

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Fannie Mae Interest Strip	8.5	4/25/22	18	0	0.000%
Fannie Mae REMICS	5.5	12/25/36	842,275	980,025	0.085%
Fannie Mae REMICS	3	2/25/28	6,390,250	355,754	0.031%
Federal Home Loan Mortgage	7	11/1/30	1,721	1,977	0.000%
Federal Home Loan Mortgage	7	4/1/32	456,152	526,062	0.046%
Federal Home Loan Mortgage	6.5	8/1/36	23,967	27,442	0.002%
Federal National Mortgage Assn.	2.1	11/1/35	4,649	4,685	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	1,935,814	2,033,708	0.177%
Federal National Mortgage Assn.	2.5	1/1/27	(10,825,000)	(11,288,022)	(0.984%)
Federal National Mortgage Assn.	2.5	1/1/27	2,957,000	3,080,209	0.268%
Federal National Mortgage Assn.	3	1/1/27	(2,649,000)	(2,783,141)	(0.243%)
Federal National Mortgage Assn.	2	1/1/30	3,615,000	3,723,314	0.324%
Federal National Mortgage Assn.	5	1/1/33	475,000	521,090	0.045%
Federal National Mortgage Assn.	4.5	1/1/34	(1,870,000)	(2,013,464)	(0.175%)
Federal National Mortgage Assn.	1.5	1/1/36	1,197,000	1,209,860	0.105%
Federal National Mortgage Assn.	4	1/1/40	(1,867,000)	(1,989,668)	(0.173%)
Federal National Mortgage Assn.	3	1/1/42	7,737,000	8,059,627	0.702%
Federal National Mortgage Assn.	3.5	1/1/42	(4,498,000)	(4,737,395)	(0.413%)
Federal National Mortgage Assn.	2.5	1/1/44	(19,725,000)	(20,401,506)	(1.778%)
Federal National Mortgage Assn.	2.5	1/1/44	14,405,000	14,870,912	1.296%
Federal National Mortgage Assn.	5	1/1/49	3,302,718	3,687,863	0.321%
Federal National Mortgage Assn.	2	1/1/50	(9,352,000)	(9,424,332)	(0.821%)
Federal National Mortgage Assn.	3	12/1/49	10,259,048	10,795,411	0.941%
Federal National Mortgage Assn.	2.5	12/1/50	22,341,426	23,129,359	2.016%
Federal National Mortgage Assn.	2	5/1/36	16,665,155	17,256,964	1.504%
Federal National Mortgage Assn.	3.5	5/1/50	2,210,026	2,334,871	0.203%
Federal National Mortgage Assn.	2.5	6/1/51	16,597,123	17,216,940	1.500%
Federal National Mortgage Assn.	2.5	7/1/36	10,825,000	11,331,504	0.987%
Federal National Mortgage Assn.	3.5	7/1/48	207,936	212,747	0.019%
Flagstar Mortgage Trust	2.5	5/25/33	3,760,000	3,809,938	0.332%
Flagstar Mortgage Trust	2.5	5/25/33	6,170,000	6,221,096	0.542%
Government National Mortgage Assn.	9	10/15/21	1	1	0.000%
Government National Mortgage Assn.	7.5	10/15/23	879	891	0.000%
Government National Mortgage Assn.	7.5	10/15/23	597	599	0.000%
Government National Mortgage Assn.	7.5	10/15/23	4,203	4,220	0.000%
Government National Mortgage Assn.	9.5	10/15/24	1,934	1,944	0.000%
Government National Mortgage Assn.	7.5	10/15/27	4,909	5,438	0.000%
Government National Mortgage Assn.	6.5	10/15/27	215	240	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,199	1,336	0.000%
Government National Mortgage Assn.	6.5	10/15/28	434	484	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,851	4,297	0.000%
Government National Mortgage Assn.	6.5	10/15/28	5,754	6,412	0.001%
Government National Mortgage Assn.	7.5	10/15/28	356	357	0.000%
Government National Mortgage Assn.	6.5	10/15/28	479	534	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,082	1,206	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,062	1,183	0.000%
Government National Mortgage Assn.	6.5	10/15/28	9,741	10,854	0.001%
Government National Mortgage Assn.	6.5	10/15/28	2,994	3,336	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,731	1,928	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,132	3,521	0.000%
Government National Mortgage Assn.	6.5	10/15/28	267	301	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,100	1,226	0.000%
Government National Mortgage Assn.	7.5	10/15/29	3,637	3,859	0.000%
Government National Mortgage Assn.	7.5	10/15/29	1,220	1,371	0.000%
Government National Mortgage Assn.	7.5	10/15/30	172	179	0.000%
Government National Mortgage Assn.	7.5	10/15/30	120	136	0.000%
Government National Mortgage Assn.	7.5	10/15/30	1,520	1,721	0.000%
Government National Mortgage Assn.	5	10/15/33	112,626	130,259	0.011%
Government National Mortgage Assn.	6.5	10/15/36	3,213	3,679	0.000%
Government National Mortgage Assn.	6.5	10/15/36	8,742	9,741	0.001%
Government National Mortgage Assn.	5.5	10/15/38	3,863,248	4,498,458	0.392%
Government National Mortgage Assn.	5	10/15/39	222,727	255,215	0.022%
Government National Mortgage Assn.	3.5	10/15/42	4,996,173	5,364,347	0.467%
Government National Mortgage Assn.	3	10/15/44	16,007	16,662	0.001%
Government National Mortgage Assn.	8.5	10/20/22	114	116	0.000%

Government National Mortgage Assn.	8	10/20/24	3,656	3,872	0.000%
Government National Mortgage Assn.	6.5	10/20/28	30,060	34,082	0.003%
Government National Mortgage Assn.	7	10/20/28	143,778	164,907	0.014%
Government National Mortgage Assn.	7	10/20/29	11,438	13,228	0.001%
Government National Mortgage Assn.	7	10/20/30	55,090	64,926	0.006%
Government National Mortgage Assn.	6.5	10/20/31	94,090	110,497	0.010%
Government National Mortgage Assn.	3	10/20/32	737,428	768,427	0.067%
Government National Mortgage Assn.	5.5	10/20/32	1,500,149	1,713,423	0.149%
Government National Mortgage Assn.	5.5	10/20/33	659	757	0.000%
Government National Mortgage Assn.	5.5	10/20/34	1,990,592	2,334,375	0.203%
Government National Mortgage Assn.	5	10/20/35	14,490	16,316	0.001%
Government National Mortgage Assn.	5.5	10/20/35	1,831	2,148	0.000%
Government National Mortgage Assn.	4.5	10/20/39	12,878	14,242	0.001%
Government National Mortgage Assn.	5	10/20/39	3,644,001	4,145,909	0.361%
Government National Mortgage Assn.	6	10/20/39	29,839	34,915	0.003%
Government National Mortgage Assn.	4	10/20/40	92,551	101,262	0.009%
Government National Mortgage Assn.	4.5	10/20/40	82,413	91,143	0.008%
Government National Mortgage Assn.	5	10/20/40	357,945	405,364	0.035%
Government National Mortgage Assn.	4	10/20/41	2,054,126	2,251,751	0.196%
Government National Mortgage Assn.	4.5	10/20/41	114,517	126,650	0.011%
Government National Mortgage Assn.	5.5	10/20/44	5,915	6,941	0.001%
Government National Mortgage Assn.	4	10/20/45	11,790,498	12,743,347	1.110%
Government National Mortgage Assn.	3	10/20/45	2,881,320	3,078,349	0.268%
Government National Mortgage Assn.	3.5	10/20/45	151,474	162,749	0.014%
Government National Mortgage Assn.	3.5	10/20/46	375,885	406,175	0.035%
Government National Mortgage Assn.	6	10/20/48	69,156	80,919	0.007%
Government National Mortgage Assn.	3	10/20/49	3,228,666	3,317,780	0.289%
Government National Mortgage Assn.	4	10/20/50	38,276,723	40,526,112	3.531%
Government National Mortgage Assn.	7.5	11/15/22	12	12	0.000%
Government National Mortgage Assn.	8.5	11/15/22	115	116	0.000%
Government National Mortgage Assn.	7.5	11/15/23	6,987	7,016	0.001%
Government National Mortgage Assn.	7.5	11/15/23	1,622	1,628	0.000%
Government National Mortgage Assn.	7.5	11/15/23	1,268	1,274	0.000%
Government National Mortgage Assn.	7.5	11/15/25	787	803	0.000%
Government National Mortgage Assn.	7.5	11/15/25	6,713	6,993	0.001%
Government National Mortgage Assn.	7.5	11/15/25	995	1,074	0.000%
Government National Mortgage Assn.	7.5	11/15/26	707	722	0.000%
Government National Mortgage Assn.	7.5	11/15/26	2,730	2,757	0.000%
Government National Mortgage Assn.	8	11/15/26	1,907	1,916	0.000%
Government National Mortgage Assn.	7.5	11/15/28	35,041	37,081	0.003%
Government National Mortgage Assn.	6.5	11/15/28	5,411	6,030	0.001%
Government National Mortgage Assn.	7.5	11/15/29	10,459	11,110	0.001%
Government National Mortgage Assn.	7.5	11/15/29	427	429	0.000%
Government National Mortgage Assn.	6.5	11/15/29	3,842	4,280	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,118	2,127	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,324	1,500	0.000%
Government National Mortgage Assn.	7.5	11/15/30	128	128	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,460	1,467	0.000%
Government National Mortgage Assn.	7.5	11/15/30	7,047	7,393	0.001%
Government National Mortgage Assn.	6	11/15/32	12,941	14,494	0.001%
Government National Mortgage Assn.	5	11/15/33	11,119	12,860	0.001%
Government National Mortgage Assn.	5	11/15/34	16,982	19,649	0.002%
Government National Mortgage Assn.	6	11/15/36	39,369	44,841	0.004%
Government National Mortgage Assn.	4	11/15/40	2,387,849	2,726,257	0.238%
Government National Mortgage Assn.	3.5	11/15/41	3,161,719	3,381,835	0.295%
Government National Mortgage Assn.	3	11/15/42	1,173,472	1,245,602	0.109%
Government National Mortgage Assn.	3.5	11/15/42	1,019,313	1,094,268	0.095%
Government National Mortgage Assn.	5.5	11/15/45	191,409	224,546	0.020%
Government National Mortgage Assn.	3	11/15/46	575,714	619,052	0.054%
Government National Mortgage Assn.	3	11/15/46	827,109	889,424	0.078%
Government National Mortgage Assn.	8.5	11/20/22	67	67	0.000%
Government National Mortgage Assn.	3	11/20/26	147,174	153,283	0.013%
Government National Mortgage Assn.	3	11/20/32	338,953	353,188	0.031%
Government National Mortgage Assn.	5.5	11/20/32	3,353,672	3,828,497	0.334%
Government National Mortgage Assn.	5.5	11/20/33	78,373	91,635	0.008%
Government National Mortgage Assn.	5.5	11/20/34	23,773	27,879	0.002%
Government National Mortgage Assn.	5	11/20/35	6,449	7,262	0.001%
Government National Mortgage Assn.	5.5	11/20/38	360,722	423,130	0.037%
Government National Mortgage Assn.	4.5	11/20/39	14,164	15,665	0.001%
Government National Mortgage Assn.	4	11/20/40	559,221	611,815	0.053%
Government National Mortgage Assn.	4.5	11/20/40	4,985,882	5,514,059	0.480%
Government National Mortgage Assn.	4	11/20/42	956,808	1,044,004	0.091%

Government National Mortgage Assn.	5.5	11/20/44	292,867	334,909	0.029%
Government National Mortgage Assn.	3.5	11/20/44	838,593	905,175	0.079%
Government National Mortgage Assn.	4	11/20/45	10,029,931	10,872,933	0.947%
Government National Mortgage Assn.	3.5	11/20/46	712,670	765,392	0.067%
Government National Mortgage Assn.	4	11/20/47	657,714	702,509	0.061%
Government National Mortgage Assn.	5	11/20/47	4,528,745	4,956,875	0.432%
Government National Mortgage Assn.	5	11/20/48	421,030	453,891	0.040%
Government National Mortgage Assn.	6	11/20/48	67,820	77,752	0.007%
Government National Mortgage Assn.	4.5	1/1/35	(2,596,000)	(2,768,593)	(0.241%)
Government National Mortgage Assn.	4	1/1/41	(2,306,000)	(2,437,964)	(0.212%)
Government National Mortgage Assn.	3	1/1/42	2,353,000	2,454,151	0.214%
Government National Mortgage Assn.	3.5	1/1/42	68,100,000	71,487,709	6.229%
Government National Mortgage Assn.	3.5	1/1/42	(2,933,000)	(3,080,509)	(0.268%)
Government National Mortgage Assn.	2.5	1/1/43	215,366,000	222,870,161	19.421%
Government National Mortgage Assn.	2.5	1/1/43	7,053,000	7,285,804	0.635%
Government National Mortgage Assn.	3	1/1/43	34,277,000	35,763,899	3.116%
Government National Mortgage Assn.	2	1/1/50	(20,000,000)	(20,368,750)	(1.775%)
Government National Mortgage Assn.	2	1/1/51	6,386,000	6,492,018	0.566%
Government National Mortgage Assn.	7.5	1/15/23	3,825	3,840	0.000%
Government National Mortgage Assn.	8	1/15/25	282	283	0.000%
Government National Mortgage Assn.	7.5	1/15/26	277	278	0.000%
Government National Mortgage Assn.	7.5	1/15/26	741	744	0.000%
Government National Mortgage Assn.	7.5	1/15/26	169	169	0.000%
Government National Mortgage Assn.	8	1/15/27	13,317	13,379	0.001%
Government National Mortgage Assn.	6.5	1/15/27	7,242	8,070	0.001%
Government National Mortgage Assn.	6.5	1/15/27	4,585	5,108	0.000%
Government National Mortgage Assn.	6.5	1/15/28	1,367	1,524	0.000%
Government National Mortgage Assn.	6.5	1/15/28	29,599	32,980	0.003%
Government National Mortgage Assn.	8	1/15/28	36,363	37,283	0.003%
Government National Mortgage Assn.	6.5	1/15/29	2,166	2,414	0.000%
Government National Mortgage Assn.	6.5	1/15/30	8,307	9,256	0.001%
Government National Mortgage Assn.	7.5	1/15/30	5,547	5,625	0.000%
Government National Mortgage Assn.	7.5	1/15/30	2,140	2,158	0.000%
Government National Mortgage Assn.	7.5	1/15/30	72	84	0.000%
Government National Mortgage Assn.	7.5	1/15/31	309	313	0.000%
Government National Mortgage Assn.	7.5	1/15/31	176	201	0.000%
Government National Mortgage Assn.	7.5	1/15/32	31,330	32,886	0.003%
Government National Mortgage Assn.	6	1/15/35	493,142	586,500	0.051%
Government National Mortgage Assn.	6	1/15/37	27,302	32,482	0.003%
Government National Mortgage Assn.	3.5	1/15/42	760,584	816,460	0.071%
Government National Mortgage Assn.	3	1/15/45	39,126	41,545	0.004%
Government National Mortgage Assn.	3	1/15/45	70,853	75,218	0.007%
Government National Mortgage Assn.	3	1/15/45	131,248	139,119	0.012%
Government National Mortgage Assn.	3	1/15/47	215,599	231,831	0.020%
Government National Mortgage Assn.	8.5	1/20/22	416	417	0.000%
Government National Mortgage Assn.	8.5	1/20/23	488	491	0.000%
Government National Mortgage Assn.	3.5	1/20/27	297,556	315,004	0.027%
Government National Mortgage Assn.	3	1/20/27	149,434	155,633	0.014%
Government National Mortgage Assn.	7	1/20/28	5,918	6,648	0.001%
Government National Mortgage Assn.	6.5	1/20/29	113,266	128,595	0.011%
Government National Mortgage Assn.	6	1/20/32	29,402	33,446	0.003%
Government National Mortgage Assn.	7	1/20/34	15,126	15,186	0.001%
Government National Mortgage Assn.	4.5	1/20/35	4,652	5,147	0.000%
Government National Mortgage Assn.	5	1/20/35	568,068	634,821	0.055%
Government National Mortgage Assn.	5.5	1/20/35	1,782	2,089	0.000%
Government National Mortgage Assn.	5	1/20/36	495,143	553,351	0.048%
Government National Mortgage Assn.	5.5	1/20/36	279,339	327,619	0.029%
Government National Mortgage Assn.	6.5	1/20/37	12,050	14,017	0.001%
Government National Mortgage Assn.	6	1/20/39	67,610	79,102	0.007%
Government National Mortgage Assn.	4.5	1/20/40	24,564	27,165	0.002%
Government National Mortgage Assn.	5.5	1/20/40	1,038,368	1,210,104	0.105%
Government National Mortgage Assn.	4.5	1/20/41	223,452	250,405	0.022%
Government National Mortgage Assn.	4	1/20/41	723,854	790,191	0.069%
Government National Mortgage Assn.	4.5	1/20/41	1,335,764	1,496,882	0.130%
Government National Mortgage Assn.	5.5	1/20/42	68,099	79,880	0.007%
Government National Mortgage Assn.	3.5	1/20/43	3,886,993	4,160,915	0.363%
Government National Mortgage Assn.	4	1/20/43	3,487,098	3,821,282	0.333%
Government National Mortgage Assn.	3.5	1/20/44	385,661	413,074	0.036%
Government National Mortgage Assn.	3.5	1/20/45	66,308	72,039	0.006%
Government National Mortgage Assn.	3.5	1/20/45	111,384	119,676	0.010%
Government National Mortgage Assn.	4	1/20/46	1,349,780	1,459,864	0.127%
Government National Mortgage Assn.	4.5	1/20/46	675,670	746,976	0.065%

Government National Mortgage Assn.	5	1/20/48	249,986	273,037	0.024%
Government National Mortgage Assn.	4	1/20/48	781,012	847,718	0.074%
Government National Mortgage Assn.	3	1/20/50	1,300,876	1,336,782	0.116%
Government National Mortgage Assn.	3.5	1/20/50	851,329	905,970	0.079%
Government National Mortgage Assn.	8	12/15/21	251	252	0.000%
Government National Mortgage Assn.	8.5	12/15/21	351	352	0.000%
Government National Mortgage Assn.	7.5	12/15/23	378	383	0.000%
Government National Mortgage Assn.	7.5	12/15/23	441	447	0.000%
Government National Mortgage Assn.	7.5	12/15/23	369	387	0.000%
Government National Mortgage Assn.	6.5	12/15/23	707	788	0.000%
Government National Mortgage Assn.	9.5	12/15/24	617	619	0.000%
Government National Mortgage Assn.	9.5	12/15/24	2,533	2,547	0.000%
Government National Mortgage Assn.	7.5	12/15/26	34,086	34,811	0.003%
Government National Mortgage Assn.	8	12/15/26	38,471	39,560	0.003%
Government National Mortgage Assn.	6.5	12/15/27	3,504	3,904	0.000%
Government National Mortgage Assn.	8	12/15/27	87,136	96,855	0.008%
Government National Mortgage Assn.	8	12/15/27	26,301	26,758	0.002%
Government National Mortgage Assn.	6.5	12/15/28	1,183	1,318	0.000%
Government National Mortgage Assn.	7.5	12/15/29	1,976	2,206	0.000%
Government National Mortgage Assn.	7.5	12/15/29	1,543	1,816	0.000%
Government National Mortgage Assn.	7.5	12/15/30	355	356	0.000%
Government National Mortgage Assn.	7.5	12/15/31	8,904	9,144	0.001%
Government National Mortgage Assn.	7.5	12/15/31	1,516	1,580	0.000%
Government National Mortgage Assn.	6.5	12/15/33	26,990	30,390	0.003%
Government National Mortgage Assn.	5.5	12/15/33	937,540	1,092,174	0.095%
Government National Mortgage Assn.	6	12/15/38	819	975	0.000%
Government National Mortgage Assn.	6.5	12/15/38	84,969	100,430	0.009%
Government National Mortgage Assn.	6	12/15/38	122,964	138,714	0.012%
Government National Mortgage Assn.	6	12/15/38	143,717	162,583	0.014%
Government National Mortgage Assn.	6	12/15/38	111,700	125,226	0.011%
Government National Mortgage Assn.	3	12/15/42	58,592	62,190	0.005%
Government National Mortgage Assn.	3	12/15/46	535,760	560,101	0.049%
Government National Mortgage Assn.	3	12/15/46	936,847	1,007,322	0.088%
Government National Mortgage Assn.	5.5	12/20/33	23,528	27,174	0.002%
Government National Mortgage Assn.	6	12/20/33	100,253	117,299	0.010%
Government National Mortgage Assn.	4.5	12/20/34	19,545	21,611	0.002%
Government National Mortgage Assn.	5	12/20/34	760,635	856,835	0.075%
Government National Mortgage Assn.	5.5	12/20/34	106,775	125,272	0.011%
Government National Mortgage Assn.	5	12/20/35	620,476	698,833	0.061%
Government National Mortgage Assn.	6	12/20/36	272,445	318,717	0.028%
Government National Mortgage Assn.	6	12/20/38	102,713	120,169	0.010%
Government National Mortgage Assn.	6	12/20/38	156,180	182,705	0.016%
Government National Mortgage Assn.	4	12/20/39	79,205	86,809	0.008%
Government National Mortgage Assn.	4.5	12/20/39	873,481	965,994	0.084%
Government National Mortgage Assn.	6.5	12/20/40	10,159	11,687	0.001%
Government National Mortgage Assn.	3.5	12/20/40	19,892	21,278	0.002%
Government National Mortgage Assn.	6	12/20/40	60,718	70,823	0.006%
Government National Mortgage Assn.	4	12/20/41	145,800	159,827	0.014%
Government National Mortgage Assn.	3.5	12/20/42	1,357,364	1,453,050	0.127%
Government National Mortgage Assn.	3	12/20/44	3,743,497	3,962,025	0.345%
Government National Mortgage Assn.	5	12/20/45	2,720,060	3,080,212	0.268%
Government National Mortgage Assn.	5.5	12/20/45	4,324	5,072	0.000%
Government National Mortgage Assn.	5	12/20/47	98,279	107,378	0.009%
Government National Mortgage Assn.	5	12/20/48	1,218,294	1,312,729	0.114%
Government National Mortgage Assn.	3.5	12/20/49	9,753,965	10,369,073	0.904%
Government National Mortgage Assn.	7.5	2/15/23	35	35	0.000%
Government National Mortgage Assn.	7.5	2/15/23	369	373	0.000%
Government National Mortgage Assn.	7.5	2/15/23	1,756	1,776	0.000%
Government National Mortgage Assn.	7.5	2/15/24	251	252	0.000%
Government National Mortgage Assn.	6.5	2/15/28	208	232	0.000%
Government National Mortgage Assn.	7.5	2/15/28	36,645	39,638	0.003%
Government National Mortgage Assn.	6.5	2/15/29	22,447	25,011	0.002%
Government National Mortgage Assn.	6.5	2/15/29	9,158	10,204	0.001%
Government National Mortgage Assn.	6.5	2/15/29	2,423	2,700	0.000%
Government National Mortgage Assn.	6.5	2/15/29	3,906	4,352	0.000%
Government National Mortgage Assn.	7.5	2/15/31	1,619	1,686	0.000%
Government National Mortgage Assn.	7.5	2/15/32	396	418	0.000%
Government National Mortgage Assn.	6.5	2/15/33	3,528	3,931	0.000%
Government National Mortgage Assn.	6.5	2/15/33	45,526	50,728	0.004%
Government National Mortgage Assn.	6.5	2/15/33	97,936	109,125	0.010%
Government National Mortgage Assn.	6.5	2/15/33	92,381	102,935	0.009%
Government National Mortgage Assn.	6.5	2/15/33	138,862	155,833	0.014%

Government National Mortgage Assn.	5	2/15/34	240,804	276,292	0.024%
Government National Mortgage Assn.	5	2/15/35	2,202	2,485	0.000%
Government National Mortgage Assn.	6	2/15/37	29,948	33,589	0.003%
Government National Mortgage Assn.	6	2/15/39	66,258	74,236	0.006%
Government National Mortgage Assn.	6	2/15/39	7,104	7,965	0.001%
Government National Mortgage Assn.	4.5	2/15/40	72,794	81,950	0.007%
Government National Mortgage Assn.	3	2/15/45	17,762	18,621	0.002%
Government National Mortgage Assn.	8.5	2/20/22	41	42	0.000%
Government National Mortgage Assn.	8.5	2/20/23	143	145	0.000%
Government National Mortgage Assn.	6.5	2/20/29	83,357	95,438	0.008%
Government National Mortgage Assn.	2.5	2/20/31	5,917,935	6,184,975	0.539%
Government National Mortgage Assn.	7	2/20/31	8,931	10,515	0.001%
Government National Mortgage Assn.	5.5	2/20/33	54,061	62,974	0.005%
Government National Mortgage Assn.	5.5	2/20/34	1,279,116	1,495,236	0.130%
Government National Mortgage Assn.	5	2/20/35	6,512	7,336	0.001%
Government National Mortgage Assn.	5.5	2/20/35	187,899	214,912	0.019%
Government National Mortgage Assn.	5	2/20/36	234,242	263,219	0.023%
Government National Mortgage Assn.	5.5	2/20/37	21	25	0.000%
Government National Mortgage Assn.	6	2/20/37	791,080	930,693	0.081%
Government National Mortgage Assn.	5.5	2/20/38	53,702	62,991	0.005%
Government National Mortgage Assn.	6	2/20/39	50,296	58,867	0.005%
Government National Mortgage Assn.	4.5	2/20/39	6,665	7,328	0.001%
Government National Mortgage Assn.	4.5	2/20/40	134,739	149,010	0.013%
Government National Mortgage Assn.	5	2/20/40	3,050,968	3,454,819	0.301%
Government National Mortgage Assn.	4	2/20/41	541,626	593,665	0.052%
Government National Mortgage Assn.	5.5	2/20/41	40,984	48,107	0.004%
Government National Mortgage Assn.	4	2/20/43	426,480	467,305	0.041%
Government National Mortgage Assn.	5.5	2/20/43	10,562	12,245	0.001%
Government National Mortgage Assn.	4	2/20/44	224,545	243,881	0.021%
Government National Mortgage Assn.	3.5	2/20/45	346,831	369,397	0.032%
Government National Mortgage Assn.	3.5	2/20/45	246,617	267,825	0.023%
Government National Mortgage Assn.	4.5	2/20/46	1,096,307	1,220,001	0.106%
Government National Mortgage Assn.	3.5	2/20/48	4,510,043	4,898,880	0.427%
Government National Mortgage Assn.	3.5	2/20/48	1,525,853	1,637,365	0.143%
Government National Mortgage Assn.	3.5	2/20/48	3,770,936	4,036,727	0.352%
Government National Mortgage Assn.	3.5	2/20/48	6,034,851	6,437,000	0.561%
Government National Mortgage Assn.	5	2/20/49	991,031	1,069,526	0.093%
Government National Mortgage Assn.	7.5	3/15/22	137	137	0.000%
Government National Mortgage Assn.	7.5	3/15/22	231	231	0.000%
Government National Mortgage Assn.	7.5	3/15/22	130	130	0.000%
Government National Mortgage Assn.	7.5	3/15/23	2,086	2,095	0.000%
Government National Mortgage Assn.	7.5	3/15/23	435	440	0.000%
Government National Mortgage Assn.	7.5	3/15/23	21	21	0.000%
Government National Mortgage Assn.	9.5	3/15/23	4	4	0.000%
Government National Mortgage Assn.	8	3/15/25	226	229	0.000%
Government National Mortgage Assn.	6.5	3/15/26	458	510	0.000%
Government National Mortgage Assn.	7.5	3/15/26	709	725	0.000%
Government National Mortgage Assn.	7.5	3/15/26	423	457	0.000%
Government National Mortgage Assn.	6.5	3/15/26	6,779	7,554	0.001%
Government National Mortgage Assn.	6.5	3/15/26	7,344	8,183	0.001%
Government National Mortgage Assn.	6.5	3/15/26	6,524	7,269	0.001%
Government National Mortgage Assn.	6.5	3/15/26	639	712	0.000%
Government National Mortgage Assn.	6.5	3/15/26	145	162	0.000%
Government National Mortgage Assn.	6.5	3/15/26	4,575	5,097	0.000%
Government National Mortgage Assn.	6.5	3/15/26	17,006	18,949	0.002%
Government National Mortgage Assn.	10	3/15/26	174	175	0.000%
Government National Mortgage Assn.	7.5	3/15/28	1,021	1,025	0.000%
Government National Mortgage Assn.	6.5	3/15/28	813	906	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,655	3,029	0.000%
Government National Mortgage Assn.	6.5	3/15/29	11,003	12,260	0.001%
Government National Mortgage Assn.	6.5	3/15/29	357	398	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,133	2,376	0.000%
Government National Mortgage Assn.	7.5	3/15/30	3,289	3,693	0.000%
Government National Mortgage Assn.	7.5	3/15/30	2,439	2,449	0.000%
Government National Mortgage Assn.	8	3/15/30	833	956	0.000%
Government National Mortgage Assn.	7.5	3/15/31	6,935	7,280	0.001%
Government National Mortgage Assn.	7.5	3/15/31	452	459	0.000%
Government National Mortgage Assn.	7.5	3/15/31	3,394	3,442	0.000%
Government National Mortgage Assn.	7.5	3/15/31	1,101	1,106	0.000%
Government National Mortgage Assn.	7.5	3/15/32	237,302	279,025	0.024%
Government National Mortgage Assn.	5	3/15/35	3,721	4,213	0.000%
Government National Mortgage Assn.	6	3/15/36	274,805	324,943	0.028%

Government National Mortgage Assn.	3	3/15/45	11,170	11,690	0.001%
Government National Mortgage Assn.	9	3/20/25	290	298	0.000%
Government National Mortgage Assn.	6.5	3/20/26	24,024	26,175	0.002%
Government National Mortgage Assn.	3	3/20/27	338,857	352,942	0.031%
Government National Mortgage Assn.	6.5	3/20/28	135	151	0.000%
Government National Mortgage Assn.	7	3/20/30	4,407	5,039	0.000%
Government National Mortgage Assn.	3	3/20/32	221,841	231,156	0.020%
Government National Mortgage Assn.	5.5	3/20/32	1,715	1,913	0.000%
Government National Mortgage Assn.	5.5	3/20/32	135,630	154,810	0.013%
Government National Mortgage Assn.	3.5	3/20/33	266,118	281,896	0.025%
Government National Mortgage Assn.	5	3/20/34	16,932	18,916	0.002%
Government National Mortgage Assn.	5.5	3/20/34	340,394	398,320	0.035%
Government National Mortgage Assn.	5	3/20/35	27,857	31,368	0.003%
Government National Mortgage Assn.	5.5	3/20/35	37,560	44,047	0.004%
Government National Mortgage Assn.	5	3/20/36	1,798	2,025	0.000%
Government National Mortgage Assn.	6.5	3/20/39	3,563	4,153	0.000%
Government National Mortgage Assn.	4	3/20/39	19,789	21,514	0.002%
Government National Mortgage Assn.	4	3/20/40	17,040	18,678	0.002%
Government National Mortgage Assn.	4.5	3/20/41	559,609	618,894	0.054%
Government National Mortgage Assn.	5	3/20/41	1,597,835	1,809,382	0.158%
Government National Mortgage Assn.	3	3/20/43	3,518,293	3,747,090	0.327%
Government National Mortgage Assn.	3	3/20/43	1,067,929	1,134,989	0.099%
Government National Mortgage Assn.	4.5	3/20/43	46,305	51,210	0.004%
Government National Mortgage Assn.	4	3/20/44	127,246	139,194	0.012%
Government National Mortgage Assn.	5.5	3/20/44	876,535	1,028,036	0.090%
Government National Mortgage Assn.	4	3/20/45	5,756,213	6,293,107	0.548%
Government National Mortgage Assn.	4	3/20/46	1,574,274	1,705,913	0.149%
Government National Mortgage Assn.	5.5	3/20/46	64,760	76,025	0.007%
Government National Mortgage Assn.	3.5	3/20/47	73,182	77,954	0.007%
Government National Mortgage Assn.	3.5	3/20/47	12,654,814	13,546,669	1.180%
Government National Mortgage Assn.	5.5	3/20/49	2,253,045	2,487,997	0.217%
Government National Mortgage Assn.	4	3/20/49	2,944,244	3,126,343	0.272%
Government National Mortgage Assn.	3	3/20/50	844,111	867,404	0.076%
Government National Mortgage Assn.	3.5	3/20/51	1,678,229	1,777,709	0.155%
Government National Mortgage Assn.	7.5	4/15/22	2,792	2,801	0.000%
Government National Mortgage Assn.	7.5	4/15/23	2,597	2,628	0.000%
Government National Mortgage Assn.	7.5	4/15/23	316	317	0.000%
Government National Mortgage Assn.	6.5	4/15/26	2,914	3,247	0.000%
Government National Mortgage Assn.	6.5	4/15/26	9,761	10,876	0.001%
Government National Mortgage Assn.	6.5	4/15/28	452	503	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,903	2,120	0.000%
Government National Mortgage Assn.	6.5	4/15/28	24	27	0.000%
Government National Mortgage Assn.	7.5	4/15/28	219	223	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,210	1,348	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,798	3,117	0.000%
Government National Mortgage Assn.	6.5	4/15/28	532	593	0.000%
Government National Mortgage Assn.	6.5	4/15/28	5,207	5,801	0.001%
Government National Mortgage Assn.	6.5	4/15/28	446	497	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,612	1,796	0.000%
Government National Mortgage Assn.	7.5	4/15/28	141	143	0.000%
Government National Mortgage Assn.	7.5	4/15/29	206	222	0.000%
Government National Mortgage Assn.	6.5	4/15/29	2,494	2,779	0.000%
Government National Mortgage Assn.	6.5	4/15/29	729	812	0.000%
Government National Mortgage Assn.	7.5	4/15/31	757	834	0.000%
Government National Mortgage Assn.	6.5	4/15/31	6,409	7,306	0.001%
Government National Mortgage Assn.	6.5	4/15/32	20,797,075	24,247,695	2.113%
Government National Mortgage Assn.	5	4/15/34	107,624	124,529	0.011%
Government National Mortgage Assn.	6	4/15/37	53,810	60,512	0.005%
Government National Mortgage Assn.	4.5	4/15/39	8,937	10,087	0.001%
Government National Mortgage Assn.	5.5	4/15/39	25,293	29,157	0.003%
Government National Mortgage Assn.	4.5	4/15/41	4,604,017	5,187,650	0.452%
Government National Mortgage Assn.	3	4/15/46	40,064	43,080	0.004%
Government National Mortgage Assn.	8.5	4/20/22	565	567	0.000%
Government National Mortgage Assn.	6.5	4/20/28	107	119	0.000%
Government National Mortgage Assn.	6.5	4/20/29	1,898	2,153	0.000%
Government National Mortgage Assn.	7	4/20/31	19,855	23,400	0.002%
Government National Mortgage Assn.	4.5	4/20/34	2,508	2,773	0.000%
Government National Mortgage Assn.	4.5	4/20/35	15,404	17,044	0.001%
Government National Mortgage Assn.	5	4/20/38	275,022	309,729	0.027%
Government National Mortgage Assn.	5	4/20/39	165,154	184,546	0.016%
Government National Mortgage Assn.	5.5	4/20/39	5,996	7,038	0.001%
Government National Mortgage Assn.	6	4/20/39	63,029	73,772	0.006%

Government National Mortgage Assn.	6.5	4/20/39	1,420,382	1,715,378	0.149%
Government National Mortgage Assn.	4.5	4/20/40	3,774,135	4,173,905	0.364%
Government National Mortgage Assn.	5	4/20/40	1,998,372	2,262,898	0.197%
Government National Mortgage Assn.	4.5	4/20/41	247,480	273,698	0.024%
Government National Mortgage Assn.	3.5	4/20/42	9,409	9,977	0.001%
Government National Mortgage Assn.	3.5	4/20/43	638,042	685,501	0.060%
Government National Mortgage Assn.	3	4/20/43	627,357	666,773	0.058%
Government National Mortgage Assn.	3.5	4/20/43	805,756	864,131	0.075%
Government National Mortgage Assn.	4	4/20/43	3,389,283	3,713,815	0.324%
Government National Mortgage Assn.	3.5	4/20/43	208,451	223,942	0.020%
Government National Mortgage Assn.	4.5	4/20/45	441,100	486,013	0.042%
Government National Mortgage Assn.	3.5	4/20/45	135,757	144,680	0.013%
Government National Mortgage Assn.	3.5	4/20/45	237,359	255,207	0.022%
Government National Mortgage Assn.	3.5	4/20/45	9,260,406	9,949,129	0.867%
Government National Mortgage Assn.	3.5	4/20/45	110,566	118,446	0.010%
Government National Mortgage Assn.	5.5	4/20/46	18,795	21,852	0.002%
Government National Mortgage Assn.	4	4/20/47	8,250,327	8,824,370	0.769%
Government National Mortgage Assn.	3	4/20/47	3,645,456	3,841,871	0.335%
Government National Mortgage Assn.	3.5	4/20/47	157,101	167,479	0.015%
Government National Mortgage Assn.	3.5	4/20/47	151,397	161,667	0.014%
Government National Mortgage Assn.	3.5	4/20/48	699,311	750,524	0.065%
Government National Mortgage Assn.	4	4/20/49	4,020,785	4,267,251	0.372%
Government National Mortgage Assn.	3	4/20/51	137,615,254	144,230,599	12.568%
Government National Mortgage Assn.	9	5/15/22	308	310	0.000%
Government National Mortgage Assn.	7.5	5/15/23	298	300	0.000%
Government National Mortgage Assn.	7.5	5/15/23	1,406	1,412	0.000%
Government National Mortgage Assn.	7.5	5/15/23	1,168	1,182	0.000%
Government National Mortgage Assn.	9	5/15/24	6,994	7,029	0.001%
Government National Mortgage Assn.	7.5	5/15/24	350	352	0.000%
Government National Mortgage Assn.	6.5	5/15/24	23,892	26,622	0.002%
Government National Mortgage Assn.	6.5	5/15/26	1,344	1,498	0.000%
Government National Mortgage Assn.	7.5	5/15/26	502	504	0.000%
Government National Mortgage Assn.	6.5	5/15/26	4,296	4,786	0.000%
Government National Mortgage Assn.	6.5	5/15/26	5,186	5,779	0.001%
Government National Mortgage Assn.	6.5	5/15/26	7,060	7,866	0.001%
Government National Mortgage Assn.	6.5	5/15/28	1,317	1,467	0.000%
Government National Mortgage Assn.	6.5	5/15/28	15,787	17,590	0.002%
Government National Mortgage Assn.	6.5	5/15/28	1,215	1,354	0.000%
Government National Mortgage Assn.	6.5	5/15/28	22,021	24,536	0.002%
Government National Mortgage Assn.	6.5	5/15/28	43	48	0.000%
Government National Mortgage Assn.	7.5	5/15/29	215	220	0.000%
Government National Mortgage Assn.	6.5	5/15/29	4,169	4,646	0.000%
Government National Mortgage Assn.	6.5	5/15/29	9,076	10,113	0.001%
Government National Mortgage Assn.	6.5	5/15/29	196	218	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,060	1,182	0.000%
Government National Mortgage Assn.	6.5	5/15/29	3,000	3,412	0.000%
Government National Mortgage Assn.	7.5	5/15/31	864	908	0.000%
Government National Mortgage Assn.	5	5/15/33	502	579	0.000%
Government National Mortgage Assn.	5	5/15/33	658	755	0.000%
Government National Mortgage Assn.	4.5	5/15/39	1,056,015	1,200,287	0.105%
Government National Mortgage Assn.	3	5/15/43	360,059	382,186	0.033%
Government National Mortgage Assn.	3	5/15/43	16,340	17,348	0.002%
Government National Mortgage Assn.	3	5/15/45	7,968	8,338	0.001%
Government National Mortgage Assn.	8.5	5/20/22	201	202	0.000%
Government National Mortgage Assn.	9	5/20/22	145	146	0.000%
Government National Mortgage Assn.	3	5/20/27	112,325	116,992	0.010%
Government National Mortgage Assn.	8	5/20/27	6,797	7,499	0.001%
Government National Mortgage Assn.	7	5/20/28	3,206	3,626	0.000%
Government National Mortgage Assn.	4.5	5/20/30	28,958	31,273	0.003%
Government National Mortgage Assn.	5.5	5/20/31	686	758	0.000%
Government National Mortgage Assn.	7	5/20/31	14,262	16,855	0.001%
Government National Mortgage Assn.	3	5/20/32	297,864	310,344	0.027%
Government National Mortgage Assn.	5.5	5/20/34	312,151	365,763	0.032%
Government National Mortgage Assn.	6	5/20/34	3,105	3,632	0.000%
Government National Mortgage Assn.	5	5/20/35	1,157,067	1,302,893	0.114%
Government National Mortgage Assn.	5.5	5/20/35	18,028	21,143	0.002%
Government National Mortgage Assn.	6	5/20/36	26,147	30,588	0.003%
Government National Mortgage Assn.	5.5	5/20/39	27,599	32,390	0.003%
Government National Mortgage Assn.	4.5	5/20/40	6,828,294	7,551,572	0.658%
Government National Mortgage Assn.	4	5/20/41	1,710,279	1,874,461	0.163%
Government National Mortgage Assn.	4.5	5/20/41	13,883	15,354	0.001%
Government National Mortgage Assn.	3.5	5/20/42	73,090	77,895	0.007%

Government National Mortgage Assn.	3.5	5/20/42	204,045	218,452	0.019%
Government National Mortgage Assn.	3.5	5/20/42	1,680,928	1,800,971	0.157%
Government National Mortgage Assn.	3	5/20/43	1,637,244	1,740,009	0.152%
Government National Mortgage Assn.	3.5	5/20/43	247,883	265,490	0.023%
Government National Mortgage Assn.	5.5	5/20/45	106,911	125,510	0.011%
Government National Mortgage Assn.	3	5/20/46	14,791,053	15,636,179	1.363%
Government National Mortgage Assn.	4	5/20/46	621,617	668,832	0.058%
Government National Mortgage Assn.	3.5	5/20/46	806,011	864,186	0.075%
Government National Mortgage Assn.	4	5/20/47	10,972,554	11,744,078	1.023%
Government National Mortgage Assn.	5	5/20/48	585,528	631,689	0.055%
Government National Mortgage Assn.	5.5	5/20/48	1,338,688	1,475,726	0.129%
Government National Mortgage Assn.	5	5/20/48	706,784	775,371	0.068%
Government National Mortgage Assn.	3	5/20/51	1,136,031	1,215,131	0.106%
Government National Mortgage Assn.	3	5/20/51	3,315,072	3,545,895	0.309%
Government National Mortgage Assn.	7.5	6/15/23	333	337	0.000%
Government National Mortgage Assn.	7.5	6/15/23	462	463	0.000%
Government National Mortgage Assn.	7.5	6/15/23	2,771	2,782	0.000%
Government National Mortgage Assn.	7.5	6/15/26	253	263	0.000%
Government National Mortgage Assn.	6.5	6/15/26	1,573	1,753	0.000%
Government National Mortgage Assn.	7.5	6/15/26	200	201	0.000%
Government National Mortgage Assn.	7.5	6/15/26	2,863	2,865	0.000%
Government National Mortgage Assn.	6.5	6/15/28	8,546	9,523	0.001%
Government National Mortgage Assn.	7.5	6/15/28	104,701	116,643	0.010%
Government National Mortgage Assn.	7.5	6/15/28	18,124	18,202	0.002%
Government National Mortgage Assn.	7.5	6/15/28	10,959	12,113	0.001%
Government National Mortgage Assn.	6.5	6/15/28	900	1,003	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,410	1,571	0.000%
Government National Mortgage Assn.	6.5	6/15/28	671	748	0.000%
Government National Mortgage Assn.	6.5	6/15/29	1,720	1,916	0.000%
Government National Mortgage Assn.	6.5	6/15/29	80	89	0.000%
Government National Mortgage Assn.	6.5	6/15/31	38,783	45,148	0.004%
Government National Mortgage Assn.	6.5	6/15/31	1,862	2,127	0.000%
Government National Mortgage Assn.	7.5	6/15/32	2,454	2,647	0.000%
Government National Mortgage Assn.	7.5	6/15/32	4,420	5,284	0.000%
Government National Mortgage Assn.	6	6/15/36	386,224	459,098	0.040%
Government National Mortgage Assn.	6	6/15/36	69,450	79,581	0.007%
Government National Mortgage Assn.	4.5	6/15/39	1,985,372	2,248,448	0.196%
Government National Mortgage Assn.	4.5	6/15/40	631,574	717,900	0.063%
Government National Mortgage Assn.	5	6/15/40	604,367	697,360	0.061%
Government National Mortgage Assn.	4.5	6/15/40	1,273,355	1,437,251	0.125%
Government National Mortgage Assn.	4.5	6/15/40	197,701	223,145	0.019%
Government National Mortgage Assn.	4.5	6/15/40	1,426,874	1,606,334	0.140%
Government National Mortgage Assn.	4.5	6/15/40	2,071,520	2,354,611	0.205%
Government National Mortgage Assn.	3.5	6/15/43	10,057,886	10,762,032	0.938%
Government National Mortgage Assn.	3	6/15/43	22,533	23,889	0.002%
Government National Mortgage Assn.	3.5	6/15/46	1,291,287	1,383,395	0.121%
Government National Mortgage Assn.	3	6/20/27	762,780	794,496	0.069%
Government National Mortgage Assn.	7	6/20/29	7,949	9,098	0.001%
Government National Mortgage Assn.	3	6/20/30	40,287	41,981	0.004%
Government National Mortgage Assn.	6	6/20/31	1,578	1,787	0.000%
Government National Mortgage Assn.	3	6/20/32	454,393	473,416	0.041%
Government National Mortgage Assn.	3.5	6/20/33	233,835	247,808	0.022%
Government National Mortgage Assn.	5	6/20/33	66,492	74,590	0.006%
Government National Mortgage Assn.	4.5	6/20/34	38,742	42,837	0.004%
Government National Mortgage Assn.	5	6/20/35	889	1,001	0.000%
Government National Mortgage Assn.	4	6/20/40	510,790	558,879	0.049%
Government National Mortgage Assn.	4.5	6/20/40	930,636	1,029,215	0.090%
Government National Mortgage Assn.	3.5	6/20/42	12,238	13,103	0.001%
Government National Mortgage Assn.	3.5	6/20/42	8,439,210	9,041,916	0.788%
Government National Mortgage Assn.	3	6/20/43	221,658	235,579	0.021%
Government National Mortgage Assn.	3.5	6/20/43	2,155,505	2,314,263	0.202%
Government National Mortgage Assn.	5.5	6/20/43	93,565	109,737	0.010%
Government National Mortgage Assn.	3	6/20/43	2,612,795	2,772,858	0.242%
Government National Mortgage Assn.	3.5	6/20/43	6,389,679	6,864,562	0.598%
Government National Mortgage Assn.	3	6/20/46	5,782,672	6,116,161	0.533%
Government National Mortgage Assn.	5.5	6/20/46	5,003	5,890	0.001%
Government National Mortgage Assn.	3.5	6/20/46	344,297	362,403	0.032%
Government National Mortgage Assn.	4	6/20/47	3,953,946	4,235,511	0.369%
Government National Mortgage Assn.	6.5	6/20/48	25,663	30,062	0.003%
Government National Mortgage Assn.	5	6/20/48	2,338,013	2,522,495	0.220%
Government National Mortgage Assn.	5.5	6/20/48	5,149,844	5,746,435	0.501%
Government National Mortgage Assn.	5	6/20/49	5,111	5,511	0.000%

Government National Mortgage Assn.	4.5	6/20/50	4,904,497	5,218,946	0.455%
Government National Mortgage Assn.	7.5	7/15/23	153	154	0.000%
Government National Mortgage Assn.	7.5	7/15/23	88	89	0.000%
Government National Mortgage Assn.	7.5	7/15/23	744	747	0.000%
Government National Mortgage Assn.	7.5	7/15/23	601	603	0.000%
Government National Mortgage Assn.	7.5	7/15/23	511	526	0.000%
Government National Mortgage Assn.	7.5	7/15/23	748	751	0.000%
Government National Mortgage Assn.	6.5	7/15/28	506	564	0.000%
Government National Mortgage Assn.	6.5	7/15/28	1,577	1,757	0.000%
Government National Mortgage Assn.	6.5	7/15/28	822	916	0.000%
Government National Mortgage Assn.	7.5	7/15/28	27,451	27,892	0.002%
Government National Mortgage Assn.	7.5	7/15/28	20,728	22,982	0.002%
Government National Mortgage Assn.	6.5	7/15/29	10,063	11,213	0.001%
Government National Mortgage Assn.	6.5	7/15/29	1,515	1,688	0.000%
Government National Mortgage Assn.	6.5	7/15/29	348	388	0.000%
Government National Mortgage Assn.	7.5	7/15/29	2,135	2,237	0.000%
Government National Mortgage Assn.	6.5	7/15/29	769	857	0.000%
Government National Mortgage Assn.	6.5	7/15/29	1,894	2,110	0.000%
Government National Mortgage Assn.	7.5	7/15/31	9,701	10,017	0.001%
Government National Mortgage Assn.	6.5	7/15/31	1,355	1,588	0.000%
Government National Mortgage Assn.	5	7/15/33	11,806	13,321	0.001%
Government National Mortgage Assn.	5	7/15/33	10,733	12,303	0.001%
Government National Mortgage Assn.	5	7/15/33	7,661	8,868	0.001%
Government National Mortgage Assn.	6	7/15/35	334,105	397,496	0.035%
Government National Mortgage Assn.	6	7/15/36	230,357	273,898	0.024%
Government National Mortgage Assn.	5	7/15/37	12,201	13,765	0.001%
Government National Mortgage Assn.	4.5	7/15/39	232,641	261,899	0.023%
Government National Mortgage Assn.	4.5	7/15/40	64,910	73,291	0.006%
Government National Mortgage Assn.	4	7/15/41	313,590	347,289	0.030%
Government National Mortgage Assn.	3	7/15/46	300,035	316,728	0.028%
Government National Mortgage Assn.	3.5	7/20/27	118,210	125,138	0.011%
Government National Mortgage Assn.	6.5	7/20/31	1,922	2,252	0.000%
Government National Mortgage Assn.	7	7/20/31	14,211	16,874	0.001%
Government National Mortgage Assn.	5.5	7/20/32	2,078	2,301	0.000%
Government National Mortgage Assn.	3.5	7/20/33	247,462	262,111	0.023%
Government National Mortgage Assn.	5.5	7/20/33	226,280	258,743	0.023%
Government National Mortgage Assn.	5	7/20/34	13,867	15,625	0.001%
Government National Mortgage Assn.	5.5	7/20/34	172,518	202,179	0.018%
Government National Mortgage Assn.	6	7/20/34	125,358	146,624	0.013%
Government National Mortgage Assn.	5.5	7/20/34	2,839	3,325	0.000%
Government National Mortgage Assn.	5.5	7/20/35	1,713,145	1,960,039	0.171%
Government National Mortgage Assn.	5.5	7/20/35	55,682	61,884	0.005%
Government National Mortgage Assn.	6	7/20/36	65,575	76,710	0.007%
Government National Mortgage Assn.	6.5	7/20/36	2,792	3,204	0.000%
Government National Mortgage Assn.	4.5	7/20/39	26,147	28,916	0.003%
Government National Mortgage Assn.	5	7/20/39	234,156	260,662	0.023%
Government National Mortgage Assn.	4.5	7/20/40	1,338,196	1,479,948	0.129%
Government National Mortgage Assn.	4.5	7/20/41	3,734	4,129	0.000%
Government National Mortgage Assn.	4	7/20/42	1,050,563	1,151,317	0.100%
Government National Mortgage Assn.	4	7/20/43	652,729	715,260	0.062%
Government National Mortgage Assn.	6	7/20/45	138,897	162,492	0.014%
Government National Mortgage Assn.	3.5	7/20/45	226,754	238,210	0.021%
Government National Mortgage Assn.	3	7/20/46	12,058,575	12,725,673	1.109%
Government National Mortgage Assn.	3.5	7/20/46	5,322,773	5,664,751	0.494%
Government National Mortgage Assn.	4.5	7/20/46	1,234,639	1,364,755	0.119%
Government National Mortgage Assn.	3	7/20/46	18,122,467	19,113,269	1.666%
Government National Mortgage Assn.	3.5	7/20/46	10,228,727	10,989,636	0.958%
Government National Mortgage Assn.	3.5	7/20/46	2,048,441	2,200,728	0.192%
Government National Mortgage Assn.	4	7/20/47	4,627,442	4,937,444	0.430%
Government National Mortgage Assn.	4.5	7/20/47	5,214,315	5,643,511	0.492%
Government National Mortgage Assn.	3.5	7/20/47	133,500	143,942	0.013%
Government National Mortgage Assn.	4	7/20/49	457,585	485,256	0.042%
Government National Mortgage Assn.	4	7/20/49	135,607	143,353	0.012%
Government National Mortgage Assn.	4	7/20/49	1,336,837	1,459,248	0.127%
Government National Mortgage Assn.	4	7/20/49	815,798	873,597	0.076%
Government National Mortgage Assn.	3.5	7/20/49	3,673,880	3,857,673	0.336%
Government National Mortgage Assn.	3.5	7/20/49	5,032,935	5,416,474	0.472%
Government National Mortgage Assn.	3.5	7/20/49	11,126,958	11,904,774	1.037%
Government National Mortgage Assn.	7.5	8/15/22	152	152	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,438	1,444	0.000%
Government National Mortgage Assn.	7.5	8/15/23	2,032	2,040	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,130	1,134	0.000%

Government National Mortgage Assn.	7.5	8/15/23	540	542	0.000%
Government National Mortgage Assn.	7.5	8/15/23	368	370	0.000%
Government National Mortgage Assn.	7.5	8/15/23	784	787	0.000%
Government National Mortgage Assn.	9	8/15/24	3,117	3,133	0.000%
Government National Mortgage Assn.	8	8/15/27	60,734	67,244	0.006%
Government National Mortgage Assn.	6.5	8/15/27	2,271	2,531	0.000%
Government National Mortgage Assn.	6.5	8/15/27	11,139	12,411	0.001%
Government National Mortgage Assn.	7.5	8/15/28	1,342	1,348	0.000%
Government National Mortgage Assn.	6.5	8/15/28	3,821	4,257	0.000%
Government National Mortgage Assn.	6.5	8/15/28	1,392	1,551	0.000%
Government National Mortgage Assn.	6.5	8/15/28	7,904	8,807	0.001%
Government National Mortgage Assn.	6.5	8/15/28	5,188	5,781	0.001%
Government National Mortgage Assn.	6.5	8/15/28	2,182	2,431	0.000%
Government National Mortgage Assn.	6.5	8/15/28	2,724	3,035	0.000%
Government National Mortgage Assn.	6.5	8/15/28	216	240	0.000%
Government National Mortgage Assn.	7.5	8/15/29	645	648	0.000%
Government National Mortgage Assn.	6.5	8/15/29	537	599	0.000%
Government National Mortgage Assn.	7.5	8/15/29	1,310	1,535	0.000%
Government National Mortgage Assn.	7.5	8/15/30	212	217	0.000%
Government National Mortgage Assn.	6.5	8/15/31	6,462	7,267	0.001%
Government National Mortgage Assn.	7.5	8/15/31	1,090	1,109	0.000%
Government National Mortgage Assn.	7.5	8/15/31	424	443	0.000%
Government National Mortgage Assn.	6.5	8/15/31	10,168	11,330	0.001%
Government National Mortgage Assn.	6.5	8/15/32	17,570	19,577	0.002%
Government National Mortgage Assn.	6	8/15/33	286,599	340,591	0.030%
Government National Mortgage Assn.	5	8/15/33	1,341	1,551	0.000%
Government National Mortgage Assn.	5	8/15/33	32,249	36,895	0.003%
Government National Mortgage Assn.	5	8/15/33	82,977	94,423	0.008%
Government National Mortgage Assn.	6.5	8/15/36	112	125	0.000%
Government National Mortgage Assn.	6.5	8/15/36	10,305	11,483	0.001%
Government National Mortgage Assn.	4.5	8/15/39	270,827	304,884	0.027%
Government National Mortgage Assn.	3	8/15/42	330,223	348,742	0.030%
Government National Mortgage Assn.	3	8/15/43	13,517	14,348	0.001%
Government National Mortgage Assn.	3	8/15/45	10,032	10,511	0.001%
Government National Mortgage Assn.	3	8/15/46	21,314	22,345	0.002%
Government National Mortgage Assn.	8	8/20/25	5,853	6,356	0.001%
Government National Mortgage Assn.	6.5	8/20/29	276	316	0.000%
Government National Mortgage Assn.	7	8/20/29	48,781	56,163	0.005%
Government National Mortgage Assn.	7	8/20/30	15,346	17,197	0.001%
Government National Mortgage Assn.	3	8/20/31	319,832	333,176	0.029%
Government National Mortgage Assn.	6.5	8/20/31	5,941	6,973	0.001%
Government National Mortgage Assn.	5.5	8/20/32	52,407	59,863	0.005%
Government National Mortgage Assn.	5.5	8/20/33	47,945	55,952	0.005%
Government National Mortgage Assn.	5	8/20/33	482,920	542,639	0.047%
Government National Mortgage Assn.	5.5	8/20/34	97,639	114,505	0.010%
Government National Mortgage Assn.	5	8/20/35	14,605	16,446	0.001%
Government National Mortgage Assn.	5.5	8/20/35	43,791	51,357	0.004%
Government National Mortgage Assn.	6.5	8/20/37	127,709	153,708	0.013%
Government National Mortgage Assn.	5.5	8/20/38	267,622	313,917	0.027%
Government National Mortgage Assn.	6	8/20/38	497,600	585,504	0.051%
Government National Mortgage Assn.	6	8/20/39	218,303	255,531	0.022%
Government National Mortgage Assn.	4	8/20/39	39,818	43,633	0.004%
Government National Mortgage Assn.	4.5	8/20/39	32,119	35,521	0.003%
Government National Mortgage Assn.	4	8/20/40	511,018	559,171	0.049%
Government National Mortgage Assn.	4.5	8/20/40	80,741	89,294	0.008%
Government National Mortgage Assn.	5	8/20/40	1,028,349	1,164,485	0.101%
Government National Mortgage Assn.	4	8/20/42	194,121	212,741	0.019%
Government National Mortgage Assn.	5	8/20/42	860,238	967,167	0.084%
Government National Mortgage Assn.	3	8/20/43	399,638	424,729	0.037%
Government National Mortgage Assn.	3.5	8/20/43	1,068,259	1,145,777	0.100%
Government National Mortgage Assn.	3	8/20/43	2,396,777	2,560,669	0.223%
Government National Mortgage Assn.	3.5	8/20/44	552,212	598,503	0.052%
Government National Mortgage Assn.	4	8/20/45	53,686	57,980	0.005%
Government National Mortgage Assn.	3.5	8/20/45	5,228,396	5,597,377	0.488%
Government National Mortgage Assn.	3.5	8/20/46	736,204	790,291	0.069%
Government National Mortgage Assn.	3.5	8/20/46	1,480,642	1,575,694	0.137%
Government National Mortgage Assn.	3.5	8/20/46	841,384	900,995	0.079%
Government National Mortgage Assn.	3.5	8/20/46	9,211,385	9,896,056	0.862%
Government National Mortgage Assn.	4.5	8/20/47	7,229,334	7,807,458	0.680%
Government National Mortgage Assn.	5	8/20/47	6,220,210	6,826,986	0.595%
Government National Mortgage Assn.	5	8/20/48	65,376	70,626	0.006%
Government National Mortgage Assn.	5	8/20/48	1,712,102	1,878,970	0.164%

Government National Mortgage Assn.	7.5	9/15/22	198	200	0.000%
Government National Mortgage Assn.	7.5	9/15/22	263	264	0.000%
Government National Mortgage Assn.	7.5	9/15/22	276	277	0.000%
Government National Mortgage Assn.	7.5	9/15/22	197	199	0.000%
Government National Mortgage Assn.	7.5	9/15/23	637	652	0.000%
Government National Mortgage Assn.	7.5	9/15/23	2,152	2,179	0.000%
Government National Mortgage Assn.	7.5	9/15/23	20	20	0.000%
Government National Mortgage Assn.	7.5	9/15/23	576	578	0.000%
Government National Mortgage Assn.	7.5	9/15/23	494	496	0.000%
Government National Mortgage Assn.	7.5	9/15/23	28	28	0.000%
Government National Mortgage Assn.	9	9/15/24	16	17	0.000%
Government National Mortgage Assn.	9.5	9/15/24	2,564	2,578	0.000%
Government National Mortgage Assn.	8.5	9/15/24	959	964	0.000%
Government National Mortgage Assn.	9	9/15/24	2,661	2,675	0.000%
Government National Mortgage Assn.	7.5	9/15/25	913	923	0.000%
Government National Mortgage Assn.	8	9/15/27	47,042	51,984	0.005%
Government National Mortgage Assn.	8	9/15/27	17,503	17,585	0.002%
Government National Mortgage Assn.	8	9/15/27	55,588	61,521	0.005%
Government National Mortgage Assn.	7.5	9/15/27	4,766	5,220	0.000%
Government National Mortgage Assn.	6.5	9/15/27	13,591	15,144	0.001%
Government National Mortgage Assn.	6.5	9/15/28	2,928	3,262	0.000%
Government National Mortgage Assn.	6.5	9/15/28	958	1,068	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,809	2,016	0.000%
Government National Mortgage Assn.	6.5	9/15/28	961	1,071	0.000%
Government National Mortgage Assn.	6.5	9/15/28	350	390	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,722	1,919	0.000%
Government National Mortgage Assn.	6.5	9/15/28	197	219	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,004	1,119	0.000%
Government National Mortgage Assn.	6.5	9/15/28	566	630	0.000%
Government National Mortgage Assn.	6.5	9/15/28	11,768	13,113	0.001%
Government National Mortgage Assn.	6.5	9/15/28	433	483	0.000%
Government National Mortgage Assn.	6.5	9/15/28	4,061	4,524	0.000%
Government National Mortgage Assn.	6.5	9/15/28	195	218	0.000%
Government National Mortgage Assn.	6.5	9/15/28	17,077	19,028	0.002%
Government National Mortgage Assn.	6.5	9/15/28	622	693	0.000%
Government National Mortgage Assn.	7.5	9/15/29	5,651	5,935	0.001%
Government National Mortgage Assn.	6.5	9/15/29	3,741	4,168	0.000%
Government National Mortgage Assn.	7.5	9/15/30	1,134	1,177	0.000%
Government National Mortgage Assn.	7.5	9/15/31	412	471	0.000%
Government National Mortgage Assn.	5	9/15/33	16,534	19,098	0.002%
Government National Mortgage Assn.	5	9/15/33	5,656	6,458	0.001%
Government National Mortgage Assn.	6.5	9/15/36	17,511	19,852	0.002%
Government National Mortgage Assn.	5.5	9/15/39	303,170	341,000	0.030%
Government National Mortgage Assn.	3	9/15/42	8,438,563	8,993,492	0.784%
Government National Mortgage Assn.	3	9/15/43	30,271	32,146	0.003%
Government National Mortgage Assn.	4.5	9/15/45	91,969	103,667	0.009%
Government National Mortgage Assn.	5.5	9/15/45	286,839	338,531	0.029%
Government National Mortgage Assn.	8	9/20/26	12,171	13,604	0.001%
Government National Mortgage Assn.	3	9/20/32	131,523	137,035	0.012%
Government National Mortgage Assn.	5.5	9/20/32	179,040	204,315	0.018%
Government National Mortgage Assn.	5	9/20/33	1,125,488	1,267,202	0.110%
Government National Mortgage Assn.	5.5	9/20/33	60,692	70,009	0.006%
Government National Mortgage Assn.	5.5	9/20/34	396,620	465,119	0.041%
Government National Mortgage Assn.	6.5	9/20/34	8,736	9,833	0.001%
Government National Mortgage Assn.	5	9/20/35	128,385	141,276	0.012%
Government National Mortgage Assn.	5.5	9/20/35	1,041,061	1,221,104	0.106%
Government National Mortgage Assn.	6	9/20/38	1,140,388	1,300,363	0.113%
Government National Mortgage Assn.	6	9/20/38	25,290	28,034	0.002%
Government National Mortgage Assn.	4.5	9/20/40	110,675	118,725	0.010%
Government National Mortgage Assn.	4	9/20/40	544,555	595,818	0.052%
Government National Mortgage Assn.	4.5	9/20/40	735,711	813,793	0.071%
Government National Mortgage Assn.	4.5	9/20/41	133,546	147,695	0.013%
Government National Mortgage Assn.	4	9/20/42	62,747	68,760	0.006%
Government National Mortgage Assn.	3	9/20/44	1,439,352	1,529,025	0.133%
Government National Mortgage Assn.	3.5	9/20/44	455,425	481,133	0.042%
Government National Mortgage Assn.	5.5	9/20/45	37,805	44,347	0.004%
Government National Mortgage Assn.	4.5	9/20/46	1,483,663	1,640,627	0.143%
Government National Mortgage Assn.	3.5	9/20/46	669,185	719,715	0.063%
Government National Mortgage Assn.	4	9/20/47	1,046,960	1,116,479	0.097%
Government National Mortgage Assn.	5	9/20/47	223,829	244,605	0.021%
Government National Mortgage Assn.	6	9/20/47	164,500	192,260	0.017%
Government National Mortgage Assn.	3	9/20/47	1,448,686	1,537,044	0.134%

Government National Mortgage Assn.	5	9/20/48	562,475	608,103	0.053%
Government National Mortgage Assn.	3	9/20/49	5,892,166	6,054,777	0.528%
Government National Mortgage Assn.	3.5	9/20/49	4,630,423	4,862,210	0.424%
Government National Mortgage Assn.	3.5	9/20/49	5,620,954	5,902,595	0.514%
Government National Mortgage Association	4.5	10/16/43	6,900,493	702,420	0.061%
Government National Mortgage Association	4	11/20/45	9,420,821	1,396,998	0.122%
Government National Mortgage Association	3	1/20/50	1,936,690	131,868	0.011%
Government National Mortgage Association	3	1/20/50	6,976,706	352,724	0.031%
Government National Mortgage Association	3.5	12/20/45	7,648,639	955,732	0.083%
Government National Mortgage Association	5	2/16/40	28,451,779	5,159,881	0.450%
Government National Mortgage Association	3.5	2/16/51	9,105,287	1,299,028	0.113%
Government National Mortgage Association	2.7	2/16/51	9,171,783	1,115,105	0.097%
Government National Mortgage Association	3.5	2/20/41	4,731,562	199,971	0.017%
Government National Mortgage Association	3	2/20/46	1,270,472	58,529	0.005%
Government National Mortgage Association	3	3/20/46	2,542,673	88,632	0.008%
Government National Mortgage Association	4.5	4/20/39	242,466	39,253	0.003%
Government National Mortgage Association	3.5	4/20/39	1,166,036	10,438	0.001%
Government National Mortgage Association	3.5	4/20/46	8,923,561	1,308,216	0.114%
Government National Mortgage Association	4	5/20/37	703,576	21,209	0.002%
Government National Mortgage Association	3	6/20/37	744,885	25,313	0.002%
Government National Mortgage Association	3.5	6/20/39	1,918,687	44,760	0.004%
Government National Mortgage Association	3.5	6/20/47	6,369,600	6,812,174	0.594%
Government National Mortgage Association	4	6/20/49	10,825,760	1,602,210	0.140%
Government National Mortgage Association	4.5	6/20/49	2,411,302	321,950	0.028%
Government National Mortgage Association	3.5	8/20/29	8,562,077	762,861	0.066%
Government National Mortgage Association	3.5	8/20/39	4,269,661	99,975	0.009%
Government National Mortgage Association	4	8/20/44	8,566,578	1,341,137	0.117%
Government National Mortgage Association	3.5	9/20/29	2,959,084	254,311	0.022%
Government National Mortgage Association	3.5	9/20/41	1,900,000	2,109,951	0.184%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	11,000,000	11,082,500	0.966%
TRP Government Reserve	0.03		109,510,240	109,510,240	9.543%
U.S. Treasury Notes	0.75	3/31/26	98,365,000	97,919,284	8.533%
Verus Securitization Trust 2020-2	2.23	5/25/60	3,823,302	3,855,101	0.336%
Verus Securitization Trust 2020-2	2.99	5/25/60	9,132,000	9,399,418	0.819%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	4,000,000	4,086,815	0.356%

Total Investments in Securities **1,437,243,833**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN Aug21C 133	133.00	7/23/2021	(172)	(53,750)	(0.005%)
US 10YR FUT OPTN Aug21P 131.5	131.50	7/23/2021	(172)	(32,250)	(0.003%)

Total Options **(86,000)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 6/18/51 PAY CPI	(2,100,000)	63,086	0.005%

Total Swap Contracts **63,086**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TUU1 US 2YR NOTE CBT SEP 21	(391)	9/30/2021	(86,145,242)	118,595	(7.507%)
UXYU1 UST 10YR ULTRA FUT SEP 21	(84)	9/21/2021	(12,365,063)	(81,511)	(1.078%)
WNU1 ULTRA US BOND FUT SEP 21	(11)	9/21/2021	(2,119,563)	(40,234)	(0.185%)

Total Futures Contracts **(3,151)**

NET ASSETS 1,147,567,720

NET ASSET VALUE PER SHARE

GNMA Fund Shares 9.31
(\$639,551,973 / 68,716,113 Shares Outstanding)

GNMA Fund- I Class Shares 9.31
(\$33,677,321 / 3,618,458 Shares Outstanding)

GNMA Fund- Z Class Shares 9.31
(\$474,338,426 / 50,959,306 Shares Outstanding)

ADR American Depository Receipts

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

Important Information

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