

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
CIM Trust 2021-INV1	2.5	7/1/51	2,588,632	2,614,720	0.222%
Fannie Mae Interest Strip	8.5	4/25/22	6	0	0.000%
Fannie Mae REMICS	5.5	12/25/36	796,488	921,219	0.078%
Fannie Mae REMICS	3	2/25/28	5,903,211	320,870	0.027%
Federal Home Loan Mortgage	7	11/1/30	1,650	1,889	0.000%
Federal Home Loan Mortgage	7	4/1/32	423,434	487,276	0.041%
Federal Home Loan Mortgage	6.5	8/1/36	21,947	25,091	0.002%
Federal National Mortgage Assn.	1.95	11/1/35	4,548	4,582	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	1,712,526	1,808,518	0.154%
Federal National Mortgage Assn.	2.5	1/1/27	(7,861,000)	(8,189,258)	(0.697%)
Federal National Mortgage Assn.	3	1/1/27	(2,658,000)	(2,795,572)	(0.238%)
Federal National Mortgage Assn.	4.5	1/1/33	903,000	977,851	0.083%
Federal National Mortgage Assn.	5	1/1/34	552,000	607,631	0.052%
Federal National Mortgage Assn.	1.5	1/1/35	5,011,000	5,060,523	0.430%
Federal National Mortgage Assn.	1.5	1/1/35	1,776,000	1,791,401	0.152%
Federal National Mortgage Assn.	2	1/1/35	(13,316,000)	(13,713,920)	(1.166%)
Federal National Mortgage Assn.	2	1/1/35	744,000	765,216	0.065%
Federal National Mortgage Assn.	4	1/1/40	(2,890,000)	(3,096,308)	(0.263%)
Federal National Mortgage Assn.	4	1/1/40	872,000	935,237	0.080%
Federal National Mortgage Assn.	3.5	1/1/41	1,441,000	1,525,770	0.130%
Federal National Mortgage Assn.	3	1/1/42	5,906,000	6,179,845	0.526%
Federal National Mortgage Assn.	3	1/1/42	1,973,000	2,060,552	0.175%
Federal National Mortgage Assn.	2.5	1/1/44	(14,731,000)	(15,188,467)	(1.292%)
Federal National Mortgage Assn.	2.5	1/1/44	2,637,000	2,713,741	0.231%
Federal National Mortgage Assn.	5	1/1/49	2,808,799	3,133,832	0.267%
Federal National Mortgage Assn.	2	1/1/50	101,228,000	101,318,947	8.617%
Federal National Mortgage Assn.	3	12/1/49	9,098,562	9,622,595	0.818%
Federal National Mortgage Assn.	2	5/1/36	16,315,955	16,907,275	1.438%
Federal National Mortgage Assn.	3.5	5/1/50	1,974,558	2,105,842	0.179%
Federal National Mortgage Assn.	2.5	6/1/51	16,332,492	16,908,887	1.438%
Federal National Mortgage Assn.	3.5	7/1/48	206,905	212,403	0.018%
Federal National Mortgage Assn.	2.5	8/1/36	10,539,288	10,982,030	0.934%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	3,677,355	3,735,285	0.318%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	6,034,384	6,076,341	0.517%
FNMA 30 YR TBA OCT	4.5	1/1/35	(2,862,000)	(3,095,210)	(0.263%)
FNMA 30 YR TBA OCT	3.5	1/1/41	(5,834,000)	(6,172,759)	(0.525%)
FNMA 30 YR TBA OCT	2	1/1/50	(8,626,000)	(8,649,250)	(0.736%)
GNMA II TBA OCT	4.5	1/1/35	(2,882,000)	(3,072,934)	(0.261%)
GNMA II TBA OCT	4	1/1/40	(2,909,000)	(3,087,006)	(0.263%)
GNMA II TBA OCT	3	1/1/42	2,960,000	3,092,506	0.263%
GNMA II TBA OCT	3.5	1/1/42	(2,744,000)	(2,885,327)	(0.245%)
Government National Mortgage Assn.	7.5	10/15/23	792	802	0.000%
Government National Mortgage Assn.	7.5	10/15/23	537	539	0.000%
Government National Mortgage Assn.	7.5	10/15/23	3,750	3,765	0.000%
Government National Mortgage Assn.	9.5	10/15/24	1,772	1,779	0.000%
Government National Mortgage Assn.	7.5	10/15/27	4,746	5,232	0.000%
Government National Mortgage Assn.	6.5	10/15/27	198	221	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,167	1,303	0.000%
Government National Mortgage Assn.	6.5	10/15/28	422	472	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,462	3,867	0.000%
Government National Mortgage Assn.	6.5	10/15/28	5,551	6,202	0.001%
Government National Mortgage Assn.	7.5	10/15/28	338	340	0.000%
Government National Mortgage Assn.	6.5	10/15/28	443	495	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,052	1,176	0.000%
Government National Mortgage Assn.	6.5	10/15/28	550	614	0.000%
Government National Mortgage Assn.	6.5	10/15/28	9,422	10,525	0.001%
Government National Mortgage Assn.	6.5	10/15/28	2,913	3,254	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,671	1,867	0.000%
Government National Mortgage Assn.	6.5	10/15/28	2,864	3,209	0.000%
Government National Mortgage Assn.	6.5	10/15/28	259	291	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,071	1,196	0.000%
Government National Mortgage Assn.	7.5	10/15/29	3,554	3,763	0.000%
Government National Mortgage Assn.	7.5	10/15/29	1,192	1,335	0.000%
Government National Mortgage Assn.	7.5	10/15/30	130	133	0.000%
Government National Mortgage Assn.	7.5	10/15/30	118	133	0.000%

Government National Mortgage Assn.	7.5	10/15/30	1,491	1,681	0.000%
Government National Mortgage Assn.	5	10/15/33	103,839	120,457	0.010%
Government National Mortgage Assn.	6.5	10/15/36	2,818	3,216	0.000%
Government National Mortgage Assn.	6.5	10/15/36	8,656	9,669	0.001%
Government National Mortgage Assn.	5.5	10/15/38	3,707,417	4,292,968	0.365%
Government National Mortgage Assn.	5	10/15/39	196,128	225,226	0.019%
Government National Mortgage Assn.	3.5	10/15/42	4,464,255	4,790,937	0.407%
Government National Mortgage Assn.	3	10/15/44	15,827	16,537	0.001%
Government National Mortgage Assn.	8.5	10/20/22	92	93	0.000%
Government National Mortgage Assn.	8	10/20/24	3,066	3,236	0.000%
Government National Mortgage Assn.	6.5	10/20/28	27,757	31,332	0.003%
Government National Mortgage Assn.	7	10/20/28	139,039	158,742	0.014%
Government National Mortgage Assn.	7	10/20/29	11,026	12,688	0.001%
Government National Mortgage Assn.	7	10/20/30	53,700	62,910	0.005%
Government National Mortgage Assn.	6.5	10/20/31	88,508	103,447	0.009%
Government National Mortgage Assn.	3	10/20/32	718,368	746,264	0.063%
Government National Mortgage Assn.	5.5	10/20/32	1,387,285	1,587,167	0.135%
Government National Mortgage Assn.	5.5	10/20/33	619	712	0.000%
Government National Mortgage Assn.	5.5	10/20/34	1,872,327	2,200,208	0.187%
Government National Mortgage Assn.	5	10/20/35	13,181	14,834	0.001%
Government National Mortgage Assn.	5.5	10/20/35	1,710	2,008	0.000%
Government National Mortgage Assn.	4.5	10/20/39	11,676	12,919	0.001%
Government National Mortgage Assn.	5	10/20/39	3,348,478	3,815,687	0.325%
Government National Mortgage Assn.	6	10/20/39	28,130	32,965	0.003%
Government National Mortgage Assn.	4	10/20/40	82,947	90,790	0.008%
Government National Mortgage Assn.	4.5	10/20/40	75,479	83,727	0.007%
Government National Mortgage Assn.	5	10/20/40	333,166	379,908	0.032%
Government National Mortgage Assn.	4	10/20/41	1,867,660	2,047,693	0.174%
Government National Mortgage Assn.	4.5	10/20/41	104,423	116,698	0.010%
Government National Mortgage Assn.	5.5	10/20/44	5,663	6,660	0.001%
Government National Mortgage Assn.	4	10/20/45	10,281,939	11,017,186	0.937%
Government National Mortgage Assn.	3	10/20/45	2,568,500	2,746,811	0.234%
Government National Mortgage Assn.	3.5	10/20/45	148,031	159,938	0.014%
Government National Mortgage Assn.	3.5	10/20/46	373,633	404,864	0.034%
Government National Mortgage Assn.	6	10/20/48	62,306	72,992	0.006%
Government National Mortgage Assn.	3	10/20/49	2,452,331	2,518,056	0.214%
Government National Mortgage Assn.	4	10/20/50	30,998,798	33,011,610	2.808%
Government National Mortgage Assn.	2.5	10/20/51	21,723,000	22,385,297	1.904%
Government National Mortgage Assn.	7.5	11/15/22	9	9	0.000%
Government National Mortgage Assn.	8.5	11/15/22	89	89	0.000%
Government National Mortgage Assn.	7.5	11/15/23	6,227	6,253	0.001%
Government National Mortgage Assn.	7.5	11/15/23	1,119	1,124	0.000%
Government National Mortgage Assn.	7.5	11/15/25	735	748	0.000%
Government National Mortgage Assn.	7.5	11/15/25	6,359	6,611	0.001%
Government National Mortgage Assn.	7.5	11/15/25	944	1,015	0.000%
Government National Mortgage Assn.	7.5	11/15/26	681	694	0.000%
Government National Mortgage Assn.	7.5	11/15/26	2,628	2,647	0.000%
Government National Mortgage Assn.	8	11/15/26	1,670	1,677	0.000%
Government National Mortgage Assn.	7.5	11/15/28	33,933	35,632	0.003%
Government National Mortgage Assn.	6.5	11/15/28	5,271	5,888	0.001%
Government National Mortgage Assn.	7.5	11/15/29	10,177	10,781	0.001%
Government National Mortgage Assn.	7.5	11/15/29	418	419	0.000%
Government National Mortgage Assn.	6.5	11/15/29	3,752	4,192	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,059	2,068	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,299	1,467	0.000%
Government National Mortgage Assn.	7.5	11/15/30	125	126	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,393	1,399	0.000%
Government National Mortgage Assn.	7.5	11/15/30	6,919	7,253	0.001%
Government National Mortgage Assn.	6	11/15/32	12,630	14,151	0.001%
Government National Mortgage Assn.	5	11/15/33	10,460	12,138	0.001%
Government National Mortgage Assn.	5	11/15/34	16,019	18,591	0.002%
Government National Mortgage Assn.	6	11/15/36	38,786	44,076	0.004%
Government National Mortgage Assn.	4	11/15/40	2,297,601	2,608,332	0.222%
Government National Mortgage Assn.	3.5	11/15/41	2,853,957	3,058,418	0.260%
Government National Mortgage Assn.	3	11/15/42	1,091,054	1,163,300	0.099%
Government National Mortgage Assn.	3.5	11/15/42	899,174	965,932	0.082%
Government National Mortgage Assn.	5.5	11/15/45	178,715	209,261	0.018%
Government National Mortgage Assn.	8.5	11/20/22	47	47	0.000%
Government National Mortgage Assn.	3	11/20/26	139,527	144,871	0.012%
Government National Mortgage Assn.	3	11/20/32	332,928	345,840	0.029%
Government National Mortgage Assn.	5.5	11/20/32	3,178,688	3,692,486	0.314%
Government National Mortgage Assn.	5.5	11/20/33	73,463	86,013	0.007%

Government National Mortgage Assn.	5.5	11/20/34	22,033	25,880	0.002%
Government National Mortgage Assn.	5	11/20/35	6,028	6,785	0.001%
Government National Mortgage Assn.	5.5	11/20/38	331,723	389,750	0.033%
Government National Mortgage Assn.	4.5	11/20/39	12,835	14,202	0.001%
Government National Mortgage Assn.	4	11/20/40	508,260	557,144	0.047%
Government National Mortgage Assn.	4.5	11/20/40	4,547,903	5,049,033	0.429%
Government National Mortgage Assn.	4	11/20/42	881,312	965,868	0.082%
Government National Mortgage Assn.	5.5	11/20/44	284,021	325,336	0.028%
Government National Mortgage Assn.	3.5	11/20/44	577,593	618,905	0.053%
Government National Mortgage Assn.	4	11/20/45	8,815,084	9,617,165	0.818%
Government National Mortgage Assn.	3.5	11/20/46	707,727	764,276	0.065%
Government National Mortgage Assn.	4	11/20/47	556,425	596,058	0.051%
Government National Mortgage Assn.	5	11/20/47	3,877,405	4,244,116	0.361%
Government National Mortgage Assn.	5	11/20/48	328,792	354,955	0.030%
Government National Mortgage Assn.	6	11/20/48	63,289	73,214	0.006%
Government National Mortgage Assn.	4	1/1/40	212,000	225,105	0.019%
Government National Mortgage Assn.	3.5	1/1/41	39,263,000	41,297,468	3.512%
Government National Mortgage Assn.	3	1/1/42	(27,330,000)	(28,505,404)	(2.424%)
Government National Mortgage Assn.	2.5	1/1/43	24,464,000	25,254,302	2.148%
Government National Mortgage Assn.	2.5	1/1/43	1,455,000	1,499,389	0.128%
Government National Mortgage Assn.	2	1/1/50	8,401,000	8,522,093	0.725%
Government National Mortgage Assn.	2	1/1/50	2,014,000	2,039,175	0.173%
Government National Mortgage Assn.	7.5	1/15/23	3,075	3,087	0.000%
Government National Mortgage Assn.	8	1/15/25	265	266	0.000%
Government National Mortgage Assn.	7.5	1/15/26	264	265	0.000%
Government National Mortgage Assn.	7.5	1/15/26	682	685	0.000%
Government National Mortgage Assn.	7.5	1/15/26	159	160	0.000%
Government National Mortgage Assn.	8	1/15/27	12,836	12,892	0.001%
Government National Mortgage Assn.	6.5	1/15/27	6,787	7,582	0.001%
Government National Mortgage Assn.	6.5	1/15/27	4,379	4,891	0.000%
Government National Mortgage Assn.	6.5	1/15/28	1,314	1,468	0.000%
Government National Mortgage Assn.	6.5	1/15/28	28,401	31,728	0.003%
Government National Mortgage Assn.	8	1/15/28	34,997	35,819	0.003%
Government National Mortgage Assn.	6.5	1/15/29	2,111	2,358	0.000%
Government National Mortgage Assn.	6.5	1/15/30	8,109	9,058	0.001%
Government National Mortgage Assn.	7.5	1/15/30	5,410	5,482	0.000%
Government National Mortgage Assn.	7.5	1/15/30	2,054	2,063	0.000%
Government National Mortgage Assn.	7.5	1/15/30	70	81	0.000%
Government National Mortgage Assn.	7.5	1/15/31	304	307	0.000%
Government National Mortgage Assn.	7.5	1/15/31	173	196	0.000%
Government National Mortgage Assn.	7.5	1/15/32	30,784	32,287	0.003%
Government National Mortgage Assn.	6	1/15/35	467,370	552,034	0.047%
Government National Mortgage Assn.	6	1/15/37	25,681	30,329	0.003%
Government National Mortgage Assn.	3.5	1/15/42	699,833	752,648	0.064%
Government National Mortgage Assn.	3	1/15/45	36,844	39,340	0.003%
Government National Mortgage Assn.	3	1/15/45	66,628	70,156	0.006%
Government National Mortgage Assn.	3	1/15/45	119,737	127,406	0.011%
Government National Mortgage Assn.	3	1/15/47	214,150	234,788	0.020%
Government National Mortgage Assn.	8.5	1/20/22	134	134	0.000%
Government National Mortgage Assn.	8.5	1/20/23	403	405	0.000%
Government National Mortgage Assn.	3.5	1/20/27	284,882	300,087	0.026%
Government National Mortgage Assn.	3	1/20/27	140,852	146,243	0.012%
Government National Mortgage Assn.	7	1/20/28	5,493	6,144	0.001%
Government National Mortgage Assn.	6.5	1/20/29	104,706	118,470	0.010%
Government National Mortgage Assn.	6	1/20/32	27,151	30,928	0.003%
Government National Mortgage Assn.	7	1/20/34	14,754	14,812	0.001%
Government National Mortgage Assn.	4.5	1/20/35	4,212	4,660	0.000%
Government National Mortgage Assn.	5	1/20/35	520,724	581,459	0.049%
Government National Mortgage Assn.	5.5	1/20/35	1,630	1,868	0.000%
Government National Mortgage Assn.	5	1/20/36	464,843	519,194	0.044%
Government National Mortgage Assn.	5.5	1/20/36	263,447	309,624	0.026%
Government National Mortgage Assn.	6.5	1/20/37	11,925	13,814	0.001%
Government National Mortgage Assn.	6	1/20/39	62,710	73,469	0.006%
Government National Mortgage Assn.	4.5	1/20/40	22,058	24,407	0.002%
Government National Mortgage Assn.	5.5	1/20/40	972,113	1,134,755	0.097%
Government National Mortgage Assn.	4.5	1/20/41	202,035	226,584	0.019%
Government National Mortgage Assn.	4	1/20/41	656,756	719,926	0.061%
Government National Mortgage Assn.	4.5	1/20/41	1,222,936	1,370,413	0.117%
Government National Mortgage Assn.	5.5	1/20/42	66,518	78,232	0.007%
Government National Mortgage Assn.	3.5	1/20/43	4,532,582	4,900,166	0.417%
Government National Mortgage Assn.	4	1/20/43	3,246,672	3,558,243	0.303%
Government National Mortgage Assn.	3.5	1/20/44	382,928	411,861	0.035%

Government National Mortgage Assn.	3.5	1/20/45	65,844	71,523	0.006%
Government National Mortgage Assn.	3.5	1/20/45	105,905	114,422	0.010%
Government National Mortgage Assn.	4	1/20/46	1,187,822	1,291,537	0.110%
Government National Mortgage Assn.	4.5	1/20/46	617,952	685,856	0.058%
Government National Mortgage Assn.	5	1/20/48	214,143	235,157	0.020%
Government National Mortgage Assn.	4	1/20/48	681,696	742,887	0.063%
Government National Mortgage Assn.	3	1/20/50	1,011,883	1,041,135	0.089%
Government National Mortgage Assn.	3.5	1/20/50	699,475	743,480	0.063%
Government National Mortgage Assn.	8	12/15/21	90	91	0.000%
Government National Mortgage Assn.	8.5	12/15/21	112	112	0.000%
Government National Mortgage Assn.	7.5	12/15/23	337	341	0.000%
Government National Mortgage Assn.	7.5	12/15/23	398	403	0.000%
Government National Mortgage Assn.	7.5	12/15/23	262	269	0.000%
Government National Mortgage Assn.	6.5	12/15/23	591	660	0.000%
Government National Mortgage Assn.	9.5	12/15/24	352	353	0.000%
Government National Mortgage Assn.	9.5	12/15/24	2,324	2,333	0.000%
Government National Mortgage Assn.	7.5	12/15/26	32,721	33,379	0.003%
Government National Mortgage Assn.	8	12/15/26	36,634	37,538	0.003%
Government National Mortgage Assn.	6.5	12/15/27	3,348	3,740	0.000%
Government National Mortgage Assn.	8	12/15/27	83,939	92,936	0.008%
Government National Mortgage Assn.	8	12/15/27	25,515	25,941	0.002%
Government National Mortgage Assn.	6.5	12/15/28	1,145	1,279	0.000%
Government National Mortgage Assn.	7.5	12/15/29	1,898	2,112	0.000%
Government National Mortgage Assn.	7.5	12/15/29	1,458	1,705	0.000%
Government National Mortgage Assn.	7.5	12/15/30	314	315	0.000%
Government National Mortgage Assn.	7.5	12/15/31	8,365	8,560	0.001%
Government National Mortgage Assn.	7.5	12/15/31	1,492	1,555	0.000%
Government National Mortgage Assn.	6.5	12/15/33	26,226	29,452	0.003%
Government National Mortgage Assn.	5.5	12/15/33	887,796	1,029,040	0.088%
Government National Mortgage Assn.	6	12/15/38	774	915	0.000%
Government National Mortgage Assn.	6.5	12/15/38	78,712	92,730	0.008%
Government National Mortgage Assn.	6	12/15/38	94,241	105,701	0.009%
Government National Mortgage Assn.	6	12/15/38	139,836	158,103	0.013%
Government National Mortgage Assn.	6	12/15/38	110,746	124,181	0.011%
Government National Mortgage Assn.	3	12/15/42	58,089	61,932	0.005%
Government National Mortgage Assn.	3	12/15/46	440,365	462,341	0.039%
Government National Mortgage Assn.	5.5	12/20/33	22,060	25,520	0.002%
Government National Mortgage Assn.	6	12/20/33	92,694	108,560	0.009%
Government National Mortgage Assn.	4.5	12/20/34	18,419	20,385	0.002%
Government National Mortgage Assn.	5	12/20/34	697,948	785,445	0.067%
Government National Mortgage Assn.	5.5	12/20/34	98,649	115,876	0.010%
Government National Mortgage Assn.	5	12/20/35	580,159	652,963	0.056%
Government National Mortgage Assn.	6	12/20/36	257,821	302,188	0.026%
Government National Mortgage Assn.	6	12/20/38	96,639	113,238	0.010%
Government National Mortgage Assn.	6	12/20/38	146,152	171,209	0.015%
Government National Mortgage Assn.	4	12/20/39	71,499	78,373	0.007%
Government National Mortgage Assn.	4.5	12/20/39	792,778	877,207	0.075%
Government National Mortgage Assn.	6.5	12/20/40	9,475	10,859	0.001%
Government National Mortgage Assn.	3.5	12/20/40	18,015	19,378	0.002%
Government National Mortgage Assn.	6	12/20/40	55,924	65,198	0.006%
Government National Mortgage Assn.	3.5	12/20/41	12,722	13,757	0.001%
Government National Mortgage Assn.	4	12/20/41	133,315	146,166	0.012%
Government National Mortgage Assn.	3.5	12/20/42	1,243,567	1,344,445	0.114%
Government National Mortgage Assn.	3	12/20/44	3,334,660	3,520,774	0.299%
Government National Mortgage Assn.	5	12/20/45	2,516,519	2,869,669	0.244%
Government National Mortgage Assn.	5.5	12/20/45	3,852	4,525	0.000%
Government National Mortgage Assn.	5	12/20/47	86,229	94,582	0.008%
Government National Mortgage Assn.	5	12/20/48	981,565	1,059,568	0.090%
Government National Mortgage Assn.	3.5	12/20/49	7,701,309	8,182,721	0.696%
Government National Mortgage Assn.	7.5	2/15/23	30	30	0.000%
Government National Mortgage Assn.	7.5	2/15/23	301	304	0.000%
Government National Mortgage Assn.	7.5	2/15/23	1,453	1,469	0.000%
Government National Mortgage Assn.	7.5	2/15/24	171	172	0.000%
Government National Mortgage Assn.	6.5	2/15/28	179	200	0.000%
Government National Mortgage Assn.	7.5	2/15/28	35,200	37,844	0.003%
Government National Mortgage Assn.	6.5	2/15/29	21,623	24,155	0.002%
Government National Mortgage Assn.	6.5	2/15/29	8,889	9,930	0.001%
Government National Mortgage Assn.	6.5	2/15/29	2,349	2,624	0.000%
Government National Mortgage Assn.	6.5	2/15/29	3,804	4,249	0.000%
Government National Mortgage Assn.	7.5	2/15/31	1,587	1,652	0.000%
Government National Mortgage Assn.	7.5	2/15/32	387	408	0.000%
Government National Mortgage Assn.	6.5	2/15/33	3,478	3,886	0.000%

Government National Mortgage Assn.	6.5	2/15/33	44,863	50,118	0.004%
Government National Mortgage Assn.	6.5	2/15/33	96,564	107,874	0.009%
Government National Mortgage Assn.	6.5	2/15/33	91,088	101,757	0.009%
Government National Mortgage Assn.	6.5	2/15/33	136,378	152,600	0.013%
Government National Mortgage Assn.	5	2/15/34	222,611	256,154	0.022%
Government National Mortgage Assn.	5	2/15/35	2,156	2,440	0.000%
Government National Mortgage Assn.	6	2/15/37	29,633	33,237	0.003%
Government National Mortgage Assn.	6	2/15/39	65,753	73,635	0.006%
Government National Mortgage Assn.	6	2/15/39	7,021	7,867	0.001%
Government National Mortgage Assn.	4.5	2/15/40	65,833	74,412	0.006%
Government National Mortgage Assn.	3	2/15/45	16,103	16,998	0.001%
Government National Mortgage Assn.	8.5	2/20/22	16	16	0.000%
Government National Mortgage Assn.	8.5	2/20/23	112	113	0.000%
Government National Mortgage Assn.	6.5	2/20/29	76,196	86,807	0.007%
Government National Mortgage Assn.	2.5	2/20/31	5,353,620	5,589,549	0.475%
Government National Mortgage Assn.	7	2/20/31	8,551	10,015	0.001%
Government National Mortgage Assn.	5.5	2/20/33	50,654	58,026	0.005%
Government National Mortgage Assn.	5.5	2/20/34	1,197,758	1,402,800	0.119%
Government National Mortgage Assn.	5	2/20/35	6,149	6,923	0.001%
Government National Mortgage Assn.	5.5	2/20/35	175,384	200,937	0.017%
Government National Mortgage Assn.	5	2/20/36	208,036	233,637	0.020%
Government National Mortgage Assn.	5.5	2/20/37	19	22	0.000%
Government National Mortgage Assn.	6	2/20/37	733,661	864,296	0.074%
Government National Mortgage Assn.	5.5	2/20/38	50,066	58,822	0.005%
Government National Mortgage Assn.	6	2/20/39	46,193	54,118	0.005%
Government National Mortgage Assn.	4.5	2/20/39	6,098	6,709	0.001%
Government National Mortgage Assn.	4.5	2/20/40	122,774	135,849	0.012%
Government National Mortgage Assn.	5	2/20/40	2,798,717	3,191,346	0.271%
Government National Mortgage Assn.	4	2/20/41	493,629	541,127	0.046%
Government National Mortgage Assn.	5.5	2/20/41	34,770	40,852	0.003%
Government National Mortgage Assn.	4	2/20/43	386,970	423,421	0.036%
Government National Mortgage Assn.	5.5	2/20/43	9,346	10,835	0.001%
Government National Mortgage Assn.	3.5	2/20/44	306,208	330,240	0.028%
Government National Mortgage Assn.	4	2/20/44	201,247	219,922	0.019%
Government National Mortgage Assn.	3.5	2/20/45	3,593	3,841	0.000%
Government National Mortgage Assn.	3.5	2/20/45	344,538	368,734	0.031%
Government National Mortgage Assn.	3.5	2/20/45	244,966	266,419	0.023%
Government National Mortgage Assn.	4.5	2/20/46	977,551	1,084,911	0.092%
Government National Mortgage Assn.	3.5	2/20/48	4,129,177	4,471,253	0.380%
Government National Mortgage Assn.	3.5	2/20/48	1,378,656	1,481,755	0.126%
Government National Mortgage Assn.	3.5	2/20/48	3,363,258	3,601,204	0.306%
Government National Mortgage Assn.	3.5	2/20/48	5,270,008	5,630,225	0.479%
Government National Mortgage Assn.	3.5	2/20/48	370,581	392,900	0.033%
Government National Mortgage Assn.	5	2/20/49	774,147	835,691	0.071%
Government National Mortgage Assn.	7.5	3/15/22	69	70	0.000%
Government National Mortgage Assn.	7.5	3/15/23	1,715	1,722	0.000%
Government National Mortgage Assn.	7.5	3/15/23	288	291	0.000%
Government National Mortgage Assn.	7.5	3/15/23	15	15	0.000%
Government National Mortgage Assn.	9.5	3/15/23	2	2	0.000%
Government National Mortgage Assn.	8	3/15/25	204	206	0.000%
Government National Mortgage Assn.	6.5	3/15/26	421	471	0.000%
Government National Mortgage Assn.	7.5	3/15/26	221	222	0.000%
Government National Mortgage Assn.	7.5	3/15/26	397	428	0.000%
Government National Mortgage Assn.	6.5	3/15/26	6,327	7,068	0.001%
Government National Mortgage Assn.	6.5	3/15/26	6,189	6,914	0.001%
Government National Mortgage Assn.	6.5	3/15/26	606	677	0.000%
Government National Mortgage Assn.	6.5	3/15/26	138	154	0.000%
Government National Mortgage Assn.	6.5	3/15/26	4,367	4,879	0.000%
Government National Mortgage Assn.	6.5	3/15/26	15,780	17,628	0.001%
Government National Mortgage Assn.	10	3/15/26	4	5	0.000%
Government National Mortgage Assn.	7.5	3/15/28	935	939	0.000%
Government National Mortgage Assn.	6.5	3/15/28	775	865	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,278	2,581	0.000%
Government National Mortgage Assn.	6.5	3/15/29	9,260	10,344	0.001%
Government National Mortgage Assn.	6.5	3/15/29	334	373	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,022	2,259	0.000%
Government National Mortgage Assn.	7.5	3/15/30	3,166	3,540	0.000%
Government National Mortgage Assn.	7.5	3/15/30	2,366	2,376	0.000%
Government National Mortgage Assn.	8	3/15/30	796	908	0.000%
Government National Mortgage Assn.	7.5	3/15/31	6,758	7,086	0.001%
Government National Mortgage Assn.	7.5	3/15/31	444	451	0.000%
Government National Mortgage Assn.	7.5	3/15/31	3,295	3,339	0.000%

Government National Mortgage Assn.	7.5	3/15/31	1,071	1,076	0.000%
Government National Mortgage Assn.	7.5	3/15/32	226,220	264,850	0.023%
Government National Mortgage Assn.	5	3/15/35	1,013	1,146	0.000%
Government National Mortgage Assn.	6	3/15/36	221,439	257,388	0.022%
Government National Mortgage Assn.	3	3/15/45	8,301	8,726	0.001%
Government National Mortgage Assn.	9	3/20/25	256	262	0.000%
Government National Mortgage Assn.	6.5	3/20/26	22,200	24,063	0.002%
Government National Mortgage Assn.	3	3/20/27	305,652	317,380	0.027%
Government National Mortgage Assn.	6.5	3/20/28	126	141	0.000%
Government National Mortgage Assn.	7	3/20/30	4,288	4,884	0.000%
Government National Mortgage Assn.	3	3/20/32	216,928	225,339	0.019%
Government National Mortgage Assn.	5.5	3/20/32	1,677	1,878	0.000%
Government National Mortgage Assn.	5.5	3/20/32	125,520	143,508	0.012%
Government National Mortgage Assn.	3.5	3/20/33	261,544	275,672	0.023%
Government National Mortgage Assn.	5	3/20/34	15,792	17,632	0.001%
Government National Mortgage Assn.	5.5	3/20/34	314,945	369,019	0.031%
Government National Mortgage Assn.	5	3/20/35	26,087	29,362	0.002%
Government National Mortgage Assn.	5.5	3/20/35	35,604	41,855	0.004%
Government National Mortgage Assn.	5	3/20/36	1,665	1,873	0.000%
Government National Mortgage Assn.	6.5	3/20/39	3,251	3,770	0.000%
Government National Mortgage Assn.	4	3/20/39	18,015	19,684	0.002%
Government National Mortgage Assn.	4	3/20/40	16,632	18,234	0.002%
Government National Mortgage Assn.	4.5	3/20/41	512,388	570,262	0.049%
Government National Mortgage Assn.	5	3/20/41	1,495,781	1,705,673	0.145%
Government National Mortgage Assn.	3.5	3/20/42	64,196	69,412	0.006%
Government National Mortgage Assn.	3	3/20/43	3,277,261	3,497,538	0.297%
Government National Mortgage Assn.	3	3/20/43	976,665	1,034,156	0.088%
Government National Mortgage Assn.	4.5	3/20/43	41,486	46,133	0.004%
Government National Mortgage Assn.	3.5	3/20/44	4,284,530	4,618,943	0.393%
Government National Mortgage Assn.	4	3/20/44	114,327	124,937	0.011%
Government National Mortgage Assn.	5.5	3/20/44	813,879	956,104	0.081%
Government National Mortgage Assn.	4	3/20/45	5,220,149	5,708,095	0.485%
Government National Mortgage Assn.	4	3/20/46	1,387,261	1,486,416	0.126%
Government National Mortgage Assn.	5.5	3/20/46	59,893	70,366	0.006%
Government National Mortgage Assn.	4	3/20/47	3,595,162	3,851,808	0.328%
Government National Mortgage Assn.	3.5	3/20/47	66,844	71,435	0.006%
Government National Mortgage Assn.	3.5	3/20/47	11,344,966	12,206,925	1.038%
Government National Mortgage Assn.	5.5	3/20/49	2,053,941	2,270,683	0.193%
Government National Mortgage Assn.	4	3/20/49	2,706,442	2,885,457	0.245%
Government National Mortgage Assn.	3	3/20/50	617,144	634,976	0.054%
Government National Mortgage Assn.	3.5	3/20/51	1,586,990	1,672,795	0.142%
Government National Mortgage Assn.	7.5	4/15/22	1,613	1,618	0.000%
Government National Mortgage Assn.	7.5	4/15/23	2,178	2,203	0.000%
Government National Mortgage Assn.	7.5	4/15/23	272	273	0.000%
Government National Mortgage Assn.	6.5	4/15/26	2,786	3,112	0.000%
Government National Mortgage Assn.	6.5	4/15/26	9,240	10,322	0.001%
Government National Mortgage Assn.	6.5	4/15/28	439	490	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,744	1,948	0.000%
Government National Mortgage Assn.	7.5	4/15/28	208	211	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,174	1,312	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,708	3,026	0.000%
Government National Mortgage Assn.	6.5	4/15/28	471	526	0.000%
Government National Mortgage Assn.	6.5	4/15/28	5,056	5,648	0.000%
Government National Mortgage Assn.	6.5	4/15/28	433	483	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,549	1,731	0.000%
Government National Mortgage Assn.	7.5	4/15/28	130	132	0.000%
Government National Mortgage Assn.	7.5	4/15/29	193	208	0.000%
Government National Mortgage Assn.	6.5	4/15/29	2,430	2,714	0.000%
Government National Mortgage Assn.	6.5	4/15/29	697	778	0.000%
Government National Mortgage Assn.	7.5	4/15/31	713	783	0.000%
Government National Mortgage Assn.	6.5	4/15/31	6,065	6,959	0.001%
Government National Mortgage Assn.	6.5	4/15/32	19,347,090	22,365,452	1.902%
Government National Mortgage Assn.	5	4/15/34	100,897	117,087	0.010%
Government National Mortgage Assn.	6	4/15/37	36,558	40,959	0.003%
Government National Mortgage Assn.	4.5	4/15/39	8,135	9,200	0.001%
Government National Mortgage Assn.	5.5	4/15/39	21,927	25,178	0.002%
Government National Mortgage Assn.	4.5	4/15/41	4,137,641	4,666,752	0.397%
Government National Mortgage Assn.	8.5	4/20/22	380	382	0.000%
Government National Mortgage Assn.	6.5	4/20/28	102	113	0.000%
Government National Mortgage Assn.	6.5	4/20/29	1,766	1,994	0.000%
Government National Mortgage Assn.	7	4/20/31	19,232	22,556	0.002%
Government National Mortgage Assn.	4.5	4/20/34	2,247	2,481	0.000%

Government National Mortgage Assn.	4.5	4/20/35	14,485	16,029	0.001%
Government National Mortgage Assn.	5	4/20/38	244,931	278,678	0.024%
Government National Mortgage Assn.	5	4/20/39	150,801	171,909	0.015%
Government National Mortgage Assn.	5.5	4/20/39	5,544	6,514	0.001%
Government National Mortgage Assn.	6	4/20/39	54,298	63,614	0.005%
Government National Mortgage Assn.	6.5	4/20/39	1,315,547	1,581,089	0.134%
Government National Mortgage Assn.	4.5	4/20/40	3,434,550	3,800,356	0.323%
Government National Mortgage Assn.	5	4/20/40	1,820,397	2,075,789	0.177%
Government National Mortgage Assn.	4.5	4/20/41	224,171	249,697	0.021%
Government National Mortgage Assn.	3.5	4/20/42	9,332	9,925	0.001%
Government National Mortgage Assn.	3.5	4/20/43	555,397	597,612	0.051%
Government National Mortgage Assn.	3	4/20/43	572,659	606,409	0.052%
Government National Mortgage Assn.	3.5	4/20/43	734,015	793,623	0.067%
Government National Mortgage Assn.	4	4/20/43	3,078,654	3,373,903	0.287%
Government National Mortgage Assn.	3.5	4/20/43	222,894	240,911	0.020%
Government National Mortgage Assn.	4.5	4/20/45	398,745	444,363	0.038%
Government National Mortgage Assn.	3.5	4/20/45	127,585	137,797	0.012%
Government National Mortgage Assn.	3.5	4/20/45	222,522	240,235	0.020%
Government National Mortgage Assn.	3.5	4/20/45	8,301,583	8,986,520	0.764%
Government National Mortgage Assn.	3.5	4/20/45	109,465	118,180	0.010%
Government National Mortgage Assn.	5.5	4/20/46	16,430	19,050	0.002%
Government National Mortgage Assn.	4	4/20/47	7,028,800	7,537,269	0.641%
Government National Mortgage Assn.	3	4/20/47	2,608,846	2,741,660	0.233%
Government National Mortgage Assn.	3.5	4/20/47	145,750	155,759	0.013%
Government National Mortgage Assn.	3.5	4/20/47	136,810	146,212	0.012%
Government National Mortgage Assn.	3.5	4/20/48	645,382	693,751	0.059%
Government National Mortgage Assn.	3.5	4/20/48	2,778,570	3,014,159	0.256%
Government National Mortgage Assn.	4	4/20/49	3,776,252	4,026,906	0.342%
Government National Mortgage Assn.	3	4/20/51	143,836,244	150,458,170	12.797%
Government National Mortgage Assn.	9	5/15/22	221	222	0.000%
Government National Mortgage Assn.	7.5	5/15/23	257	258	0.000%
Government National Mortgage Assn.	7.5	5/15/23	1,225	1,230	0.000%
Government National Mortgage Assn.	7.5	5/15/23	530	535	0.000%
Government National Mortgage Assn.	9	5/15/24	6,255	6,283	0.001%
Government National Mortgage Assn.	7.5	5/15/24	307	309	0.000%
Government National Mortgage Assn.	6.5	5/15/24	20,424	22,816	0.002%
Government National Mortgage Assn.	6.5	5/15/26	1,285	1,435	0.000%
Government National Mortgage Assn.	7.5	5/15/26	481	483	0.000%
Government National Mortgage Assn.	6.5	5/15/26	4,099	4,579	0.000%
Government National Mortgage Assn.	6.5	5/15/26	4,946	5,525	0.000%
Government National Mortgage Assn.	6.5	5/15/26	4,163	4,651	0.000%
Government National Mortgage Assn.	6.5	5/15/28	1,273	1,422	0.000%
Government National Mortgage Assn.	6.5	5/15/28	15,202	16,982	0.001%
Government National Mortgage Assn.	6.5	5/15/28	1,150	1,285	0.000%
Government National Mortgage Assn.	6.5	5/15/28	21,339	23,838	0.002%
Government National Mortgage Assn.	6.5	5/15/28	42	47	0.000%
Government National Mortgage Assn.	7.5	5/15/29	202	207	0.000%
Government National Mortgage Assn.	6.5	5/15/29	4,058	4,534	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,910	3,250	0.000%
Government National Mortgage Assn.	6.5	5/15/29	178	199	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,020	1,140	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,794	3,156	0.000%
Government National Mortgage Assn.	7.5	5/15/31	848	891	0.000%
Government National Mortgage Assn.	5	5/15/33	465	540	0.000%
Government National Mortgage Assn.	5	5/15/33	607	699	0.000%
Government National Mortgage Assn.	4.5	5/15/39	970,680	1,110,314	0.094%
Government National Mortgage Assn.	3	5/15/43	339,075	361,518	0.031%
Government National Mortgage Assn.	3	5/15/43	14,116	15,045	0.001%
Government National Mortgage Assn.	3	5/15/45	6,639	6,978	0.001%
Government National Mortgage Assn.	8.5	5/20/22	142	143	0.000%
Government National Mortgage Assn.	9	5/20/22	77	77	0.000%
Government National Mortgage Assn.	3	5/20/27	98,712	102,496	0.009%
Government National Mortgage Assn.	8	5/20/27	5,719	6,265	0.001%
Government National Mortgage Assn.	7	5/20/28	2,998	3,375	0.000%
Government National Mortgage Assn.	4.5	5/20/30	28,092	30,350	0.003%
Government National Mortgage Assn.	5.5	5/20/31	666	738	0.000%
Government National Mortgage Assn.	7	5/20/31	13,654	16,070	0.001%
Government National Mortgage Assn.	3	5/20/32	290,938	302,195	0.026%
Government National Mortgage Assn.	5.5	5/20/34	292,223	342,839	0.029%
Government National Mortgage Assn.	6	5/20/34	2,906	3,404	0.000%
Government National Mortgage Assn.	5	5/20/35	1,083,430	1,219,453	0.104%
Government National Mortgage Assn.	5.5	5/20/35	16,653	19,562	0.002%

Government National Mortgage Assn.	6	5/20/36	24,590	28,812	0.002%
Government National Mortgage Assn.	5.5	5/20/39	25,360	29,796	0.003%
Government National Mortgage Assn.	4.5	5/20/40	6,157,855	6,813,728	0.580%
Government National Mortgage Assn.	4	5/20/41	1,563,330	1,713,708	0.146%
Government National Mortgage Assn.	4.5	5/20/41	12,644	14,095	0.001%
Government National Mortgage Assn.	3.5	5/20/42	72,431	77,439	0.007%
Government National Mortgage Assn.	3.5	5/20/42	186,542	201,707	0.017%
Government National Mortgage Assn.	3.5	5/20/42	1,536,737	1,663,334	0.141%
Government National Mortgage Assn.	3	5/20/43	1,494,967	1,582,993	0.135%
Government National Mortgage Assn.	3.5	5/20/43	1,936,856	2,093,798	0.178%
Government National Mortgage Assn.	3.5	5/20/43	217,149	231,750	0.020%
Government National Mortgage Assn.	5.5	5/20/45	97,584	114,647	0.010%
Government National Mortgage Assn.	3	5/20/46	12,861,521	13,537,751	1.151%
Government National Mortgage Assn.	4	5/20/46	546,660	594,320	0.051%
Government National Mortgage Assn.	3.5	5/20/46	800,463	864,998	0.074%
Government National Mortgage Assn.	4	5/20/47	9,343,563	10,009,994	0.851%
Government National Mortgage Assn.	5	5/20/48	477,303	516,680	0.044%
Government National Mortgage Assn.	5.5	5/20/48	1,133,965	1,255,013	0.107%
Government National Mortgage Assn.	5	5/20/48	703,880	763,693	0.065%
Government National Mortgage Assn.	3	5/20/51	1,130,401	1,200,867	0.102%
Government National Mortgage Assn.	3	5/20/51	2,908,306	3,071,061	0.261%
Government National Mortgage Assn.	7.5	6/15/23	267	270	0.000%
Government National Mortgage Assn.	7.5	6/15/23	386	387	0.000%
Government National Mortgage Assn.	7.5	6/15/23	2,400	2,409	0.000%
Government National Mortgage Assn.	7.5	6/15/26	242	251	0.000%
Government National Mortgage Assn.	6.5	6/15/26	1,504	1,680	0.000%
Government National Mortgage Assn.	7.5	6/15/26	187	188	0.000%
Government National Mortgage Assn.	7.5	6/15/26	2,727	2,730	0.000%
Government National Mortgage Assn.	6.5	6/15/28	8,259	9,226	0.001%
Government National Mortgage Assn.	7.5	6/15/28	101,705	112,891	0.010%
Government National Mortgage Assn.	7.5	6/15/28	17,528	17,603	0.001%
Government National Mortgage Assn.	7.5	6/15/28	10,639	11,721	0.001%
Government National Mortgage Assn.	6.5	6/15/28	874	977	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,364	1,524	0.000%
Government National Mortgage Assn.	6.5	6/15/28	642	717	0.000%
Government National Mortgage Assn.	6.5	6/15/29	1,636	1,828	0.000%
Government National Mortgage Assn.	6.5	6/15/29	53	59	0.000%
Government National Mortgage Assn.	6.5	6/15/31	37,676	43,642	0.004%
Government National Mortgage Assn.	6.5	6/15/31	1,803	2,048	0.000%
Government National Mortgage Assn.	7.5	6/15/32	2,416	2,599	0.000%
Government National Mortgage Assn.	7.5	6/15/32	4,270	4,932	0.000%
Government National Mortgage Assn.	6	6/15/36	363,424	429,210	0.037%
Government National Mortgage Assn.	6	6/15/36	68,675	78,467	0.007%
Government National Mortgage Assn.	4.5	6/15/39	1,832,471	2,096,105	0.178%
Government National Mortgage Assn.	4.5	6/15/40	567,244	648,883	0.055%
Government National Mortgage Assn.	5	6/15/40	564,390	653,195	0.056%
Government National Mortgage Assn.	4.5	6/15/40	1,179,826	1,334,448	0.113%
Government National Mortgage Assn.	4.5	6/15/40	178,221	201,444	0.017%
Government National Mortgage Assn.	4.5	6/15/40	1,272,762	1,433,955	0.122%
Government National Mortgage Assn.	4.5	6/15/40	1,830,529	2,086,373	0.177%
Government National Mortgage Assn.	3.5	6/15/43	9,110,524	9,802,557	0.834%
Government National Mortgage Assn.	3	6/15/43	20,402	21,710	0.002%
Government National Mortgage Assn.	3.5	6/15/46	1,283,360	1,386,273	0.118%
Government National Mortgage Assn.	3	6/20/27	589,326	611,946	0.052%
Government National Mortgage Assn.	7	6/20/29	7,526	8,587	0.001%
Government National Mortgage Assn.	3	6/20/30	39,305	40,832	0.003%
Government National Mortgage Assn.	6	6/20/31	1,501	1,702	0.000%
Government National Mortgage Assn.	3	6/20/32	445,994	463,236	0.039%
Government National Mortgage Assn.	3.5	6/20/33	229,955	242,485	0.021%
Government National Mortgage Assn.	5	6/20/33	61,656	69,102	0.006%
Government National Mortgage Assn.	4.5	6/20/34	33,237	36,768	0.003%
Government National Mortgage Assn.	5	6/20/35	808	909	0.000%
Government National Mortgage Assn.	4	6/20/40	478,941	525,055	0.045%
Government National Mortgage Assn.	4.5	6/20/40	833,742	913,954	0.078%
Government National Mortgage Assn.	3.5	6/20/42	3,776,348	4,083,600	0.347%
Government National Mortgage Assn.	3.5	6/20/42	7,676,167	8,308,543	0.707%
Government National Mortgage Assn.	3	6/20/43	201,956	213,857	0.018%
Government National Mortgage Assn.	3.5	6/20/43	1,969,586	2,129,739	0.181%
Government National Mortgage Assn.	5.5	6/20/43	89,124	104,797	0.009%
Government National Mortgage Assn.	3	6/20/43	2,587,526	2,767,127	0.235%
Government National Mortgage Assn.	3.5	6/20/43	5,872,808	6,317,898	0.537%
Government National Mortgage Assn.	3.5	6/20/44	1,267,704	1,363,604	0.116%

Government National Mortgage Assn.	3	6/20/46	5,033,064	5,297,947	0.451%
Government National Mortgage Assn.	5.5	6/20/46	4,695	5,537	0.000%
Government National Mortgage Assn.	3.5	6/20/46	342,237	361,214	0.031%
Government National Mortgage Assn.	4	6/20/47	3,344,611	3,586,386	0.305%
Government National Mortgage Assn.	6.5	6/20/48	21,708	25,023	0.002%
Government National Mortgage Assn.	5	6/20/48	1,894,559	2,046,271	0.174%
Government National Mortgage Assn.	5.5	6/20/48	4,496,440	4,983,091	0.424%
Government National Mortgage Assn.	5	6/20/49	4,066	4,388	0.000%
Government National Mortgage Assn.	4	6/20/50	198,908	211,592	0.018%
Government National Mortgage Assn.	4.5	6/20/50	4,041,867	4,303,285	0.366%
Government National Mortgage Assn.	7.5	7/15/23	135	136	0.000%
Government National Mortgage Assn.	7.5	7/15/23	67	67	0.000%
Government National Mortgage Assn.	7.5	7/15/23	558	560	0.000%
Government National Mortgage Assn.	7.5	7/15/23	484	486	0.000%
Government National Mortgage Assn.	7.5	7/15/23	308	312	0.000%
Government National Mortgage Assn.	7.5	7/15/23	663	665	0.000%
Government National Mortgage Assn.	6.5	7/15/28	491	548	0.000%
Government National Mortgage Assn.	6.5	7/15/28	1,533	1,712	0.000%
Government National Mortgage Assn.	6.5	7/15/28	642	717	0.000%
Government National Mortgage Assn.	7.5	7/15/28	26,234	26,650	0.002%
Government National Mortgage Assn.	7.5	7/15/28	20,175	22,299	0.002%
Government National Mortgage Assn.	6.5	7/15/29	9,770	10,914	0.001%
Government National Mortgage Assn.	6.5	7/15/29	1,479	1,652	0.000%
Government National Mortgage Assn.	6.5	7/15/29	339	379	0.000%
Government National Mortgage Assn.	7.5	7/15/29	2,088	2,186	0.000%
Government National Mortgage Assn.	6.5	7/15/29	743	830	0.000%
Government National Mortgage Assn.	6.5	7/15/29	1,826	2,040	0.000%
Government National Mortgage Assn.	7.5	7/15/31	9,519	9,814	0.001%
Government National Mortgage Assn.	6.5	7/15/31	1,242	1,444	0.000%
Government National Mortgage Assn.	5	7/15/33	11,545	13,068	0.001%
Government National Mortgage Assn.	5	7/15/33	10,142	11,669	0.001%
Government National Mortgage Assn.	5	7/15/33	7,460	8,665	0.001%
Government National Mortgage Assn.	6	7/15/35	315,903	373,179	0.032%
Government National Mortgage Assn.	6	7/15/36	214,773	253,531	0.022%
Government National Mortgage Assn.	5	7/15/37	12,082	13,675	0.001%
Government National Mortgage Assn.	4.5	7/15/39	202,113	227,707	0.019%
Government National Mortgage Assn.	4.5	7/15/40	59,556	67,361	0.006%
Government National Mortgage Assn.	4	7/15/41	289,106	320,976	0.027%
Government National Mortgage Assn.	3	7/15/46	298,150	316,588	0.027%
Government National Mortgage Assn.	3.5	7/20/27	110,240	116,122	0.010%
Government National Mortgage Assn.	6.5	7/20/31	1,800	2,099	0.000%
Government National Mortgage Assn.	7	7/20/31	13,760	16,251	0.001%
Government National Mortgage Assn.	5.5	7/20/32	2,041	2,265	0.000%
Government National Mortgage Assn.	3.5	7/20/33	242,760	255,852	0.022%
Government National Mortgage Assn.	5.5	7/20/33	211,537	242,300	0.021%
Government National Mortgage Assn.	5	7/20/34	12,655	14,241	0.001%
Government National Mortgage Assn.	5.5	7/20/34	160,375	185,173	0.016%
Government National Mortgage Assn.	6	7/20/34	117,083	137,142	0.012%
Government National Mortgage Assn.	5.5	7/20/34	2,662	3,122	0.000%
Government National Mortgage Assn.	5.5	7/20/35	1,600,655	1,833,953	0.156%
Government National Mortgage Assn.	5.5	7/20/35	54,972	61,202	0.005%
Government National Mortgage Assn.	6	7/20/36	60,086	70,385	0.006%
Government National Mortgage Assn.	6.5	7/20/36	2,749	3,144	0.000%
Government National Mortgage Assn.	4.5	7/20/39	23,616	26,131	0.002%
Government National Mortgage Assn.	5	7/20/39	215,662	245,782	0.021%
Government National Mortgage Assn.	3.5	7/20/39	953,857	1,015,282	0.086%
Government National Mortgage Assn.	4.5	7/20/40	1,202,164	1,330,211	0.113%
Government National Mortgage Assn.	4.5	7/20/41	3,587,959	4,009,716	0.341%
Government National Mortgage Assn.	4.5	7/20/41	3,411	3,812	0.000%
Government National Mortgage Assn.	4	7/20/42	955,025	1,046,744	0.089%
Government National Mortgage Assn.	4	7/20/43	598,160	655,551	0.056%
Government National Mortgage Assn.	6	7/20/45	132,902	155,844	0.013%
Government National Mortgage Assn.	3.5	7/20/45	86,029	90,519	0.008%
Government National Mortgage Assn.	3	7/20/46	10,453,711	11,003,356	0.936%
Government National Mortgage Assn.	3.5	7/20/46	4,561,032	4,841,402	0.412%
Government National Mortgage Assn.	4.5	7/20/46	1,097,160	1,217,533	0.104%
Government National Mortgage Assn.	3	7/20/46	15,701,540	16,537,770	1.407%
Government National Mortgage Assn.	3.5	7/20/46	9,152,953	9,888,858	0.841%
Government National Mortgage Assn.	3.5	7/20/46	1,882,805	2,033,788	0.173%
Government National Mortgage Assn.	4	7/20/47	3,862,846	4,138,128	0.352%
Government National Mortgage Assn.	4.5	7/20/47	4,431,065	4,800,082	0.408%
Government National Mortgage Assn.	3.5	7/20/47	125,815	137,093	0.012%

Government National Mortgage Assn.	4	7/20/49	304,978	324,401	0.028%
Government National Mortgage Assn.	4	7/20/49	134,976	143,383	0.012%
Government National Mortgage Assn.	4	7/20/49	956,135	1,029,327	0.088%
Government National Mortgage Assn.	4	7/20/49	811,948	882,793	0.075%
Government National Mortgage Assn.	3.5	7/20/49	3,652,700	3,841,366	0.327%
Government National Mortgage Assn.	3.5	7/20/49	4,751,400	5,105,756	0.434%
Government National Mortgage Assn.	3.5	7/20/49	9,680,965	10,349,356	0.880%
Government National Mortgage Assn.	7.5	8/15/23	157	158	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,741	1,748	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,009	1,013	0.000%
Government National Mortgage Assn.	7.5	8/15/23	479	481	0.000%
Government National Mortgage Assn.	7.5	8/15/23	318	320	0.000%
Government National Mortgage Assn.	7.5	8/15/23	563	565	0.000%
Government National Mortgage Assn.	9	8/15/24	2,903	2,916	0.000%
Government National Mortgage Assn.	8	8/15/27	42,088	43,532	0.004%
Government National Mortgage Assn.	6.5	8/15/27	2,054	2,294	0.000%
Government National Mortgage Assn.	6.5	8/15/27	10,774	12,036	0.001%
Government National Mortgage Assn.	7.5	8/15/28	1,305	1,311	0.000%
Government National Mortgage Assn.	6.5	8/15/28	3,715	4,150	0.000%
Government National Mortgage Assn.	6.5	8/15/28	1,330	1,486	0.000%
Government National Mortgage Assn.	6.5	8/15/28	7,688	8,588	0.001%
Government National Mortgage Assn.	6.5	8/15/28	4,463	4,985	0.000%
Government National Mortgage Assn.	6.5	8/15/28	2,043	2,282	0.000%
Government National Mortgage Assn.	6.5	8/15/28	2,429	2,714	0.000%
Government National Mortgage Assn.	6.5	8/15/28	115	129	0.000%
Government National Mortgage Assn.	7.5	8/15/29	272	273	0.000%
Government National Mortgage Assn.	6.5	8/15/29	525	586	0.000%
Government National Mortgage Assn.	7.5	8/15/29	1,246	1,451	0.000%
Government National Mortgage Assn.	7.5	8/15/30	208	213	0.000%
Government National Mortgage Assn.	6.5	8/15/31	6,264	7,017	0.001%
Government National Mortgage Assn.	7.5	8/15/31	1,017	1,034	0.000%
Government National Mortgage Assn.	7.5	8/15/31	414	431	0.000%
Government National Mortgage Assn.	6.5	8/15/31	9,938	11,102	0.001%
Government National Mortgage Assn.	6.5	8/15/32	17,212	19,228	0.002%
Government National Mortgage Assn.	6	8/15/33	269,908	318,778	0.027%
Government National Mortgage Assn.	5	8/15/33	1,252	1,451	0.000%
Government National Mortgage Assn.	5	8/15/33	31,718	36,401	0.003%
Government National Mortgage Assn.	5	8/15/33	77,653	88,574	0.008%
Government National Mortgage Assn.	6.5	8/15/36	111	124	0.000%
Government National Mortgage Assn.	6.5	8/15/36	10,204	11,399	0.001%
Government National Mortgage Assn.	4.5	8/15/39	238,423	269,138	0.023%
Government National Mortgage Assn.	3	8/15/42	306,057	323,739	0.028%
Government National Mortgage Assn.	3	8/15/43	12,399	13,235	0.001%
Government National Mortgage Assn.	3	8/15/45	8,555	9,013	0.001%
Government National Mortgage Assn.	3	8/15/46	18,626	19,627	0.002%
Government National Mortgage Assn.	8	8/20/25	5,047	5,456	0.000%
Government National Mortgage Assn.	6.5	8/20/29	266	302	0.000%
Government National Mortgage Assn.	7	8/20/29	45,928	52,632	0.004%
Government National Mortgage Assn.	7	8/20/30	15,014	16,767	0.001%
Government National Mortgage Assn.	3	8/20/31	310,360	322,315	0.027%
Government National Mortgage Assn.	6.5	8/20/31	5,684	6,638	0.001%
Government National Mortgage Assn.	5.5	8/20/32	51,099	58,434	0.005%
Government National Mortgage Assn.	5.5	8/20/33	44,435	51,916	0.004%
Government National Mortgage Assn.	5	8/20/33	452,550	508,365	0.043%
Government National Mortgage Assn.	5.5	8/20/34	92,450	108,600	0.009%
Government National Mortgage Assn.	5	8/20/35	13,274	14,939	0.001%
Government National Mortgage Assn.	5.5	8/20/35	39,936	46,913	0.004%
Government National Mortgage Assn.	6.5	8/20/37	122,800	147,024	0.013%
Government National Mortgage Assn.	5.5	8/20/38	247,620	290,927	0.025%
Government National Mortgage Assn.	6	8/20/38	459,279	541,153	0.046%
Government National Mortgage Assn.	6	8/20/39	204,526	239,605	0.020%
Government National Mortgage Assn.	4	8/20/39	36,141	39,610	0.003%
Government National Mortgage Assn.	4.5	8/20/39	28,789	31,854	0.003%
Government National Mortgage Assn.	4	8/20/40	455,291	498,389	0.042%
Government National Mortgage Assn.	4.5	8/20/40	73,334	81,213	0.007%
Government National Mortgage Assn.	5	8/20/40	947,761	1,080,740	0.092%
Government National Mortgage Assn.	3.5	8/20/42	2,989,740	3,232,695	0.275%
Government National Mortgage Assn.	4	8/20/42	178,975	196,168	0.017%
Government National Mortgage Assn.	5	8/20/42	829,531	946,507	0.081%
Government National Mortgage Assn.	3	8/20/43	364,337	385,808	0.033%
Government National Mortgage Assn.	3.5	8/20/43	966,993	1,045,729	0.089%
Government National Mortgage Assn.	3	8/20/43	2,376,596	2,541,580	0.216%

Government National Mortgage Assn.	3.5	8/20/44	547,840	597,254	0.051%
Government National Mortgage Assn.	4	8/20/45	46,803	51,079	0.004%
Government National Mortgage Assn.	3.5	8/20/45	4,923,138	5,271,747	0.448%
Government National Mortgage Assn.	3.5	8/20/46	607,653	649,365	0.055%
Government National Mortgage Assn.	3.5	8/20/46	1,330,807	1,437,545	0.122%
Government National Mortgage Assn.	3.5	8/20/46	836,331	897,136	0.076%
Government National Mortgage Assn.	3.5	8/20/46	8,421,018	9,097,463	0.774%
Government National Mortgage Assn.	4.5	8/20/47	8,666,504	9,388,764	0.799%
Government National Mortgage Assn.	5	8/20/47	5,334,752	5,866,218	0.499%
Government National Mortgage Assn.	5	8/20/48	53,268	57,377	0.005%
Government National Mortgage Assn.	5	8/20/48	1,705,149	1,850,708	0.157%
Government National Mortgage Assn.	4	8/20/50	297,304	316,253	0.027%
Government National Mortgage Assn.	2.5	8/20/51	152,060,280	156,984,867	13.352%
Government National Mortgage Assn.	3.5	8/20/51	28,906,323	30,662,546	2.608%
Government National Mortgage Assn.	2.5	8/20/51	51,394,115	53,244,375	4.529%
Government National Mortgage Assn.	7.5	9/15/22	154	156	0.000%
Government National Mortgage Assn.	7.5	9/15/22	186	187	0.000%
Government National Mortgage Assn.	7.5	9/15/22	222	223	0.000%
Government National Mortgage Assn.	7.5	9/15/22	155	156	0.000%
Government National Mortgage Assn.	7.5	9/15/23	545	552	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,893	1,916	0.000%
Government National Mortgage Assn.	7.5	9/15/23	18	18	0.000%
Government National Mortgage Assn.	7.5	9/15/23	441	443	0.000%
Government National Mortgage Assn.	9.5	9/15/24	2,387	2,396	0.000%
Government National Mortgage Assn.	8.5	9/15/24	863	866	0.000%
Government National Mortgage Assn.	9	9/15/24	2,473	2,485	0.000%
Government National Mortgage Assn.	7.5	9/15/25	866	874	0.000%
Government National Mortgage Assn.	8	9/15/27	45,441	49,948	0.004%
Government National Mortgage Assn.	8	9/15/27	16,900	16,974	0.001%
Government National Mortgage Assn.	8	9/15/27	53,464	58,924	0.005%
Government National Mortgage Assn.	7.5	9/15/27	4,590	5,012	0.000%
Government National Mortgage Assn.	6.5	9/15/27	13,141	14,680	0.001%
Government National Mortgage Assn.	6.5	9/15/28	2,833	3,165	0.000%
Government National Mortgage Assn.	6.5	9/15/28	932	1,041	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,747	1,952	0.000%
Government National Mortgage Assn.	6.5	9/15/28	911	1,018	0.000%
Government National Mortgage Assn.	6.5	9/15/28	309	345	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,623	1,813	0.000%
Government National Mortgage Assn.	6.5	9/15/28	191	214	0.000%
Government National Mortgage Assn.	6.5	9/15/28	977	1,092	0.000%
Government National Mortgage Assn.	6.5	9/15/28	550	615	0.000%
Government National Mortgage Assn.	6.5	9/15/28	11,442	12,782	0.001%
Government National Mortgage Assn.	6.5	9/15/28	416	464	0.000%
Government National Mortgage Assn.	6.5	9/15/28	3,940	4,401	0.000%
Government National Mortgage Assn.	6.5	9/15/28	184	206	0.000%
Government National Mortgage Assn.	6.5	9/15/28	16,619	18,566	0.002%
Government National Mortgage Assn.	6.5	9/15/28	598	668	0.000%
Government National Mortgage Assn.	7.5	9/15/29	66	66	0.000%
Government National Mortgage Assn.	6.5	9/15/29	3,642	4,069	0.000%
Government National Mortgage Assn.	7.5	9/15/30	1,113	1,154	0.000%
Government National Mortgage Assn.	7.5	9/15/31	405	461	0.000%
Government National Mortgage Assn.	5	9/15/33	13,326	15,322	0.001%
Government National Mortgage Assn.	5	9/15/33	4,554	5,179	0.000%
Government National Mortgage Assn.	6.5	9/15/36	15,391	17,300	0.001%
Government National Mortgage Assn.	5.5	9/15/39	149,210	166,275	0.014%
Government National Mortgage Assn.	3	9/15/42	7,679,648	8,219,169	0.699%
Government National Mortgage Assn.	3	9/15/43	26,335	27,976	0.002%
Government National Mortgage Assn.	4.5	9/15/45	88,031	99,432	0.008%
Government National Mortgage Assn.	5.5	9/15/45	263,435	308,800	0.026%
Government National Mortgage Assn.	8	9/20/26	11,624	12,927	0.001%
Government National Mortgage Assn.	3	9/20/32	128,788	133,771	0.011%
Government National Mortgage Assn.	5.5	9/20/32	172,639	197,527	0.017%
Government National Mortgage Assn.	5	9/20/33	1,039,147	1,169,312	0.099%
Government National Mortgage Assn.	5.5	9/20/33	57,281	66,199	0.006%
Government National Mortgage Assn.	5.5	9/20/34	369,381	433,878	0.037%
Government National Mortgage Assn.	6.5	9/20/34	7,560	8,639	0.001%
Government National Mortgage Assn.	5	9/20/35	120,540	132,589	0.011%
Government National Mortgage Assn.	5.5	9/20/35	971,235	1,140,918	0.097%
Government National Mortgage Assn.	6	9/20/38	1,044,484	1,207,984	0.103%
Government National Mortgage Assn.	6	9/20/38	25,072	27,843	0.002%
Government National Mortgage Assn.	4.5	9/20/40	87,176	93,567	0.008%
Government National Mortgage Assn.	3.5	9/20/40	1,026,482	1,104,740	0.094%

Government National Mortgage Assn.	4	9/20/40	488,651	534,844	0.045%
Government National Mortgage Assn.	4.5	9/20/40	669,570	742,872	0.063%
Government National Mortgage Assn.	4.5	9/20/41	123,177	137,656	0.012%
Government National Mortgage Assn.	4	9/20/42	57,523	63,044	0.005%
Government National Mortgage Assn.	3.5	9/20/43	5,434,196	5,871,716	0.499%
Government National Mortgage Assn.	3	9/20/44	1,279,389	1,354,348	0.115%
Government National Mortgage Assn.	3.5	9/20/44	452,270	478,384	0.041%
Government National Mortgage Assn.	5.5	9/20/45	33,169	38,631	0.003%
Government National Mortgage Assn.	3.5	9/20/46	68,261	72,536	0.006%
Government National Mortgage Assn.	4.5	9/20/46	1,315,996	1,470,614	0.125%
Government National Mortgage Assn.	3.5	9/20/46	497,503	530,154	0.045%
Government National Mortgage Assn.	4	9/20/47	884,724	947,769	0.081%
Government National Mortgage Assn.	5	9/20/47	188,012	205,722	0.017%
Government National Mortgage Assn.	6	9/20/47	155,713	181,748	0.015%
Government National Mortgage Assn.	3	9/20/47	1,291,744	1,357,504	0.115%
Government National Mortgage Assn.	5	9/20/48	460,194	496,962	0.042%
Government National Mortgage Assn.	3	9/20/49	4,482,808	4,612,351	0.392%
Government National Mortgage Assn.	3.5	9/20/49	4,265,927	4,486,321	0.382%
Government National Mortgage Assn.	3.5	9/20/49	4,674,865	4,916,635	0.418%
Government National Mortgage Association	4.5	10/16/43	6,002,337	585,553	0.050%
Government National Mortgage Association	4	10/20/42	3,096,355	441,294	0.038%
Government National Mortgage Association	4	11/20/45	8,476,251	1,126,283	0.096%
Government National Mortgage Association	3	1/20/50	1,470,301	86,073	0.007%
Government National Mortgage Association	3	1/20/50	5,169,600	301,420	0.026%
Government National Mortgage Association	3.5	12/20/45	6,862,426	781,116	0.066%
Government National Mortgage Association	5	2/16/40	26,230,125	4,615,951	0.393%
Government National Mortgage Association	3.5	2/16/51	8,555,894	1,233,930	0.105%
Government National Mortgage Association	2.68	2/16/51	8,488,172	1,034,122	0.088%
Government National Mortgage Association	3.5	2/20/41	3,852,934	143,587	0.012%
Government National Mortgage Association	3	2/20/46	931,686	40,971	0.003%
Government National Mortgage Association	3	3/20/46	1,827,505	51,846	0.004%
Government National Mortgage Association	4.5	4/20/39	219,070	34,816	0.003%
Government National Mortgage Association	3.5	4/20/39	537,802	2,068	0.000%
Government National Mortgage Association	3.5	4/20/46	8,385,283	1,061,720	0.090%
Government National Mortgage Association	4	5/20/37	584,718	15,236	0.001%
Government National Mortgage Association	3	6/20/37	586,999	16,828	0.001%
Government National Mortgage Association	3.5	6/20/39	1,421,049	24,754	0.002%
Government National Mortgage Association	3.5	6/20/47	6,425,497	6,817,958	0.580%
Government National Mortgage Association	4	6/20/49	9,059,037	1,363,708	0.116%
Government National Mortgage Association	4.5	6/20/49	2,061,804	279,791	0.024%
Government National Mortgage Association	3.5	8/20/29	7,855,157	689,347	0.059%
Government National Mortgage Association	3.5	8/20/39	2,688,692	46,295	0.004%
Government National Mortgage Association	4	8/20/44	7,660,655	1,046,863	0.089%
Government National Mortgage Association	3.5	9/20/29	2,705,331	226,828	0.019%
Government National Mortgage Association	3.5	9/20/41	1,900,000	2,088,520	0.178%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	10,786,480	10,861,478	0.924%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	6,312,458	6,387,910	0.543%
TRP Government Reserve	0.05		24,807,114	24,807,114	2.110%
Verus Securitization Trust 2020-2	2.23	5/25/60	2,713,862	2,730,431	0.232%
Verus Securitization Trust 2020-2	2.99	5/25/60	9,132,000	9,284,005	0.790%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	4,000,000	4,059,776	0.345%

Total Investments in Securities **1,279,615,011**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 7/12/51 PAY CPI	(2,100,000)	(159,865)	(0.014%)
USD ZCIS 6/18/51 PAY CPI	(2,100,000)	(16,185)	(0.001%)

Total Swap Contracts **(176,049)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TYZ1 UST 10YR FUT DEC 21	(227)	12/21/2021	(29,875,329)	400,896	(2.541%)
WNZ1 ULTRA US BOND FUT DEC 21	(120)	12/21/2021	(22,927,500)	579,413	(1.950%)

Total Futures Contracts **980,309**

NET ASSETS **1,175,752,864**

NET ASSET VALUE PER SHARE

GNMA Fund Shares **9.29**

(\$608,852,856 / 65,520,441 Shares Outstanding)

GNMA Fund- I Class Shares 9.29

(\$32,716,677 / 3,520,759 Shares Outstanding)

GNMA Fund- Z Class Shares 9.29

(\$534,183,330 / 57,476,187 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.