137	\$26,754	0.00%	5.00%	04/15/40
3620ALQL1	GOVT NATL MORTG ASSN	125,893	\$135,225	0.01%	5.00%	05/15/40
3620ALQM9	GOVT NATL MORTG ASSN	20,289	\$21,360	0.00%	5.00%	05/15/40
3620AM2U5	GOVT NATL MORTG ASSN	586,303	\$620,306	0.05%	4.50%	04/15/41

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
3620AMAJ1	GOVT NATL MORTG ASSN	88,823	\$95,218	0.01%	5.00%	04/15/40
3620APKB0	GOVT NATL MORTG ASSN	402,843	\$424,120	0.04%	4.50%	04/15/40
3620APKJ3	GOVT NATL MORTG ASSN	266,187	\$279,742	0.02%	5.00%	04/15/40
3620AQP3	GOVT NATL MORTG ASSN	184,931	\$196,739	0.02%	5.00%	05/15/40
3620AQYV9	GOVT NATL MORTG ASSN	3,313,680	\$3,559,383	0.31%	5.00%	02/15/40
3620ARDH1	GOVT NATL MORTG ASSN	377,972	\$406,131	0.04%	5.00%	05/15/40
3620ARE56	GOVT NATL MORTG ASSN	298,948	\$316,953	0.03%	4.50%	03/15/40
3620ARE80	GOVT NATL MORTG ASSN	152,397	\$163,691	0.01%	5.00%	03/15/40
3620ARFJ5	GOVT NATL MORTG ASSN	386,419	\$408,222	0.04%	4.50%	03/15/40
3620ARFK2	GOVT NATL MORTG ASSN	1,737,703	\$1,867,252	0.16%	5.00%	03/15/40
3620ARLM1	GOVT NATL MORTG ASSN	31,193	\$32,443	0.00%	4.00%	10/15/40
3620ASD71	GOVT NATL MORTG ASSN	82,381	\$87,148	0.01%	4.50%	04/15/41
3620ASDT3	GOVT NATL MORTG ASSN	264,689	\$280,617	0.02%	4.50%	04/15/41
3620ASEH8	GOVT NATL MORTG ASSN	379,969	\$401,956	0.04%	4.50%	04/15/41
3620ASEX3	GOVT NATL MORTG ASSN	126,843	\$134,450	0.01%	4.50%	04/15/41
3620AVQ39	GOVT NATL MORTG ASSN	22,026	\$23,235	0.00%	5.00%	05/15/40
3620AVRB0	GOVT NATL MORTG ASSN	243,413	\$256,254	0.02%	4.50%	06/15/40
3620AWFH8	GOVT NATL MORTG ASSN	129,343	\$137,601	0.01%	5.00%	05/15/40
3620AXZL5	GOVT NATL MORTG ASSN	80,067	\$84,287	0.01%	5.00%	05/15/40
3620AXZW1	GOVT NATL MORTG ASSN	69,407	\$72,362	0.01%	4.50%	05/15/40
3620C0XV5	GOVT NATL MORTG ASSN	110,753	\$117,131	0.01%	5.00%	06/15/40
3620C3S86	GOVT NATL MORTG ASSN	82,046	\$86,388	0.01%	4.50%	08/15/40
36210EKS7	GOVT NATL MORTG ASSN	28,835	\$30,874	0.00%	5.50%	12/15/28
36210ETV1	GOVT NATL MORTG ASSN	4,154	\$4,480	0.00%	6.00%	03/15/29
36210GEC4	GOVT NATL MORTG ASSN	120,316	\$132,173	0.01%	6.50%	07/15/29
36210LVS9	GOVT NATL MORTG ASSN	9,984	\$10,689	0.00%	5.50%	12/15/28
36210LZY2	GOVT NATL MORTG ASSN	7,887	\$8,441	0.00%	5.50%	01/15/29
36210MQ38	GOVT NATL MORTG ASSN	4,690	\$5,020	0.00%	5.50%	01/15/29
36210PN34	GOVT NATL MORTG ASSN	6,654	\$7,177	0.00%	6.00%	05/15/31
36210VUU3	GOVT NATL MORTG ASSN	8,745	\$9,431	0.00%	6.00%	03/15/29
36210XYN1	GOVT NATL MORTG ASSN	3,066	\$3,069	0.00%	7.00%	06/15/29
36212D6R5	GOVT NATL MORTG ASSN	71,540	\$76,841	0.01%	5.00%	08/15/33
36212J2Y1	GOVT NATL MORTG ASSN	60,011	\$64,252	0.01%	5.50%	03/15/33
36212J3A2	GOVT NATL MORTG ASSN	32,676	\$34,984	0.00%	5.50%	03/15/33
36212KXF5	GOVT NATL MORTG ASSN	244,997	\$266,629	0.02%	5.50%	04/15/37
36212NA49	GOVT NATL MORTG ASSN	4,838	\$5,496	0.00%	6.50%	03/15/32
36212S5J1	GOVT NATL MORTG ASSN	59,098	\$64,655	0.01%	7.00%	04/15/31
36212UN80	GOVT NATL MORTG ASSN	200,076	\$214,961	0.02%	5.00%	04/15/35
36212VSJ9	GOVT NATL MORTG ASSN	69,442	\$74,890	0.01%	6.00%	03/15/34
36212XGC3	GOVT NATL MORTG ASSN	73,205	\$76,454	0.01%	5.00%	06/15/34

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
36213AC85	GOVT NATL MORTG ASSN	63,610	\$68,601	0.01%	6.00%	10/15/32
36213ACN2	GOVT NATL MORTG ASSN	20,050	\$22,015	0.00%	6.50%	04/15/32
36213ADK7	GOVT NATL MORTG ASSN	23,983	\$25,684	0.00%	5.50%	02/15/33
36213BU42	GOVT NATL MORTG ASSN	7,256	\$7,315	0.00%	7.00%	05/15/31
36213CPZ7	GOVT NATL MORTG ASSN	7,388	\$7,740	0.00%	7.00%	04/15/31
36213CYY0	GOVT NATL MORTG ASSN	59,041	\$63,441	0.01%	5.00%	11/15/35
36213D3C0	GOVT NATL MORTG ASSN	1,297	\$1,425	0.00%	6.50%	02/15/32
36213EMC7	GOVT NATL MORTG ASSN	5,143	\$5,765	0.00%	6.00%	11/15/31
36213FUR2	GOVT NATL MORTG ASSN	556,800	\$612,785	0.05%	5.50%	06/15/33
36213HL80	GOVT NATL MORTG ASSN	9,970	\$10,954	0.00%	6.50%	05/15/31
36213JJ89	GOVT NATL MORTG ASSN	18,955	\$20,825	0.00%	6.50%	01/15/32
36213JQJ7	GOVT NATL MORTG ASSN	96,880	\$106,438	0.01%	6.50%	08/15/31
36213JU60	GOVT NATL MORTG ASSN	18,472	\$19,921	0.00%	6.00%	11/15/31
36213LJB7	GOVT NATL MORTG ASSN	6,950	\$7,496	0.00%	6.00%	05/15/31
36213QZ36	GOVT NATL MORTG ASSN	5,054	\$5,663	0.00%	7.00%	08/15/31
36213UHV5	GOVT NATL MORTG ASSN	73	\$81	0.00%	6.50%	06/15/31
36213UY53	GOVT NATL MORTG ASSN	216,958	\$236,771	0.02%	5.50%	05/15/33
36213UYW4	GOVT NATL MORTG ASSN	51,966	\$57,138	0.01%	5.50%	03/15/33
36213VLW6	GOVT NATL MORTG ASSN	14,928	\$16,390	0.00%	6.50%	03/15/32
36213WK62	GOVT NATL MORTG ASSN	15,243	\$16,378	0.00%	5.00%	05/15/34
36213WS98	GOVT NATL MORTG ASSN	14,485	\$15,622	0.00%	6.00%	09/15/31
362165MG4	GOVT NATL MORTG ASSN	4,262	\$4,681	0.00%	6.50%	06/15/23
36218S4M9	GOVT NATL MORTG ASSN	526	\$527	0.00%	10.00%	11/15/20
362194AW2	GOVT NATL MORTG ASSN	9,635	\$9,646	0.00%	7.00%	01/15/23
362198SP9	GOVT NATL MORTG ASSN	3,236	\$3,270	0.00%	8.00%	07/15/23
36219QZY2	GOVT NATL MORTG ASSN	13,530	\$14,295	0.00%	8.00%	07/15/23
36219X5E4	GOVT NATL MORTG ASSN	170	\$170	0.00%	9.00%	03/15/20
362203EJ6	GOVT NATL MORTG ASSN	3,100	\$3,108	0.00%	9.50%	10/15/20
362204CU1	GOVT NATL MORTG ASSN	1,648	\$1,663	0.00%	9.50%	12/15/20
362207ER9	GOVT NATL MORTG ASSN	1,034	\$1,036	0.00%	9.50%	12/15/20
36220NJ81	GOVT NATL MORTG ASSN	61	\$61	0.00%	10.00%	12/15/19
36220QS68	GOVT NATL MORTG ASSN	528	\$530	0.00%	9.50%	05/15/20
36220T6A7	GOVT NATL MORTG ASSN	127	\$127	0.00%	10.00%	02/15/20
36220TGZ1	GOVT NATL MORTG ASSN	529	\$531	0.00%	9.50%	04/15/20
36220WGH4	GOVT NATL MORTG ASSN	22	\$22	0.00%	9.50%	06/15/20
36220WQ26	GOVT NATL MORTG ASSN	124	\$126	0.00%	9.50%	09/15/20
36220XNS0	GOVT NATL MORTG ASSN	439	\$440	0.00%	9.50%	07/15/20
36223GXU8	GOVT NATL MORTG ASSN	10,275	\$10,294	0.00%	8.00%	03/15/22
36223H6B8	GOVT NATL MORTG ASSN	167	\$168	0.00%	7.50%	03/15/22
36223HE45	GOVT NATL MORTG ASSN	970	\$978	0.00%	8.00%	12/15/21

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36223L4S4	GOVT NATL MORTG ASSN	3,601	\$3,606	0.00%	7.50%	04/15/22
36223L5X2	GOVT NATL MORTG ASSN	572	\$573	0.00%	8.00%	05/15/22
36223LVW5	GOVT NATL MORTG ASSN	507	\$508	0.00%	8.00%	04/15/22
36223MAQ9	GOVT NATL MORTG ASSN	414	\$414	0.00%	7.00%	10/15/22
36223NXJ8	GOVT NATL MORTG ASSN	17	\$17	0.00%	7.50%	09/15/22
36223Q2S5	GOVT NATL MORTG ASSN	3,317	\$3,395	0.00%	7.00%	12/15/22
36223QA98	GOVT NATL MORTG ASSN	3,311	\$3,338	0.00%	8.00%	06/15/22
36223QXS1	GOVT NATL MORTG ASSN	1,227	\$1,229	0.00%	7.50%	04/15/22
36223RBP9	GOVT NATL MORTG ASSN	49	\$50	0.00%	7.50%	03/15/22
36223REZ4	GOVT NATL MORTG ASSN	208	\$209	0.00%	7.00%	09/15/22
36223SPK3	GOVT NATL MORTG ASSN	5,501	\$5,509	0.00%	7.50%	03/15/22
36223VCF1	GOVT NATL MORTG ASSN	2,698	\$2,718	0.00%	8.00%	01/15/22
36223VVX1	GOVT NATL MORTG ASSN	4,527	\$4,534	0.00%	7.50%	02/15/22
36223WAE4	GOVT NATL MORTG ASSN	4,894	\$5,043	0.00%	7.00%	10/15/23
36223WPT5	GOVT NATL MORTG ASSN	6,773	\$6,837	0.00%	7.00%	01/15/23
36223YQE3	GOVT NATL MORTG ASSN	88	\$88	0.00%	7.00%	07/15/23
36223YQM5	GOVT NATL MORTG ASSN	2,704	\$2,816	0.00%	7.00%	08/15/23
36224A2M2	GOVT NATL MORTG ASSN	51	\$51	0.00%	8.00%	05/15/22
36224AAZ4	GOVT NATL MORTG ASSN	1,272	\$1,274	0.00%	8.00%	04/15/22
36224ARD5	GOVT NATL MORTG ASSN	4,160	\$4,195	0.00%	8.00%	02/15/22
36224BA58	GOVT NATL MORTG ASSN	257	\$257	0.00%	8.50%	06/15/22
36224BCZ0	GOVT NATL MORTG ASSN	533	\$534	0.00%	8.00%	05/15/22
36224BLV9	GOVT NATL MORTG ASSN	1,069	\$1,070	0.00%	7.50%	11/15/22
36224CZA8	GOVT NATL MORTG ASSN	1,431	\$1,433	0.00%	7.50%	11/15/22
36224DFE0	GOVT NATL MORTG ASSN	735	\$765	0.00%	8.00%	06/15/22
36224DFX8	GOVT NATL MORTG ASSN	3,226	\$3,361	0.00%	8.00%	08/15/22
36224E5X7	GOVT NATL MORTG ASSN	1,354	\$1,356	0.00%	8.00%	04/15/22
36224EAJ2	GOVT NATL MORTG ASSN	7,457	\$7,468	0.00%	7.50%	05/15/23
36224EDB6	GOVT NATL MORTG ASSN	271	\$271	0.00%	7.50%	03/15/22
36224ERT2	GOVT NATL MORTG ASSN	1,928	\$1,940	0.00%	7.00%	10/15/22
36224FU99	GOVT NATL MORTG ASSN	5,129	\$5,188	0.00%	7.00%	10/15/22
36224HTL0	GOVT NATL MORTG ASSN	3,333	\$3,340	0.00%	8.50%	08/15/22
36224J6U1	GOVT NATL MORTG ASSN	4,834	\$4,875	0.00%	8.00%	09/15/22
36224JY9	GOVT NATL MORTG ASSN	500	\$503	0.00%	7.00%	10/15/22
36224JT85	GOVT NATL MORTG ASSN	2,822	\$2,826	0.00%	7.00%	10/15/22
36224L2E6	GOVT NATL MORTG ASSN	287	\$287	0.00%	7.00%	11/15/22
36224LFU6	GOVT NATL MORTG ASSN	2,077	\$2,081	0.00%	8.00%	11/15/22
36224LGS0	GOVT NATL MORTG ASSN	26	\$26	0.00%	7.00%	10/15/22
36224LQ75	GOVT NATL MORTG ASSN	457	\$461	0.00%	7.50%	07/15/22
36224LU54	GOVT NATL MORTG ASSN	722	\$728	0.00%	8.00%	09/15/22

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36224LYT8	GOVT NATL MORTG ASSN	2,589	\$2,592	0.00%	7.00%	01/15/23
36224NNA7	GOVT NATL MORTG ASSN	338	\$338	0.00%	7.00%	10/15/23
36224NW41	GOVT NATL MORTG ASSN	4,776	\$4,809	0.00%	7.50%	11/15/22
36224QDM5	GOVT NATL MORTG ASSN	1,405	\$1,413	0.00%	7.00%	11/15/22
36224QX50	GOVT NATL MORTG ASSN	2,613	\$2,616	0.00%	7.00%	12/15/22
36224QXG6	GOVT NATL MORTG ASSN	2,783	\$2,797	0.00%	7.00%	11/15/22
36224QZK5	GOVT NATL MORTG ASSN	2,311	\$2,316	0.00%	8.00%	03/15/23
36224SDN9	GOVT NATL MORTG ASSN	919	\$926	0.00%	7.00%	11/15/23
36224STC6	GOVT NATL MORTG ASSN	3,033	\$3,037	0.00%	7.50%	10/15/22
36224TM98	GOVT NATL MORTG ASSN	144	\$146	0.00%	7.00%	11/15/22
36224TU57	GOVT NATL MORTG ASSN	127	\$127	0.00%	7.00%	02/15/23
36224TYL8	GOVT NATL MORTG ASSN	255	\$256	0.00%	7.00%	12/15/22
36224U5A1	GOVT NATL MORTG ASSN	3,471	\$3,620	0.00%	7.50%	01/15/23
36224UNX1	GOVT NATL MORTG ASSN	8,252	\$8,261	0.00%	7.00%	12/15/22
36224VQP3	GOVT NATL MORTG ASSN	1,077	\$1,097	0.00%	7.50%	11/15/22
36224VUA1	GOVT NATL MORTG ASSN	1,108	\$1,110	0.00%	7.50%	01/15/23
36224WCD3	GOVT NATL MORTG ASSN	844	\$845	0.00%	7.00%	04/15/23
36224WSJ3	GOVT NATL MORTG ASSN	1,934	\$1,973	0.00%	7.50%	06/15/23
36224WYA5	GOVT NATL MORTG ASSN	8,310	\$8,504	0.00%	7.00%	10/15/23
36224XSF9	GOVT NATL MORTG ASSN	7,261	\$7,327	0.00%	8.00%	03/15/23
36224XY47	GOVT NATL MORTG ASSN	2,373	\$2,388	0.00%	7.00%	06/15/23
36224YNU9	GOVT NATL MORTG ASSN	14,340	\$14,961	0.00%	7.50%	01/15/23
36225AJU5	GOVT NATL MORTG ASSN	785	\$787	0.00%	10.00%	08/15/21
36225B6B9	GOVT NATL MORTG ASSN	3,869	\$4,157	0.00%	5.00%	07/15/34
36225BBA5	GOVT NATL MORTG ASSN	13,130	\$14,853	0.00%	7.00%	12/15/28
36225BGD4	GOVT NATL MORTG ASSN	11,527	\$12,926	0.00%	6.50%	12/15/28
36225BHJ0	GOVT NATL MORTG ASSN	4,891	\$5,395	0.00%	6.50%	01/15/30
36225BHZ4	GOVT NATL MORTG ASSN	78,241	\$86,589	0.01%	6.00%	07/15/29
36225BLF3	GOVT NATL MORTG ASSN	56,457	\$63,504	0.01%	6.50%	12/15/30
36225BND6	GOVT NATL MORTG ASSN	26,000	\$29,472	0.00%	6.50%	05/15/31
36225BNQ7	GOVT NATL MORTG ASSN	39,485	\$45,203	0.00%	6.50%	06/15/31
36225BQ92	GOVT NATL MORTG ASSN	11,275	\$13,319	0.00%	7.50%	12/15/31
36225BSB5	GOVT NATL MORTG ASSN	35,808	\$39,212	0.00%	5.50%	03/15/32
36225BUB2	GOVT NATL MORTG ASSN	58,835	\$69,498	0.01%	7.50%	03/15/32
36225BVS4	GOVT NATL MORTG ASSN	45,632	\$52,414	0.00%	6.50%	11/15/32
36225BXY9	GOVT NATL MORTG ASSN	44,343	\$50,100	0.00%	6.50%	01/15/33
36241K6R4	GOVT NATL MORTG ASSN	173,318	\$186,177	0.02%	5.00%	06/15/39
36241KHF8	GOVT NATL MORTG ASSN	65,804	\$70,697	0.01%	5.00%	12/15/35
36241KJM1	GOVT NATL MORTG ASSN	89,968	\$96,652	0.01%	5.00%	03/15/36
36241KK31	GOVT NATL MORTG ASSN	291,378	\$313,046	0.03%	5.00%	09/15/36



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36241KKY3	GOVT NATL MORTG ASSN	32,767	\$36,263	0.00%	6.00%	08/15/36
36241KLL0	GOVT NATL MORTG ASSN	193,806	\$213,252	0.02%	5.50%	12/15/36
36241KLV8	GOVT NATL MORTG ASSN	182,671	\$201,649	0.02%	6.00%	01/15/37
36241KQZ4	GOVT NATL MORTG ASSN	76,778	\$84,494	0.01%	5.50%	02/15/38
36241KWF1	GOVT NATL MORTG ASSN	189,553	\$215,503	0.02%	7.50%	08/15/33
36241KXC7	GOVT NATL MORTG ASSN	171,936	\$190,266	0.02%	6.00%	11/15/38
36241KYX0	GOVT NATL MORTG ASSN	292,539	\$321,909	0.03%	5.50%	12/15/36
36241KZ43	GOVT NATL MORTG ASSN	20,723	\$22,276	0.00%	5.00%	02/15/39
36241LBF2	GOVT NATL MORTG ASSN	1,236,240	\$1,328,267	0.12%	5.00%	08/15/39
36241LTH9	GOVT NATL MORTG ASSN	751,651	\$807,478	0.07%	5.00%	09/15/40
36290QZJ7	GOVT NATL MORTG ASSN	291,430	\$313,042	0.03%	5.00%	07/15/33
36290RQP1	GOVT NATL MORTG ASSN	12,206	\$13,430	0.00%	5.50%	06/15/33
36290RYS6	GOVT NATL MORTG ASSN	621,023	\$667,116	0.06%	5.00%	09/15/33
36290SK42	GOVT NATL MORTG ASSN	167,254	\$179,672	0.02%	5.00%	10/15/33
36290UP42	GOVT NATL MORTG ASSN	307,046	\$323,232	0.03%	4.50%	05/15/40
36290URF5	GOVT NATL MORTG ASSN	90,496	\$95,277	0.01%	4.50%	05/15/40
36290V7K4	GOVT NATL MORTG ASSN	135,159	\$144,819	0.01%	5.50%	11/15/33
36290XML1	GOVT NATL MORTG ASSN	68,927	\$74,038	0.01%	5.00%	09/15/33
36290YER5	GOVT NATL MORTG ASSN	121,175	\$133,321	0.01%	5.50%	05/15/37
36290YWS3	GOVT NATL MORTG ASSN	51,421	\$53,914	0.00%	5.00%	12/15/33
36291AHG7	GOVT NATL MORTG ASSN	58,237	\$62,464	0.01%	5.00%	01/15/35
36291ALH0	GOVT NATL MORTG ASSN	293,785	\$314,622	0.03%	5.50%	06/15/35
36291AUM9	GOVT NATL MORTG ASSN	42,483	\$45,816	0.00%	6.00%	11/15/33
36291AVD8	GOVT NATL MORTG ASSN	168,610	\$180,590	0.02%	5.50%	10/15/33
36291D4M2	GOVT NATL MORTG ASSN	45,837	\$47,872	0.00%	5.00%	08/15/39
36291F5P9	GOVT NATL MORTG ASSN	3,139	\$3,373	0.00%	5.00%	06/15/34
36291GTF3	GOVT NATL MORTG ASSN	37,122	\$39,743	0.00%	5.50%	02/15/34
36291GX84	GOVT NATL MORTG ASSN	2,872	\$3,038	0.00%	5.00%	05/15/34
36291J7H7	GOVT NATL MORTG ASSN	2,571	\$2,685	0.00%	5.00%	06/15/34
36291JGP9	GOVT NATL MORTG ASSN	24,028	\$25,885	0.00%	5.50%	04/15/34
36291JHG8	GOVT NATL MORTG ASSN	8,518	\$9,010	0.00%	5.00%	05/15/34
36291JYR5	GOVT NATL MORTG ASSN	6,068	\$6,337	0.00%	5.00%	05/15/34
36291KAS6	GOVT NATL MORTG ASSN	1,691	\$1,767	0.00%	5.00%	06/15/34
36291KCD7	GOVT NATL MORTG ASSN	7,295	\$7,650	0.00%	5.00%	07/15/34
36291LU52	GOVT NATL MORTG ASSN	54,551	\$58,482	0.01%	5.00%	08/15/34
36291SBE9	GOVT NATL MORTG ASSN	342,543	\$359,246	0.03%	5.00%	06/15/30
36291TBV9	GOVT NATL MORTG ASSN	125,142	\$133,173	0.01%	5.00%	12/15/34
36292AUR7	GOVT NATL MORTG ASSN	55,321	\$58,944	0.01%	5.00%	07/15/35
36292AWX2	GOVT NATL MORTG ASSN	21,549	\$23,156	0.00%	5.00%	10/15/35
36292ERA0	GOVT NATL MORTG ASSN	75,614	\$78,970	0.01%	5.00%	07/15/35



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36292GHS7	GOVT NATL MORTG ASSN	164,629	\$181,027	0.02%	5.50%	10/15/35
36292JLY3	GOVT NATL MORTG ASSN	19,080	\$20,010	0.00%	5.00%	04/15/36
36292LEW0	GOVT NATL MORTG ASSN	139,819	\$153,848	0.01%	5.50%	06/15/36
36292LGX6	GOVT NATL MORTG ASSN	49,312	\$53,320	0.00%	6.00%	04/15/36
36294PC84	GOVT NATL MORTG ASSN	53,255	\$57,433	0.01%	6.00%	06/15/36
36294SD20	GOVT NATL MORTG ASSN	92,280	\$102,138	0.01%	6.00%	10/15/36
36294V7K0	GOVT NATL MORTG ASSN	107,769	\$117,680	0.01%	6.00%	01/15/37
36294VHH6	GOVT NATL MORTG ASSN	262,125	\$289,024	0.03%	6.00%	02/15/37
36294WXU7	GOVT NATL MORTG ASSN	343,242	\$361,439	0.03%	4.50%	03/15/39
36295CLM1	GOVT NATL MORTG ASSN	61,373	\$61,896	0.01%	3.00%	07/15/42
36295DLW7	GOVT NATL MORTG ASSN	41,790	\$46,125	0.00%	6.50%	05/15/37
36295ERD1	GOVT NATL MORTG ASSN	69,998	\$75,637	0.01%	6.00%	04/15/37
36295FGB4	GOVT NATL MORTG ASSN	24,511	\$26,434	0.00%	6.00%	04/15/37
36295GVQ2	GOVT NATL MORTG ASSN	266,738	\$286,956	0.03%	5.50%	06/15/37
36295HF54	GOVT NATL MORTG ASSN	1,847,060	\$1,944,563	0.17%	4.50%	07/15/40
36295QMW7	GOVT NATL MORTG ASSN	113,339	\$125,432	0.01%	6.00%	09/15/38
36295R4C9	GOVT NATL MORTG ASSN	1,461,948	\$1,548,504	0.14%	4.50%	01/15/39
36295WJB4	GOVT NATL MORTG ASSN	211,203	\$222,369	0.02%	4.50%	05/15/40
36295WJC2	GOVT NATL MORTG ASSN	714,311	\$751,991	0.07%	4.50%	04/15/40
36296JCV5	GOVT NATL MORTG ASSN	7,248	\$7,786	0.00%	5.00%	08/15/39
36296MRK6	GOVT NATL MORTG ASSN	8,776	\$9,636	0.00%	6.50%	09/15/38
36296NTU0	GOVT NATL MORTG ASSN	147,413	\$163,316	0.01%	6.00%	09/15/38
36296Q3C1	GOVT NATL MORTG ASSN	425,132	\$447,583	0.04%	4.50%	07/15/39
36296QDE6	GOVT NATL MORTG ASSN	246,698	\$270,419	0.02%	5.50%	12/15/38
36296QPJ2	GOVT NATL MORTG ASSN	501,031	\$538,620	0.05%	5.00%	01/15/39
36296RZY6	GOVT NATL MORTG ASSN	21,430	\$23,111	0.00%	6.00%	09/15/38
36296SQU2	GOVT NATL MORTG ASSN	211,831	\$223,631	0.02%	4.50%	05/15/40
36296YDQ2	GOVT NATL MORTG ASSN	17,735	\$18,431	0.00%	4.00%	08/15/44
36296YDR0	GOVT NATL MORTG ASSN	165,941	\$172,437	0.02%	4.00%	09/15/44
36297F3A8	GOVT NATL MORTG ASSN	1,621,237	\$1,742,155	0.15%	5.00%	11/15/39
36297FRG9	GOVT NATL MORTG ASSN	271,952	\$287,323	0.03%	4.50%	07/15/39
36297FTW2	GOVT NATL MORTG ASSN	584,804	\$617,745	0.05%	4.50%	08/15/39
36297FYG1	GOVT NATL MORTG ASSN	75,340	\$80,915	0.01%	5.00%	10/15/39
36297GEA4	GOVT NATL MORTG ASSN	10,762	\$11,240	0.00%	5.00%	03/15/40
36297GEB2	GOVT NATL MORTG ASSN	204,615	\$219,855	0.02%	5.00%	03/15/40
36297H6L7	GOVT NATL MORTG ASSN	39,991	\$42,899	0.00%	5.00%	01/15/40
649081AA4	NEW VALLEY GENERATION IV	1,057,020	\$1,089,661	0.10%	4.69%	01/15/22
690353TK3	OVERSEAS PRIVATE INVESTMENT CORP	1,860,000	\$1,986,749	0.17%	4.01%	05/15/30
690353UC9	OVERSEAS PRIVATE INVESTMENT CORP	2,575,000	\$3,206,034	0.28%	N/A	11/15/20

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
71654QBT8	PETROLEOS MEXICANOS	2,138,500	\$2,128,331	0.19%	2.38%	04/15/25
742651DJ8	PRIVATE EXPORT FUNDING CORP	1,865,000	\$1,950,637	0.17%	4.30%	12/15/21
742651DM1	PRIVATE EXPORT FUNDING CORP	9,000,000	\$9,098,795	0.80%	2.80%	05/15/22
742651DU3	PRIVATE EXPORT FUNDING CORP	1,700,000	\$1,695,420	0.15%	2.25%	03/15/20
742651DV1	PRIVATE EXPORT FUNDING CORP	3,500,000	\$3,497,088	0.31%	2.30%	09/15/20
759470AT4	RELIANCE INDUSTRIES LTD	9,187,500	\$9,163,449	0.81%	2.51%	01/15/26
880591CS9	TENNESSEE VALLEY AUTHORITY	5,000,000	\$6,719,069	0.59%	5.88%	04/01/36
880591EN8	TENNESSEE VALLEY AUTHORITY	6,000,000	\$5,907,153	0.52%	1.88%	08/15/22
88059ES21	TENNESSEE VALLEY AUTHORITY GENERIC STRIP	5,973,000	\$5,941,221	0.52%	N/A	06/15/19
88059ES47	TENNESSEE VALLEY AUTHORITY GENERIC STRIP	6,138,000	\$5,948,301	0.52%	N/A	06/15/20
066716AG6	TUNISIA GOVT	7,000,000	\$7,015,071	0.62%	1.69%	07/16/19
903724AK8	UKRAINE GOVERNMENT AID BONDS	5,000,000	\$5,005,150	0.44%	1.84%	05/16/19
912810RQ3	UNITED STATES TREASURY NOTE/ BOND	4,000,000	\$3,771,484	0.33%	2.50%	02/15/46
9128282R0	UNITED STATES TREASURY NOTE/ BOND	6,000,000	\$5,949,023	0.52%	2.25%	08/15/27
912828D56	UNITED STATES TREASURY NOTE/ BOND	22,000,000	\$22,125,468	1.94%	2.38%	08/15/24
912810FD5	U S TREASURY NOTE/BOND I/L	7,779,944	\$9,886,281	0.87%	3.63%	04/15/28
912810FS2	U S TREASURY NOTE/BOND I/L	1,901,971	\$2,099,582	0.18%	2.00%	01/15/26
912810PV4	U S TREASURY NOTE/BOND I/L	9,610,306	\$10,623,947	0.93%	1.75%	01/15/28
912828WU0	U S TREASURY NOTE/BOND I/L	16,428,234	\$16,233,859	1.43%	.13%	07/15/24

### Important Legal Information

- **Portfolio holdings are subject to change without notice and may not represent current or future portfolio composition.** The portfolio data is “as of” the date indicated and we disclaim any responsibility to update the information.
- The net market value of all currency forward contracts is included in cash and other net assets, reflected in the base currency of the fund. The net market value of any Credit Default, Interest Rate and/or other Swap contract positions are displayed as exposure to the issuing counterparty (i.e. "Citibank").
- Unlike the fund’s regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it differs from that in the complete statement of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year.
- The portfolio data is for information only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or a recommendation to buy or sell securities or other investments.
- **Shares of the insurance funds of the Franklin Templeton Variable Insurance Products Trust (FTVIPT) are offered only to insurance company separate accounts to serve as the investment vehicles for variable insurance contracts (Contracts), and are not offered to the public. Not all funds and classes are available in all Contracts. For information on our insurance funds, contact your financial advisor or see the Contract prospectus, which includes the applicable FTVIPT fund prospectus.**



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