

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
CD 2016-CD1 Mortgage Trust	3.08	8/10/49	1,544,000	1,582,760	0.127%
Fannie Mae Interest Strip	8.5	4/25/22	120	3	0.000%
Fannie Mae REMICS	5.5	12/25/36	915,615	1,072,203	0.086%
Fannie Mae REMICS	3	2/25/28	7,765,610	456,611	0.037%
Federal Home Loan Mortgage	7	11/1/30	1,850	2,146	0.000%
Federal Home Loan Mortgage	7	4/1/32	510,587	595,869	0.048%
Federal Home Loan Mortgage	6.5	8/1/36	27,441	31,363	0.003%
Federal National Mortgage Assn.	2.14	11/1/35	4,983	5,033	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	2,667,542	2,814,175	0.225%
Federal National Mortgage Assn.	3	1/1/26	(24,125,000)	(25,316,032)	(2.024%)
Federal National Mortgage Assn.	3	1/1/26	(1,469,000)	(1,541,459)	(0.123%)
Federal National Mortgage Assn.	3.5	1/1/26	308,000	326,581	0.026%
Federal National Mortgage Assn.	2.5	1/1/28	167,000	174,184	0.014%
Federal National Mortgage Assn.	5	1/1/34	1,831,000	2,027,102	0.162%
Federal National Mortgage Assn.	1.5	1/1/35	(6,027,000)	(6,192,315)	(0.495%)
Federal National Mortgage Assn.	2	1/1/35	(1,349,000)	(1,408,766)	(0.113%)
Federal National Mortgage Assn.	4.5	1/1/35	(37,250,000)	(40,367,496)	(3.228%)
Federal National Mortgage Assn.	4.5	1/1/36	(1,731,000)	(1,878,168)	(0.150%)
Federal National Mortgage Assn.	4	1/1/39	(2,241,000)	(2,396,465)	(0.192%)
Federal National Mortgage Assn.	3.5	1/1/41	(29,250,000)	(30,915,083)	(2.472%)
Federal National Mortgage Assn.	3.5	1/1/41	(4,465,000)	(4,725,627)	(0.378%)
Federal National Mortgage Assn.	3	1/1/43	5,066,000	5,311,751	0.425%
Federal National Mortgage Assn.	2.5	1/1/44	43,000,000	45,321,272	3.624%
Federal National Mortgage Assn.	2.5	1/1/44	12,656,000	13,315,974	1.065%
Federal National Mortgage Assn.	5	1/1/49	4,079,755	4,640,279	0.371%
Federal National Mortgage Assn.	1.5	1/1/50	(3,061,000)	(3,088,497)	(0.247%)
Federal National Mortgage Assn.	2	1/1/50	22,042,000	22,853,048	1.827%
Federal National Mortgage Assn.	3.5	1/1/50	9,129,662	9,652,485	0.772%
Federal National Mortgage Assn.	4.5	1/1/50	35,668,008	38,654,402	3.091%
Federal National Mortgage Assn.	3	12/1/49	13,255,958	14,128,572	1.130%
Federal National Mortgage Assn.	3	2/1/50	9,034,139	9,475,203	0.758%
Federal National Mortgage Assn.	3.5	3/1/50	12,335,846	13,033,525	1.042%
Federal National Mortgage Assn.	4.5	4/1/48	20,507,601	22,985,268	1.838%
Federal National Mortgage Assn.	3.5	5/1/50	3,029,349	3,228,427	0.258%
Federal National Mortgage Assn.	3.5	7/1/48	513,266	531,121	0.042%
Government National Mortgage Assn.	9	10/15/21	34	34	0.000%
Government National Mortgage Assn.	7.5	10/15/23	1,048	1,062	0.000%
Government National Mortgage Assn.	7.5	10/15/23	712	715	0.000%
Government National Mortgage Assn.	7.5	10/15/23	5,082	5,102	0.000%
Government National Mortgage Assn.	7.5	10/15/23	663	665	0.000%
Government National Mortgage Assn.	9.5	10/15/24	2,245	2,250	0.000%
Government National Mortgage Assn.	7.5	10/15/27	5,225	5,856	0.000%
Government National Mortgage Assn.	6.5	10/15/27	250	279	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,263	1,403	0.000%
Government National Mortgage Assn.	6.5	10/15/28	457	509	0.000%
Government National Mortgage Assn.	6.5	10/15/28	4,109	4,641	0.000%
Government National Mortgage Assn.	6.5	10/15/28	6,144	6,824	0.001%
Government National Mortgage Assn.	7.5	10/15/28	390	391	0.000%
Government National Mortgage Assn.	6.5	10/15/28	545	605	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,141	1,267	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,866	2,072	0.000%
Government National Mortgage Assn.	6.5	10/15/28	10,349	11,494	0.001%
Government National Mortgage Assn.	6.5	10/15/28	3,151	3,499	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,846	2,050	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,388	3,859	0.000%
Government National Mortgage Assn.	6.5	10/15/28	305	348	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,158	1,286	0.000%
Government National Mortgage Assn.	6.5	10/15/28	12,010	13,338	0.001%
Government National Mortgage Assn.	7.5	10/15/29	3,798	4,050	0.000%
Government National Mortgage Assn.	7.5	10/15/29	1,485	1,727	0.000%
Government National Mortgage Assn.	7.5	10/15/30	188	196	0.000%
Government National Mortgage Assn.	7.5	10/15/30	125	144	0.000%
Government National Mortgage Assn.	7.5	10/15/30	1,577	1,815	0.000%
Government National Mortgage Assn.	5	10/15/33	129,419	148,253	0.012%
Government National Mortgage Assn.	6.5	10/15/36	3,819	4,401	0.000%

Government National Mortgage Assn.	6.5	10/15/36	8,911	9,897	0.001%
Government National Mortgage Assn.	5.5	10/15/38	4,284,633	4,960,139	0.397%
Government National Mortgage Assn.	5	10/15/39	281,934	319,181	0.026%
Government National Mortgage Assn.	3.5	10/15/42	6,024,651	6,556,800	0.524%
Government National Mortgage Assn.	3	10/15/44	34,063	35,585	0.003%
Government National Mortgage Assn.	8.5	10/20/22	183	185	0.000%
Government National Mortgage Assn.	8	10/20/24	4,657	4,981	0.000%
Government National Mortgage Assn.	6.5	10/20/28	33,587	38,547	0.003%
Government National Mortgage Assn.	7	10/20/28	38,525	44,013	0.004%
Government National Mortgage Assn.	7	10/20/29	12,675	14,746	0.001%
Government National Mortgage Assn.	7	10/20/30	60,065	71,640	0.006%
Government National Mortgage Assn.	3	10/20/31	54,079	56,473	0.005%
Government National Mortgage Assn.	6.5	10/20/31	106,371	126,260	0.010%
Government National Mortgage Assn.	3	10/20/32	776,546	811,034	0.065%
Government National Mortgage Assn.	5.5	10/20/32	249,760	289,625	0.023%
Government National Mortgage Assn.	5.5	10/20/33	747	871	0.000%
Government National Mortgage Assn.	5.5	10/20/34	2,278,730	2,667,935	0.213%
Government National Mortgage Assn.	5	10/20/35	16,363	18,657	0.001%
Government National Mortgage Assn.	5.5	10/20/35	2,066	2,420	0.000%
Government National Mortgage Assn.	4.5	10/20/39	15,556	17,324	0.001%
Government National Mortgage Assn.	5	10/20/39	4,314,479	4,930,763	0.394%
Government National Mortgage Assn.	6	10/20/39	34,850	40,468	0.003%
Government National Mortgage Assn.	4	10/20/40	112,668	124,622	0.010%
Government National Mortgage Assn.	4.5	10/20/40	97,113	108,186	0.009%
Government National Mortgage Assn.	5	10/20/40	407,360	465,322	0.037%
Government National Mortgage Assn.	4	10/20/41	2,475,747	2,736,498	0.219%
Government National Mortgage Assn.	4.5	10/20/41	135,007	150,378	0.012%
Government National Mortgage Assn.	5.5	10/20/44	6,439	7,547	0.001%
Government National Mortgage Assn.	4	10/20/45	15,394,891	16,928,523	1.354%
Government National Mortgage Assn.	3.5	10/20/45	171,235	189,498	0.015%
Government National Mortgage Assn.	3.5	10/20/46	380,311	407,774	0.033%
Government National Mortgage Assn.	6	10/20/48	80,536	92,844	0.007%
Government National Mortgage Assn.	3	10/20/49	6,846,289	7,045,563	0.563%
Government National Mortgage Assn.	7.5	11/15/21	2,326	2,334	0.000%
Government National Mortgage Assn.	8.5	11/15/22	435	437	0.000%
Government National Mortgage Assn.	7.5	11/15/22	3,334	3,347	0.000%
Government National Mortgage Assn.	7.5	11/15/22	23	23	0.000%
Government National Mortgage Assn.	8.5	11/15/22	166	166	0.000%
Government National Mortgage Assn.	7.5	11/15/23	8,462	8,495	0.001%
Government National Mortgage Assn.	7.5	11/15/23	1,920	1,928	0.000%
Government National Mortgage Assn.	7.5	11/15/23	1,558	1,564	0.000%
Government National Mortgage Assn.	7.5	11/15/25	888	910	0.000%
Government National Mortgage Assn.	7.5	11/15/25	7,406	7,743	0.001%
Government National Mortgage Assn.	7.5	11/15/25	1,094	1,190	0.000%
Government National Mortgage Assn.	7.5	11/15/26	759	777	0.000%
Government National Mortgage Assn.	7.5	11/15/26	2,927	2,964	0.000%
Government National Mortgage Assn.	8	11/15/26	2,367	2,377	0.000%
Government National Mortgage Assn.	7.5	11/15/28	37,205	40,079	0.003%
Government National Mortgage Assn.	6.5	11/15/28	5,685	6,314	0.001%
Government National Mortgage Assn.	7.5	11/15/29	11,021	11,779	0.001%
Government National Mortgage Assn.	7.5	11/15/29	445	446	0.000%
Government National Mortgage Assn.	6.5	11/15/29	4,016	4,460	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,229	2,238	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,372	1,554	0.000%
Government National Mortgage Assn.	7.5	11/15/30	132	133	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,600	1,615	0.000%
Government National Mortgage Assn.	7.5	11/15/30	7,294	7,663	0.001%
Government National Mortgage Assn.	7.5	11/15/31	313	314	0.000%
Government National Mortgage Assn.	6	11/15/32	16,752	18,888	0.002%
Government National Mortgage Assn.	5	11/15/33	13,153	15,136	0.001%
Government National Mortgage Assn.	4.5	11/15/33	4,954	5,463	0.000%
Government National Mortgage Assn.	5	11/15/34	20,073	23,100	0.002%
Government National Mortgage Assn.	6	11/15/36	40,485	46,497	0.004%
Government National Mortgage Assn.	4	11/15/40	2,553,466	2,975,746	0.238%
Government National Mortgage Assn.	3.5	11/15/41	4,125,745	4,393,758	0.351%
Government National Mortgage Assn.	3	11/15/42	1,395,271	1,504,776	0.120%
Government National Mortgage Assn.	3.5	11/15/42	1,210,038	1,320,802	0.106%
Government National Mortgage Assn.	5.5	11/15/45	214,195	250,454	0.020%
Government National Mortgage Assn.	3	11/15/46	582,735	651,611	0.052%
Government National Mortgage Assn.	3	11/15/46	839,093	938,340	0.075%
Government National Mortgage Assn.	8.5	11/20/22	106	106	0.000%
Government National Mortgage Assn.	3	11/20/26	162,561	169,701	0.014%

Government National Mortgage Assn.	3	11/20/32	887,731	927,044	0.074%
Government National Mortgage Assn.	5.5	11/20/33	88,154	102,846	0.008%
Government National Mortgage Assn.	5.5	11/20/34	27,352	32,031	0.003%
Government National Mortgage Assn.	5	11/20/35	7,293	8,316	0.001%
Government National Mortgage Assn.	5.5	11/20/38	418,953	490,596	0.039%
Government National Mortgage Assn.	4.5	11/20/39	17,321	19,277	0.002%
Government National Mortgage Assn.	4	11/20/40	687,857	760,772	0.061%
Government National Mortgage Assn.	4.5	11/20/40	6,002,083	6,686,477	0.535%
Government National Mortgage Assn.	4	11/20/42	1,162,970	1,288,501	0.103%
Government National Mortgage Assn.	5.5	11/20/44	320,916	366,270	0.029%
Government National Mortgage Assn.	3.5	11/20/44	849,819	922,188	0.074%
Government National Mortgage Assn.	4	11/20/45	12,998,232	14,269,775	1.141%
Government National Mortgage Assn.	3.5	11/20/46	828,127	917,155	0.073%
Government National Mortgage Assn.	4	11/20/47	929,683	1,003,900	0.080%
Government National Mortgage Assn.	5	11/20/47	6,199,179	6,884,395	0.550%
Government National Mortgage Assn.	5	11/20/48	630,680	689,627	0.055%
Government National Mortgage Assn.	6	11/20/48	82,092	94,847	0.008%
Government National Mortgage Assn.	4.5	1/1/35	(2,340,000)	(2,507,716)	(0.201%)
Government National Mortgage Assn.	4	1/1/41	33,420,000	35,629,590	2.849%
Government National Mortgage Assn.	4	1/1/41	(1,557,000)	(1,660,794)	(0.133%)
Government National Mortgage Assn.	3.5	1/1/42	(1,746,000)	(1,849,819)	(0.148%)
Government National Mortgage Assn.	2.5	1/1/43	5,844,000	6,173,413	0.494%
Government National Mortgage Assn.	3	1/1/43	331,965,000	347,302,092	27.770%
Government National Mortgage Assn.	2.5	1/1/44	74,880,000	79,252,912	6.337%
Government National Mortgage Assn.	2	1/1/50	(420,000)	(438,440)	(0.035%)
Government National Mortgage Assn.	8.5	1/15/22	13	13	0.000%
Government National Mortgage Assn.	7.5	1/15/23	5,281	5,302	0.000%
Government National Mortgage Assn.	8	1/15/25	315	317	0.000%
Government National Mortgage Assn.	7.5	1/15/26	302	304	0.000%
Government National Mortgage Assn.	7.5	1/15/26	857	860	0.000%
Government National Mortgage Assn.	7.5	1/15/26	195	198	0.000%
Government National Mortgage Assn.	8	1/15/27	14,249	14,307	0.001%
Government National Mortgage Assn.	6.5	1/15/27	8,124	9,022	0.001%
Government National Mortgage Assn.	6.5	1/15/27	4,986	5,538	0.000%
Government National Mortgage Assn.	6.5	1/15/28	1,472	1,634	0.000%
Government National Mortgage Assn.	6.5	1/15/28	31,889	35,416	0.003%
Government National Mortgage Assn.	8	1/15/28	38,945	40,085	0.003%
Government National Mortgage Assn.	6.5	1/15/29	2,274	2,526	0.000%
Government National Mortgage Assn.	6.5	1/15/30	8,694	9,656	0.001%
Government National Mortgage Assn.	7.5	1/15/30	5,813	5,902	0.000%
Government National Mortgage Assn.	7.5	1/15/30	2,299	2,326	0.000%
Government National Mortgage Assn.	7.5	1/15/30	76	90	0.000%
Government National Mortgage Assn.	7.5	1/15/31	320	324	0.000%
Government National Mortgage Assn.	7.5	1/15/31	183	212	0.000%
Government National Mortgage Assn.	7.5	1/15/32	32,391	34,048	0.003%
Government National Mortgage Assn.	6	1/15/35	541,168	654,021	0.052%
Government National Mortgage Assn.	6	1/15/37	27,843	32,800	0.003%
Government National Mortgage Assn.	3.5	1/15/42	900,096	981,449	0.078%
Government National Mortgage Assn.	3	1/15/45	53,759	56,443	0.005%
Government National Mortgage Assn.	3	1/15/45	97,050	101,874	0.008%
Government National Mortgage Assn.	3	1/15/45	201,447	211,170	0.017%
Government National Mortgage Assn.	3	1/15/47	262,374	293,399	0.023%
Government National Mortgage Assn.	10	1/20/21	5	5	0.000%
Government National Mortgage Assn.	8.5	1/20/22	960	963	0.000%
Government National Mortgage Assn.	8.5	1/20/23	807	818	0.000%
Government National Mortgage Assn.	3.5	1/20/27	322,709	339,244	0.027%
Government National Mortgage Assn.	3	1/20/27	166,399	173,701	0.014%
Government National Mortgage Assn.	7	1/20/28	6,954	7,942	0.001%
Government National Mortgage Assn.	6	1/20/32	33,669	38,303	0.003%
Government National Mortgage Assn.	7	1/20/34	15,494	15,552	0.001%
Government National Mortgage Assn.	4.5	1/20/35	4,810	5,368	0.000%
Government National Mortgage Assn.	5	1/20/35	637,233	720,757	0.058%
Government National Mortgage Assn.	5.5	1/20/35	2,011	2,355	0.000%
Government National Mortgage Assn.	5	1/20/36	573,839	649,114	0.052%
Government National Mortgage Assn.	5.5	1/20/36	321,335	376,162	0.030%
Government National Mortgage Assn.	6.5	1/20/37	12,298	14,594	0.001%
Government National Mortgage Assn.	6	1/20/39	77,388	89,789	0.007%
Government National Mortgage Assn.	4.5	1/20/40	30,110	33,530	0.003%
Government National Mortgage Assn.	5.5	1/20/40	1,202,835	1,396,197	0.112%
Government National Mortgage Assn.	4.5	1/20/41	269,247	303,903	0.024%
Government National Mortgage Assn.	4	1/20/41	884,456	976,077	0.078%
Government National Mortgage Assn.	4.5	1/20/41	1,593,275	1,798,346	0.144%

Government National Mortgage Assn.	5.5	1/20/42	78,916	92,396	0.007%
Government National Mortgage Assn.	3.5	1/20/43	4,632,544	5,043,067	0.403%
Government National Mortgage Assn.	4	1/20/43	4,047,397	4,484,147	0.359%
Government National Mortgage Assn.	3.5	1/20/44	390,965	426,444	0.034%
Government National Mortgage Assn.	3.5	1/20/45	67,268	72,569	0.006%
Government National Mortgage Assn.	3.5	1/20/45	130,499	144,414	0.012%
Government National Mortgage Assn.	4	1/20/46	1,754,930	1,921,171	0.154%
Government National Mortgage Assn.	4.5	1/20/46	831,674	926,385	0.074%
Government National Mortgage Assn.	5	1/20/48	327,976	364,183	0.029%
Government National Mortgage Assn.	4	1/20/48	979,834	1,081,363	0.086%
Government National Mortgage Assn.	4.5	1/20/49	295,784	320,070	0.026%
Government National Mortgage Assn.	3	1/20/50	2,822,068	2,913,722	0.233%
Government National Mortgage Assn.	3.5	1/20/50	1,396,721	1,492,868	0.119%
Government National Mortgage Assn.	8	12/15/21	46	46	0.000%
Government National Mortgage Assn.	8	12/15/21	563	565	0.000%
Government National Mortgage Assn.	8.5	12/15/21	1,375	1,380	0.000%
Government National Mortgage Assn.	7.5	12/15/23	645	675	0.000%
Government National Mortgage Assn.	7.5	12/15/23	525	534	0.000%
Government National Mortgage Assn.	7.5	12/15/23	472	499	0.000%
Government National Mortgage Assn.	6.5	12/15/23	967	1,074	0.000%
Government National Mortgage Assn.	9.5	12/15/24	1,126	1,129	0.000%
Government National Mortgage Assn.	9.5	12/15/24	2,935	2,948	0.000%
Government National Mortgage Assn.	7.5	12/15/26	36,738	37,595	0.003%
Government National Mortgage Assn.	8	12/15/26	41,393	42,780	0.003%
Government National Mortgage Assn.	6.5	12/15/27	3,807	4,228	0.000%
Government National Mortgage Assn.	8	12/15/27	92,896	104,542	0.008%
Government National Mortgage Assn.	8	12/15/27	27,822	28,297	0.002%
Government National Mortgage Assn.	6.5	12/15/28	1,257	1,396	0.000%
Government National Mortgage Assn.	7.5	12/15/29	2,122	2,390	0.000%
Government National Mortgage Assn.	7.5	12/15/29	1,692	2,026	0.000%
Government National Mortgage Assn.	7.5	12/15/30	445	447	0.000%
Government National Mortgage Assn.	7.5	12/15/31	9,892	10,229	0.001%
Government National Mortgage Assn.	7.5	12/15/31	1,562	1,629	0.000%
Government National Mortgage Assn.	6.5	12/15/33	28,475	32,519	0.003%
Government National Mortgage Assn.	5.5	12/15/33	1,061,329	1,223,736	0.098%
Government National Mortgage Assn.	6	12/15/38	943	1,105	0.000%
Government National Mortgage Assn.	6.5	12/15/38	68,533	81,955	0.007%
Government National Mortgage Assn.	6	12/15/38	125,426	141,979	0.011%
Government National Mortgage Assn.	6	12/15/38	181,349	207,073	0.017%
Government National Mortgage Assn.	6	12/15/38	175,630	197,494	0.016%
Government National Mortgage Assn.	3	12/15/42	65,892	71,059	0.006%
Government National Mortgage Assn.	3	12/15/46	543,091	568,032	0.045%
Government National Mortgage Assn.	3	12/15/46	948,149	1,060,127	0.085%
Government National Mortgage Assn.	8.5	12/20/21	66	66	0.000%
Government National Mortgage Assn.	3.5	12/20/32	424,459	446,335	0.036%
Government National Mortgage Assn.	5.5	12/20/33	27,196	31,754	0.003%
Government National Mortgage Assn.	6	12/20/33	113,660	132,627	0.011%
Government National Mortgage Assn.	4.5	12/20/34	21,869	24,377	0.002%
Government National Mortgage Assn.	5	12/20/34	854,565	974,037	0.078%
Government National Mortgage Assn.	5.5	12/20/34	118,897	139,171	0.011%
Government National Mortgage Assn.	5	12/20/35	700,435	798,971	0.064%
Government National Mortgage Assn.	6	12/20/36	307,584	357,407	0.029%
Government National Mortgage Assn.	6	12/20/38	176,890	205,215	0.016%
Government National Mortgage Assn.	4	12/20/39	91,762	101,480	0.008%
Government National Mortgage Assn.	4.5	12/20/39	1,070,279	1,191,719	0.095%
Government National Mortgage Assn.	6.5	12/20/40	11,057	12,522	0.001%
Government National Mortgage Assn.	3.5	12/20/40	24,742	26,725	0.002%
Government National Mortgage Assn.	6	12/20/40	66,071	76,870	0.006%
Government National Mortgage Assn.	4	12/20/41	174,906	193,266	0.015%
Government National Mortgage Assn.	3.5	12/20/42	1,623,186	1,767,206	0.141%
Government National Mortgage Assn.	3	12/20/44	4,956,848	5,283,608	0.422%
Government National Mortgage Assn.	5	12/20/45	3,152,440	3,613,355	0.289%
Government National Mortgage Assn.	5.5	12/20/45	5,021	5,792	0.000%
Government National Mortgage Assn.	5	12/20/47	127,845	141,959	0.011%
Government National Mortgage Assn.	5	12/20/48	1,897,553	2,075,004	0.166%
Government National Mortgage Assn.	3.5	12/20/49	17,514,086	18,772,976	1.501%
Government National Mortgage Assn.	7.5	2/15/23	66	67	0.000%
Government National Mortgage Assn.	7.5	2/15/23	501	507	0.000%
Government National Mortgage Assn.	7.5	2/15/23	2,344	2,374	0.000%
Government National Mortgage Assn.	7.5	2/15/24	407	408	0.000%
Government National Mortgage Assn.	6.5	2/15/28	246	274	0.000%
Government National Mortgage Assn.	7.5	2/15/28	39,451	43,329	0.003%

Government National Mortgage Assn.	6.5	2/15/29	23,806	26,439	0.002%
Government National Mortgage Assn.	6.5	2/15/29	9,682	10,753	0.001%
Government National Mortgage Assn.	6.5	2/15/29	2,565	2,848	0.000%
Government National Mortgage Assn.	6.5	2/15/29	4,105	4,559	0.000%
Government National Mortgage Assn.	7.5	2/15/31	1,682	1,751	0.000%
Government National Mortgage Assn.	7.5	2/15/32	410	431	0.000%
Government National Mortgage Assn.	6.5	2/15/33	3,625	4,026	0.000%
Government National Mortgage Assn.	6.5	2/15/33	46,819	51,998	0.004%
Government National Mortgage Assn.	6.5	2/15/33	100,611	111,740	0.009%
Government National Mortgage Assn.	6.5	2/15/33	94,900	105,398	0.008%
Government National Mortgage Assn.	6.5	2/15/33	143,701	163,663	0.013%
Government National Mortgage Assn.	5	2/15/34	269,717	307,868	0.025%
Government National Mortgage Assn.	5	2/15/35	2,378	2,623	0.000%
Government National Mortgage Assn.	6	2/15/37	38,659	43,756	0.003%
Government National Mortgage Assn.	6	2/15/39	67,245	75,498	0.006%
Government National Mortgage Assn.	6	2/15/39	7,232	8,124	0.001%
Government National Mortgage Assn.	4.5	2/15/40	89,818	100,116	0.008%
Government National Mortgage Assn.	3	2/15/45	23,878	25,102	0.002%
Government National Mortgage Assn.	8.5	2/20/22	294	298	0.000%
Government National Mortgage Assn.	8.5	2/20/23	227	230	0.000%
Government National Mortgage Assn.	6.5	2/20/29	93,602	108,516	0.009%
Government National Mortgage Assn.	2.5	2/20/31	7,237,782	7,554,903	0.604%
Government National Mortgage Assn.	7	2/20/31	10,045	12,041	0.001%
Government National Mortgage Assn.	5.5	2/20/33	61,676	71,739	0.006%
Government National Mortgage Assn.	5.5	2/20/34	1,477,491	1,723,885	0.138%
Government National Mortgage Assn.	5	2/20/35	7,287	8,306	0.001%
Government National Mortgage Assn.	5.5	2/20/35	209,662	239,392	0.019%
Government National Mortgage Assn.	5	2/20/36	289,407	330,200	0.026%
Government National Mortgage Assn.	5.5	2/20/37	24	28	0.000%
Government National Mortgage Assn.	5.5	2/20/38	61,930	72,528	0.006%
Government National Mortgage Assn.	6	2/20/39	57,103	66,253	0.005%
Government National Mortgage Assn.	4.5	2/20/39	8,097	8,986	0.001%
Government National Mortgage Assn.	4.5	2/20/40	161,639	179,939	0.014%
Government National Mortgage Assn.	5	2/20/40	3,598,231	4,113,547	0.329%
Government National Mortgage Assn.	4	2/20/41	652,046	721,209	0.058%
Government National Mortgage Assn.	5.5	2/20/41	44,079	51,657	0.004%
Government National Mortgage Assn.	4	2/20/43	504,636	559,039	0.045%
Government National Mortgage Assn.	5.5	2/20/43	12,957	14,903	0.001%
Government National Mortgage Assn.	4	2/20/44	277,318	306,235	0.024%
Government National Mortgage Assn.	3.5	2/20/45	435,730	474,344	0.038%
Government National Mortgage Assn.	3.5	2/20/45	250,160	267,853	0.021%
Government National Mortgage Assn.	4.5	2/20/46	1,971,682	2,196,114	0.176%
Government National Mortgage Assn.	3.5	2/20/48	1,857,954	2,057,285	0.164%
Government National Mortgage Assn.	3.5	2/20/48	4,474,374	4,903,730	0.392%
Government National Mortgage Assn.	3.5	2/20/48	7,507,600	8,070,479	0.645%
Government National Mortgage Assn.	5	2/20/49	1,492,039	1,633,012	0.131%
Government National Mortgage Assn.	7.5	3/15/22	250	251	0.000%
Government National Mortgage Assn.	7.5	3/15/22	468	470	0.000%
Government National Mortgage Assn.	7.5	3/15/22	319	320	0.000%
Government National Mortgage Assn.	7.5	3/15/23	2,806	2,817	0.000%
Government National Mortgage Assn.	7.5	3/15/23	578	596	0.000%
Government National Mortgage Assn.	7.5	3/15/23	28	28	0.000%
Government National Mortgage Assn.	9.5	3/15/23	36	36	0.000%
Government National Mortgage Assn.	8	3/15/25	275	284	0.000%
Government National Mortgage Assn.	6.5	3/15/26	557	618	0.000%
Government National Mortgage Assn.	7.5	3/15/26	833	859	0.000%
Government National Mortgage Assn.	7.5	3/15/26	474	516	0.000%
Government National Mortgage Assn.	6.5	3/15/26	7,628	8,472	0.001%
Government National Mortgage Assn.	6.5	3/15/26	8,029	8,917	0.001%
Government National Mortgage Assn.	6.5	3/15/26	7,179	7,973	0.001%
Government National Mortgage Assn.	6.5	3/15/26	706	784	0.000%
Government National Mortgage Assn.	6.5	3/15/26	159	177	0.000%
Government National Mortgage Assn.	6.5	3/15/26	4,979	5,530	0.000%
Government National Mortgage Assn.	6.5	3/15/26	19,397	21,542	0.002%
Government National Mortgage Assn.	10	3/15/26	569	571	0.000%
Government National Mortgage Assn.	7.5	3/15/28	1,189	1,194	0.000%
Government National Mortgage Assn.	6.5	3/15/28	889	987	0.000%
Government National Mortgage Assn.	6.5	3/15/28	423	470	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,986	3,443	0.000%
Government National Mortgage Assn.	6.5	3/15/29	13,063	14,591	0.001%
Government National Mortgage Assn.	6.5	3/15/29	402	447	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,306	2,561	0.000%

Government National Mortgage Assn.	7.5	3/15/30	3,524	4,020	0.000%
Government National Mortgage Assn.	7.5	3/15/30	2,581	2,591	0.000%
Government National Mortgage Assn.	8	3/15/30	879	1,028	0.000%
Government National Mortgage Assn.	7.5	3/15/31	7,274	7,652	0.001%
Government National Mortgage Assn.	7.5	3/15/31	468	476	0.000%
Government National Mortgage Assn.	7.5	3/15/31	3,586	3,642	0.000%
Government National Mortgage Assn.	7.5	3/15/31	1,160	1,171	0.000%
Government National Mortgage Assn.	7.5	3/15/32	264,279	321,091	0.026%
Government National Mortgage Assn.	5	3/15/35	5,916	6,622	0.001%
Government National Mortgage Assn.	6	3/15/36	324,821	382,837	0.031%
Government National Mortgage Assn.	3	3/15/45	16,029	16,793	0.001%
Government National Mortgage Assn.	9	3/20/25	335	348	0.000%
Government National Mortgage Assn.	6.5	3/20/26	30,132	33,082	0.003%
Government National Mortgage Assn.	3	3/20/27	441,463	460,879	0.037%
Government National Mortgage Assn.	6.5	3/20/28	154	175	0.000%
Government National Mortgage Assn.	7	3/20/30	4,800	5,551	0.000%
Government National Mortgage Assn.	3	3/20/32	230,575	240,805	0.019%
Government National Mortgage Assn.	3.5	3/20/33	275,136	289,374	0.023%
Government National Mortgage Assn.	5	3/20/34	19,202	21,720	0.002%
Government National Mortgage Assn.	5.5	3/20/34	387,722	452,859	0.036%
Government National Mortgage Assn.	5	3/20/35	31,602	36,022	0.003%
Government National Mortgage Assn.	5.5	3/20/35	43,438	50,871	0.004%
Government National Mortgage Assn.	5	3/20/36	2,044	2,332	0.000%
Government National Mortgage Assn.	6.5	3/20/39	4,176	4,788	0.000%
Government National Mortgage Assn.	4	3/20/39	22,756	24,976	0.002%
Government National Mortgage Assn.	4	3/20/40	20,570	22,757	0.002%
Government National Mortgage Assn.	4.5	3/20/41	680,623	758,238	0.061%
Government National Mortgage Assn.	5	3/20/41	1,882,534	2,157,763	0.173%
Government National Mortgage Assn.	3	3/20/43	4,087,108	4,417,611	0.353%
Government National Mortgage Assn.	3.5	3/20/43	535,456	588,701	0.047%
Government National Mortgage Assn.	3	3/20/43	1,310,628	1,399,894	0.112%
Government National Mortgage Assn.	4.5	3/20/43	53,697	59,820	0.005%
Government National Mortgage Assn.	4	3/20/44	158,057	174,533	0.014%
Government National Mortgage Assn.	5.5	3/20/44	1,033,542	1,209,898	0.097%
Government National Mortgage Assn.	4	3/20/45	6,912,798	7,624,330	0.610%
Government National Mortgage Assn.	4	3/20/46	2,006,108	2,201,038	0.176%
Government National Mortgage Assn.	5.5	3/20/46	70,363	81,171	0.006%
Government National Mortgage Assn.	3.5	3/20/47	90,359	98,173	0.008%
Government National Mortgage Assn.	3.5	3/20/47	15,370,780	17,021,054	1.361%
Government National Mortgage Assn.	4.5	3/20/49	6,623,307	7,166,473	0.573%
Government National Mortgage Assn.	5.5	3/20/49	3,269,572	3,604,290	0.288%
Government National Mortgage Assn.	4	3/20/49	3,547,900	3,777,010	0.302%
Government National Mortgage Assn.	3	3/20/50	1,987,973	2,038,118	0.163%
Government National Mortgage Assn.	7.5	4/15/22	5,079	5,097	0.000%
Government National Mortgage Assn.	7.5	4/15/22	4	4	0.000%
Government National Mortgage Assn.	7.5	4/15/23	3,298	3,343	0.000%
Government National Mortgage Assn.	7.5	4/15/23	400	401	0.000%
Government National Mortgage Assn.	6.5	4/15/26	3,164	3,514	0.000%
Government National Mortgage Assn.	6.5	4/15/26	10,775	11,966	0.001%
Government National Mortgage Assn.	6.5	4/15/28	477	530	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,167	2,407	0.000%
Government National Mortgage Assn.	6.5	4/15/28	116	129	0.000%
Government National Mortgage Assn.	7.5	4/15/28	240	245	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,280	1,422	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,970	3,299	0.000%
Government National Mortgage Assn.	6.5	4/15/28	632	702	0.000%
Government National Mortgage Assn.	6.5	4/15/28	5,500	6,108	0.000%
Government National Mortgage Assn.	6.5	4/15/28	471	523	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,854	2,059	0.000%
Government National Mortgage Assn.	7.5	4/15/28	163	167	0.000%
Government National Mortgage Assn.	7.5	4/15/29	231	251	0.000%
Government National Mortgage Assn.	6.5	4/15/29	2,621	2,911	0.000%
Government National Mortgage Assn.	6.5	4/15/29	792	880	0.000%
Government National Mortgage Assn.	6.5	4/15/29	315	350	0.000%
Government National Mortgage Assn.	7.5	4/15/31	829	921	0.000%
Government National Mortgage Assn.	6.5	4/15/31	7,330	8,481	0.001%
Government National Mortgage Assn.	6.5	4/15/32	23,679,340	27,939,900	2.234%
Government National Mortgage Assn.	5	4/15/34	123,428	141,995	0.011%
Government National Mortgage Assn.	6	4/15/37	55,059	62,084	0.005%
Government National Mortgage Assn.	4.5	4/15/39	10,435	11,693	0.001%
Government National Mortgage Assn.	5.5	4/15/39	33,258	38,944	0.003%
Government National Mortgage Assn.	4.5	4/15/41	5,633,721	6,307,580	0.504%

Government National Mortgage Assn.	3	4/15/46	43,864	49,045	0.004%
Government National Mortgage Assn.	8.5	4/20/22	1,103	1,115	0.000%
Government National Mortgage Assn.	6.5	4/20/28	126	141	0.000%
Government National Mortgage Assn.	6.5	4/20/29	2,085	2,395	0.000%
Government National Mortgage Assn.	7	4/20/31	22,477	26,908	0.002%
Government National Mortgage Assn.	3.5	4/20/33	352,352	370,544	0.030%
Government National Mortgage Assn.	4.5	4/20/34	3,089	3,440	0.000%
Government National Mortgage Assn.	4.5	4/20/35	17,201	19,159	0.002%
Government National Mortgage Assn.	5	4/20/38	320,734	364,871	0.029%
Government National Mortgage Assn.	5	4/20/39	193,196	221,332	0.018%
Government National Mortgage Assn.	5.5	4/20/39	6,838	7,959	0.001%
Government National Mortgage Assn.	6	4/20/39	69,264	80,409	0.006%
Government National Mortgage Assn.	6.5	4/20/39	1,590,626	1,871,139	0.150%
Government National Mortgage Assn.	4.5	4/20/40	4,557,344	5,073,024	0.406%
Government National Mortgage Assn.	5	4/20/40	2,344,078	2,679,278	0.214%
Government National Mortgage Assn.	4.5	4/20/41	300,612	334,893	0.027%
Government National Mortgage Assn.	3.5	4/20/42	9,560	10,380	0.001%
Government National Mortgage Assn.	3.5	4/20/43	785,964	869,499	0.070%
Government National Mortgage Assn.	3	4/20/43	768,664	821,049	0.066%
Government National Mortgage Assn.	3.5	4/20/43	987,057	1,074,700	0.086%
Government National Mortgage Assn.	4	4/20/43	4,021,653	4,454,988	0.356%
Government National Mortgage Assn.	3.5	4/20/43	210,033	228,959	0.018%
Government National Mortgage Assn.	3.5	4/20/45	188,654	208,687	0.017%
Government National Mortgage Assn.	3.5	4/20/45	266,633	294,431	0.024%
Government National Mortgage Assn.	3.5	4/20/45	10,876,946	12,087,678	0.967%
Government National Mortgage Assn.	3.5	4/20/45	112,469	122,746	0.010%
Government National Mortgage Assn.	5.5	4/20/46	23,587	27,604	0.002%
Government National Mortgage Assn.	4	4/20/47	11,575,201	12,536,717	1.002%
Government National Mortgage Assn.	3.5	4/20/47	210,365	229,181	0.018%
Government National Mortgage Assn.	3.5	4/20/47	177,178	193,029	0.015%
Government National Mortgage Assn.	3.5	4/20/48	822,163	890,377	0.071%
Government National Mortgage Assn.	4	4/20/49	4,297,454	4,572,783	0.366%
Government National Mortgage Assn.	9	5/15/22	477	479	0.000%
Government National Mortgage Assn.	7.5	5/15/23	379	380	0.000%
Government National Mortgage Assn.	7.5	5/15/23	119	119	0.000%
Government National Mortgage Assn.	7.5	5/15/23	1,757	1,763	0.000%
Government National Mortgage Assn.	7.5	5/15/23	2,674	2,732	0.000%
Government National Mortgage Assn.	9	5/15/24	8,423	8,502	0.001%
Government National Mortgage Assn.	7.5	5/15/24	432	434	0.000%
Government National Mortgage Assn.	6.5	5/15/24	32,075	35,623	0.003%
Government National Mortgage Assn.	6.5	5/15/26	1,981	2,200	0.000%
Government National Mortgage Assn.	7.5	5/15/26	543	545	0.000%
Government National Mortgage Assn.	6.5	5/15/26	4,679	5,196	0.000%
Government National Mortgage Assn.	6.5	5/15/26	5,654	6,279	0.001%
Government National Mortgage Assn.	6.5	5/15/26	8,435	9,368	0.001%
Government National Mortgage Assn.	6.5	5/15/28	1,400	1,555	0.000%
Government National Mortgage Assn.	6.5	5/15/28	17,033	18,918	0.002%
Government National Mortgage Assn.	6.5	5/15/28	1,334	1,482	0.000%
Government National Mortgage Assn.	6.5	5/15/28	23,350	25,932	0.002%
Government National Mortgage Assn.	6.5	5/15/28	47	52	0.000%
Government National Mortgage Assn.	6.5	5/15/28	1,843	2,047	0.000%
Government National Mortgage Assn.	7.5	5/15/29	240	246	0.000%
Government National Mortgage Assn.	6.5	5/15/29	4,386	4,930	0.000%
Government National Mortgage Assn.	6.5	5/15/29	9,520	10,573	0.001%
Government National Mortgage Assn.	6.5	5/15/29	226	251	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,136	1,262	0.000%
Government National Mortgage Assn.	6.5	5/15/29	3,383	3,877	0.000%
Government National Mortgage Assn.	7.5	5/15/31	893	940	0.000%
Government National Mortgage Assn.	5	5/15/33	605	696	0.000%
Government National Mortgage Assn.	5	5/15/33	725	824	0.000%
Government National Mortgage Assn.	4.5	5/15/39	1,248,341	1,413,230	0.113%
Government National Mortgage Assn.	3	5/15/43	425,406	458,783	0.037%
Government National Mortgage Assn.	3	5/15/43	19,455	20,520	0.002%
Government National Mortgage Assn.	3	5/15/45	11,765	12,336	0.001%
Government National Mortgage Assn.	8.5	5/20/22	1,098	1,111	0.000%
Government National Mortgage Assn.	9	5/20/22	261	265	0.000%
Government National Mortgage Assn.	3	5/20/27	128,297	133,937	0.011%
Government National Mortgage Assn.	8	5/20/27	7,900	8,790	0.001%
Government National Mortgage Assn.	7	5/20/28	3,775	4,346	0.000%
Government National Mortgage Assn.	4.5	5/20/30	30,606	33,186	0.003%
Government National Mortgage Assn.	7	5/20/31	16,174	19,527	0.002%
Government National Mortgage Assn.	3	5/20/32	502,609	524,878	0.042%

Government National Mortgage Assn.	3.5	5/20/32	165,503	174,046	0.014%
Government National Mortgage Assn.	5.5	5/20/34	352,678	412,076	0.033%
Government National Mortgage Assn.	6	5/20/34	3,508	4,070	0.000%
Government National Mortgage Assn.	5	5/20/35	1,322,994	1,508,131	0.121%
Government National Mortgage Assn.	5.5	5/20/35	20,717	24,255	0.002%
Government National Mortgage Assn.	6	5/20/36	29,560	34,306	0.003%
Government National Mortgage Assn.	5.5	5/20/39	31,814	37,247	0.003%
Government National Mortgage Assn.	4.5	5/20/40	8,416,749	9,376,403	0.750%
Government National Mortgage Assn.	4	5/20/41	2,040,739	2,257,291	0.180%
Government National Mortgage Assn.	4.5	5/20/41	16,722	18,629	0.001%
Government National Mortgage Assn.	3.5	5/20/42	91,626	99,870	0.008%
Government National Mortgage Assn.	3.5	5/20/42	251,332	273,734	0.022%
Government National Mortgage Assn.	3.5	5/20/42	2,070,482	2,253,834	0.180%
Government National Mortgage Assn.	3	5/20/43	2,003,392	2,139,816	0.171%
Government National Mortgage Assn.	3.5	5/20/43	280,218	302,678	0.024%
Government National Mortgage Assn.	5.5	5/20/45	122,355	143,371	0.011%
Government National Mortgage Assn.	3	5/20/46	20,382,110	21,715,439	1.736%
Government National Mortgage Assn.	4	5/20/46	798,322	873,723	0.070%
Government National Mortgage Assn.	3.5	5/20/46	919,998	1,023,542	0.082%
Government National Mortgage Assn.	4	5/20/47	15,473,849	16,651,445	1.331%
Government National Mortgage Assn.	5	5/20/48	841,201	919,989	0.074%
Government National Mortgage Assn.	5.5	5/20/48	1,683,534	1,874,816	0.150%
Government National Mortgage Assn.	5	5/20/48	712,524	790,207	0.063%
Government National Mortgage Assn.	9	6/15/21	11	11	0.000%
Government National Mortgage Assn.	9	6/15/21	34	34	0.000%
Government National Mortgage Assn.	9	6/15/21	63	63	0.000%
Government National Mortgage Assn.	9	6/15/21	35	35	0.000%
Government National Mortgage Assn.	7.5	6/15/23	454	460	0.000%
Government National Mortgage Assn.	7.5	6/15/23	609	611	0.000%
Government National Mortgage Assn.	7.5	6/15/23	7,104	7,205	0.001%
Government National Mortgage Assn.	7.5	6/15/26	275	287	0.000%
Government National Mortgage Assn.	6.5	6/15/26	1,708	1,897	0.000%
Government National Mortgage Assn.	7.5	6/15/26	226	227	0.000%
Government National Mortgage Assn.	7.5	6/15/26	5,671	5,755	0.000%
Government National Mortgage Assn.	6.5	6/15/28	9,106	10,113	0.001%
Government National Mortgage Assn.	7.5	6/15/28	110,457	124,620	0.010%
Government National Mortgage Assn.	7.5	6/15/28	19,280	19,360	0.002%
Government National Mortgage Assn.	7.5	6/15/28	11,580	12,924	0.001%
Government National Mortgage Assn.	6.5	6/15/28	950	1,055	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,500	1,666	0.000%
Government National Mortgage Assn.	6.5	6/15/28	727	808	0.000%
Government National Mortgage Assn.	6.5	6/15/29	1,879	2,086	0.000%
Government National Mortgage Assn.	6.5	6/15/29	133	148	0.000%
Government National Mortgage Assn.	6.5	6/15/31	40,887	47,696	0.004%
Government National Mortgage Assn.	6.5	6/15/31	348	387	0.000%
Government National Mortgage Assn.	6.5	6/15/31	2,049	2,375	0.000%
Government National Mortgage Assn.	7.5	6/15/32	2,528	2,743	0.000%
Government National Mortgage Assn.	7.5	6/15/32	4,833	5,855	0.000%
Government National Mortgage Assn.	6	6/15/36	439,277	530,694	0.042%
Government National Mortgage Assn.	6	6/15/36	70,962	81,756	0.007%
Government National Mortgage Assn.	4.5	6/15/39	2,426,525	2,747,234	0.220%
Government National Mortgage Assn.	4.5	6/15/40	779,474	882,472	0.071%
Government National Mortgage Assn.	5	6/15/40	724,492	831,140	0.066%
Government National Mortgage Assn.	4.5	6/15/40	1,520,283	1,701,434	0.136%
Government National Mortgage Assn.	4.5	6/15/40	240,200	268,817	0.021%
Government National Mortgage Assn.	4.5	6/15/40	1,796,192	2,010,219	0.161%
Government National Mortgage Assn.	4.5	6/15/40	2,488,562	2,824,008	0.226%
Government National Mortgage Assn.	3.5	6/15/43	11,360,355	12,571,567	1.005%
Government National Mortgage Assn.	3	6/15/43	28,990	30,509	0.002%
Government National Mortgage Assn.	3.5	6/15/46	1,306,624	1,422,337	0.114%
Government National Mortgage Assn.	3.5	6/15/46	980,237	1,041,052	0.083%
Government National Mortgage Assn.	3	6/20/27	1,101,902	1,150,370	0.092%
Government National Mortgage Assn.	7	6/20/29	9,583	11,170	0.001%
Government National Mortgage Assn.	3	6/20/30	83,286	86,969	0.007%
Government National Mortgage Assn.	6	6/20/31	1,796	2,042	0.000%
Government National Mortgage Assn.	3	6/20/32	9,625,838	10,124,633	0.810%
Government National Mortgage Assn.	3	6/20/32	470,956	491,789	0.039%
Government National Mortgage Assn.	3.5	6/20/33	241,484	254,069	0.020%
Government National Mortgage Assn.	5	6/20/33	75,821	86,089	0.007%
Government National Mortgage Assn.	4.5	6/20/34	45,944	51,284	0.004%
Government National Mortgage Assn.	5	6/20/35	1,038	1,183	0.000%
Government National Mortgage Assn.	4	6/20/40	646,527	715,144	0.057%



Government National Mortgage Assn.	4.5	6/20/40	1,127,581	1,256,148	0.100%
Government National Mortgage Assn.	3.5	6/20/42	15,028	16,342	0.001%
Government National Mortgage Assn.	3.5	6/20/42	10,362,969	11,280,679	0.902%
Government National Mortgage Assn.	3	6/20/43	271,278	289,772	0.023%
Government National Mortgage Assn.	3.5	6/20/43	2,590,358	2,820,724	0.226%
Government National Mortgage Assn.	5.5	6/20/43	113,567	132,945	0.011%
Government National Mortgage Assn.	3.5	6/20/43	7,333,611	7,932,577	0.634%
Government National Mortgage Assn.	3	6/20/46	7,913,980	8,432,657	0.674%
Government National Mortgage Assn.	5.5	6/20/46	5,720	6,725	0.001%
Government National Mortgage Assn.	3.5	6/20/46	456,459	490,852	0.039%
Government National Mortgage Assn.	4	6/20/47	5,491,154	5,925,969	0.474%
Government National Mortgage Assn.	6.5	6/20/48	30,733	35,652	0.003%
Government National Mortgage Assn.	5	6/20/48	3,267,937	3,573,819	0.286%
Government National Mortgage Assn.	5.5	6/20/48	6,980,091	7,775,634	0.622%
Government National Mortgage Assn.	5	6/20/49	7,571	8,276	0.001%
Government National Mortgage Assn.	4.5	6/20/50	7,073,309	7,654,196	0.612%
Government National Mortgage Assn.	9	7/15/21	19	19	0.000%
Government National Mortgage Assn.	6	7/15/21	158	158	0.000%
Government National Mortgage Assn.	10	7/15/22	2	2	0.000%
Government National Mortgage Assn.	7.5	7/15/23	188	188	0.000%
Government National Mortgage Assn.	7.5	7/15/23	129	129	0.000%
Government National Mortgage Assn.	7.5	7/15/23	1,105	1,109	0.000%
Government National Mortgage Assn.	7.5	7/15/23	827	830	0.000%
Government National Mortgage Assn.	7.5	7/15/23	634	664	0.000%
Government National Mortgage Assn.	7.5	7/15/23	39	39	0.000%
Government National Mortgage Assn.	7.5	7/15/23	913	917	0.000%
Government National Mortgage Assn.	6.5	7/15/28	536	596	0.000%
Government National Mortgage Assn.	6.5	7/15/28	1,664	1,848	0.000%
Government National Mortgage Assn.	6.5	7/15/28	1,086	1,206	0.000%
Government National Mortgage Assn.	7.5	7/15/28	29,634	30,160	0.002%
Government National Mortgage Assn.	7.5	7/15/28	21,802	25,098	0.002%
Government National Mortgage Assn.	6.5	7/15/29	142	158	0.000%
Government National Mortgage Assn.	6.5	7/15/29	27,192	30,199	0.002%
Government National Mortgage Assn.	6.5	7/15/29	1,585	1,760	0.000%
Government National Mortgage Assn.	6.5	7/15/29	366	406	0.000%
Government National Mortgage Assn.	7.5	7/15/29	2,227	2,338	0.000%
Government National Mortgage Assn.	6.5	7/15/29	818	909	0.000%
Government National Mortgage Assn.	6.5	7/15/29	2,036	2,274	0.000%
Government National Mortgage Assn.	7.5	7/15/31	10,056	10,411	0.001%
Government National Mortgage Assn.	6.5	7/15/31	1,487	1,759	0.000%
Government National Mortgage Assn.	5	7/15/33	12,323	13,666	0.001%
Government National Mortgage Assn.	5	7/15/33	14,738	16,968	0.001%
Government National Mortgage Assn.	5	7/15/33	8,753	10,082	0.001%
Government National Mortgage Assn.	6	7/15/35	369,426	446,404	0.036%
Government National Mortgage Assn.	6	7/15/36	259,586	313,631	0.025%
Government National Mortgage Assn.	5	7/15/37	12,434	13,738	0.001%
Government National Mortgage Assn.	4.5	7/15/39	289,744	322,677	0.026%
Government National Mortgage Assn.	4.5	7/15/40	72,645	81,122	0.006%
Government National Mortgage Assn.	4	7/15/41	384,759	416,269	0.033%
Government National Mortgage Assn.	3	7/15/46	324,141	344,955	0.028%
Government National Mortgage Assn.	3.5	7/20/27	207,774	218,424	0.017%
Government National Mortgage Assn.	6.5	7/20/31	2,150	2,528	0.000%
Government National Mortgage Assn.	7	7/20/31	15,299	18,510	0.001%
Government National Mortgage Assn.	3.5	7/20/33	262,368	275,931	0.022%
Government National Mortgage Assn.	5.5	7/20/33	258,360	294,821	0.024%
Government National Mortgage Assn.	5	7/20/34	16,073	18,335	0.001%
Government National Mortgage Assn.	5.5	7/20/34	192,850	225,587	0.018%
Government National Mortgage Assn.	6	7/20/34	142,899	167,195	0.013%
Government National Mortgage Assn.	5.5	7/20/34	3,211	3,753	0.000%
Government National Mortgage Assn.	5.5	7/20/35	1,958,928	2,236,578	0.179%
Government National Mortgage Assn.	5.5	7/20/35	57,046	63,271	0.005%
Government National Mortgage Assn.	6	7/20/36	74,011	85,861	0.007%
Government National Mortgage Assn.	6.5	7/20/36	6,516	7,718	0.001%
Government National Mortgage Assn.	4.5	7/20/39	31,753	35,345	0.003%
Government National Mortgage Assn.	5	7/20/39	275,571	315,483	0.025%
Government National Mortgage Assn.	4.5	7/20/40	1,638,390	1,825,201	0.146%
Government National Mortgage Assn.	4.5	7/20/41	4,429	4,934	0.000%
Government National Mortgage Assn.	4	7/20/42	1,235,591	1,366,509	0.109%
Government National Mortgage Assn.	4	7/20/43	786,788	871,686	0.070%
Government National Mortgage Assn.	6	7/20/45	157,091	182,250	0.015%
Government National Mortgage Assn.	3.5	7/20/45	229,587	243,361	0.019%
Government National Mortgage Assn.	3	7/20/46	13,923,864	14,834,744	1.186%

Government National Mortgage Assn.	4.5	7/20/46	1,545,604	1,724,779	0.138%
Government National Mortgage Assn.	3	7/20/46	24,682,438	26,299,856	2.103%
Government National Mortgage Assn.	3.5	7/20/46	11,759,308	13,013,398	1.041%
Government National Mortgage Assn.	3.5	7/20/46	2,365,344	2,597,967	0.208%
Government National Mortgage Assn.	3.5	7/20/46	1,551,521	1,655,932	0.132%
Government National Mortgage Assn.	4	7/20/47	6,429,656	6,924,265	0.554%
Government National Mortgage Assn.	4.5	7/20/47	6,996,970	7,607,367	0.608%
Government National Mortgage Assn.	3.5	7/20/47	160,304	179,069	0.014%
Government National Mortgage Assn.	4	7/20/49	787,214	853,807	0.068%
Government National Mortgage Assn.	4	7/20/49	265,766	284,237	0.023%
Government National Mortgage Assn.	4	7/20/49	1,353,878	1,481,934	0.118%
Government National Mortgage Assn.	4	7/20/49	1,166,594	1,269,636	0.102%
Government National Mortgage Assn.	3.5	7/20/49	4,941,367	5,236,768	0.419%
Government National Mortgage Assn.	3.5	7/20/49	5,805,964	6,400,002	0.512%
Government National Mortgage Assn.	3.5	7/20/49	13,368,504	14,610,648	1.168%
Government National Mortgage Assn.	9	8/15/21	22	22	0.000%
Government National Mortgage Assn.	7.5	8/15/22	6,275	6,299	0.001%
Government National Mortgage Assn.	7.5	8/15/22	214	215	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,754	1,761	0.000%
Government National Mortgage Assn.	7.5	8/15/23	2,610	2,620	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,364	1,369	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1	1	0.000%
Government National Mortgage Assn.	7.5	8/15/23	658	661	0.000%
Government National Mortgage Assn.	7.5	8/15/23	490	496	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,215	1,220	0.000%
Government National Mortgage Assn.	9	8/15/24	3,530	3,546	0.000%
Government National Mortgage Assn.	8	8/15/27	65,088	72,745	0.006%
Government National Mortgage Assn.	6.5	8/15/27	2,696	2,994	0.000%
Government National Mortgage Assn.	6.5	8/15/27	11,850	13,161	0.001%
Government National Mortgage Assn.	7.5	8/15/28	1,413	1,419	0.000%
Government National Mortgage Assn.	6.5	8/15/28	4,047	4,495	0.000%
Government National Mortgage Assn.	6.5	8/15/28	1,569	1,743	0.000%
Government National Mortgage Assn.	6.5	8/15/28	8,325	9,245	0.001%
Government National Mortgage Assn.	6.5	8/15/28	6,599	7,329	0.001%
Government National Mortgage Assn.	6.5	8/15/28	2,451	2,723	0.000%
Government National Mortgage Assn.	6.5	8/15/28	3,291	3,674	0.000%
Government National Mortgage Assn.	6.5	8/15/28	401	445	0.000%
Government National Mortgage Assn.	7.5	8/15/29	688	689	0.000%
Government National Mortgage Assn.	6.5	8/15/29	562	624	0.000%
Government National Mortgage Assn.	7.5	8/15/29	1,491	1,771	0.000%
Government National Mortgage Assn.	7.5	8/15/30	220	226	0.000%
Government National Mortgage Assn.	6.5	8/15/31	6,705	7,625	0.001%
Government National Mortgage Assn.	7.5	8/15/31	1,219	1,243	0.000%
Government National Mortgage Assn.	7.5	8/15/31	447	467	0.000%
Government National Mortgage Assn.	6.5	8/15/31	10,617	11,791	0.001%
Government National Mortgage Assn.	6.5	8/15/32	18,299	20,323	0.002%
Government National Mortgage Assn.	6	8/15/33	326,823	394,756	0.032%
Government National Mortgage Assn.	5	8/15/33	1,388	1,585	0.000%
Government National Mortgage Assn.	5	8/15/33	33,243	37,686	0.003%
Government National Mortgage Assn.	5	8/15/33	94,672	106,261	0.008%
Government National Mortgage Assn.	6.5	8/15/36	115	127	0.000%
Government National Mortgage Assn.	6.5	8/15/36	10,504	11,665	0.001%
Government National Mortgage Assn.	4.5	8/15/39	335,064	373,146	0.030%
Government National Mortgage Assn.	3	8/15/42	340,116	362,165	0.029%
Government National Mortgage Assn.	3	8/15/43	16,461	17,323	0.001%
Government National Mortgage Assn.	3	8/15/45	12,986	13,646	0.001%
Government National Mortgage Assn.	3	8/15/46	23,781	25,034	0.002%
Government National Mortgage Assn.	8	8/20/25	6,581	7,203	0.001%
Government National Mortgage Assn.	6.5	8/20/29	322	371	0.000%
Government National Mortgage Assn.	7	8/20/29	53,777	62,721	0.005%
Government National Mortgage Assn.	7	8/20/30	15,991	18,207	0.001%
Government National Mortgage Assn.	3	8/20/31	858,898	896,892	0.072%
Government National Mortgage Assn.	6.5	8/20/31	6,607	7,957	0.001%
Government National Mortgage Assn.	3	8/20/32	19,515,670	20,527,249	1.641%
Government National Mortgage Assn.	5.5	8/20/33	53,900	62,804	0.005%
Government National Mortgage Assn.	5	8/20/33	553,403	629,496	0.050%
Government National Mortgage Assn.	5.5	8/20/34	110,008	128,695	0.010%
Government National Mortgage Assn.	5	8/20/35	16,635	18,975	0.002%
Government National Mortgage Assn.	5.5	8/20/35	51,331	60,090	0.005%
Government National Mortgage Assn.	5.5	8/20/38	323,612	378,872	0.030%
Government National Mortgage Assn.	6	8/20/38	240,487	279,016	0.022%
Government National Mortgage Assn.	6	8/20/39	254,347	293,213	0.023%

Government National Mortgage Assn.	4	8/20/39	48,369	53,483	0.004%
Government National Mortgage Assn.	4.5	8/20/39	39,314	43,755	0.003%
Government National Mortgage Assn.	4	8/20/40	633,680	701,046	0.056%
Government National Mortgage Assn.	4.5	8/20/40	97,902	109,064	0.009%
Government National Mortgage Assn.	5	8/20/40	1,209,668	1,383,250	0.111%
Government National Mortgage Assn.	4	8/20/42	230,496	255,396	0.020%
Government National Mortgage Assn.	5	8/20/42	1,070,256	1,219,563	0.098%
Government National Mortgage Assn.	3	8/20/43	490,017	523,148	0.042%
Government National Mortgage Assn.	3.5	8/20/43	1,302,732	1,418,773	0.113%
Government National Mortgage Assn.	3.5	8/20/44	560,320	601,154	0.048%
Government National Mortgage Assn.	4	8/20/45	69,975	76,671	0.006%
Government National Mortgage Assn.	3.5	8/20/45	5,947,277	6,553,151	0.524%
Government National Mortgage Assn.	3.5	8/20/46	746,113	824,194	0.066%
Government National Mortgage Assn.	3.5	8/20/46	1,929,323	2,119,119	0.169%
Government National Mortgage Assn.	3.5	8/20/46	5,911,656	6,309,589	0.505%
Government National Mortgage Assn.	3.5	8/20/46	1,017,078	1,108,315	0.089%
Government National Mortgage Assn.	3.5	8/20/46	10,983,472	12,154,266	0.972%
Government National Mortgage Assn.	4.5	8/20/47	9,703,175	10,562,123	0.845%
Government National Mortgage Assn.	5	8/20/47	8,140,722	9,081,521	0.726%
Government National Mortgage Assn.	5	8/20/48	93,726	102,497	0.008%
Government National Mortgage Assn.	5	8/20/48	1,727,072	1,915,122	0.153%
Government National Mortgage Assn.	7.5	9/15/22	282	286	0.000%
Government National Mortgage Assn.	7.5	9/15/22	187	188	0.000%
Government National Mortgage Assn.	7.5	9/15/22	413	414	0.000%
Government National Mortgage Assn.	7.5	9/15/22	380	382	0.000%
Government National Mortgage Assn.	7.5	9/15/22	342	346	0.000%
Government National Mortgage Assn.	7.5	9/15/23	812	849	0.000%
Government National Mortgage Assn.	7.5	9/15/23	2,654	2,690	0.000%
Government National Mortgage Assn.	7.5	9/15/23	24	24	0.000%
Government National Mortgage Assn.	7.5	9/15/23	756	759	0.000%
Government National Mortgage Assn.	7.5	9/15/23	649	657	0.000%
Government National Mortgage Assn.	7.5	9/15/23	318	319	0.000%
Government National Mortgage Assn.	9	9/15/24	52	52	0.000%
Government National Mortgage Assn.	9.5	9/15/24	2,907	2,913	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,146	1,150	0.000%
Government National Mortgage Assn.	9	9/15/24	3,024	3,038	0.000%
Government National Mortgage Assn.	7.5	9/15/25	1,003	1,017	0.000%
Government National Mortgage Assn.	7.5	9/15/25	1,489	1,495	0.000%
Government National Mortgage Assn.	8	9/15/27	50,387	56,134	0.004%
Government National Mortgage Assn.	8	9/15/27	18,667	18,744	0.001%
Government National Mortgage Assn.	8	9/15/27	59,519	66,424	0.005%
Government National Mortgage Assn.	7.5	9/15/27	5,109	5,639	0.000%
Government National Mortgage Assn.	6.5	9/15/27	14,474	16,075	0.001%
Government National Mortgage Assn.	6.5	9/15/28	3,112	3,456	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,009	1,121	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,908	2,119	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,048	1,164	0.000%
Government National Mortgage Assn.	6.5	9/15/28	472	524	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,915	2,127	0.000%
Government National Mortgage Assn.	6.5	9/15/28	208	231	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,057	1,174	0.000%
Government National Mortgage Assn.	6.5	9/15/28	596	663	0.000%
Government National Mortgage Assn.	6.5	9/15/28	12,404	13,777	0.001%
Government National Mortgage Assn.	6.5	9/15/28	1,019	1,132	0.000%
Government National Mortgage Assn.	6.5	9/15/28	4,296	4,771	0.000%
Government National Mortgage Assn.	6.5	9/15/28	213	241	0.000%
Government National Mortgage Assn.	6.5	9/15/28	17,969	19,956	0.002%
Government National Mortgage Assn.	6.5	9/15/28	671	745	0.000%
Government National Mortgage Assn.	7.5	9/15/29	6,131	6,467	0.001%
Government National Mortgage Assn.	6.5	9/15/29	3,934	4,369	0.000%
Government National Mortgage Assn.	7.5	9/15/30	1,175	1,221	0.000%
Government National Mortgage Assn.	7.5	9/15/31	426	496	0.000%
Government National Mortgage Assn.	5	9/15/33	20,639	23,771	0.002%
Government National Mortgage Assn.	5	9/15/33	7,215	8,213	0.001%
Government National Mortgage Assn.	6.5	9/15/36	17,932	20,641	0.002%
Government National Mortgage Assn.	5.5	9/15/39	307,967	344,582	0.028%
Government National Mortgage Assn.	3	9/15/42	10,059,871	10,632,167	0.850%
Government National Mortgage Assn.	3	9/15/43	36,495	38,494	0.003%
Government National Mortgage Assn.	4.5	9/15/45	105,035	117,545	0.009%
Government National Mortgage Assn.	5.5	9/15/45	334,672	395,970	0.032%
Government National Mortgage Assn.	8	9/20/26	14,441	16,587	0.001%
Government National Mortgage Assn.	3	9/20/32	136,920	142,983	0.011%

Government National Mortgage Assn.	5	9/20/33	1,291,380	1,471,912	0.118%
Government National Mortgage Assn.	5.5	9/20/33	68,944	80,418	0.006%
Government National Mortgage Assn.	5.5	9/20/34	462,344	541,479	0.043%
Government National Mortgage Assn.	6.5	9/20/34	11,813	14,259	0.001%
Government National Mortgage Assn.	5	9/20/35	150,970	172,152	0.014%
Government National Mortgage Assn.	5.5	9/20/35	1,179,046	1,380,780	0.110%
Government National Mortgage Assn.	6	9/20/38	1,323,832	1,535,933	0.123%
Government National Mortgage Assn.	6	9/20/38	32,298	36,132	0.003%
Government National Mortgage Assn.	4.5	9/20/40	205,921	221,892	0.018%
Government National Mortgage Assn.	4	9/20/40	671,296	742,543	0.059%
Government National Mortgage Assn.	4.5	9/20/40	893,693	995,830	0.080%
Government National Mortgage Assn.	4.5	9/20/41	156,867	174,757	0.014%
Government National Mortgage Assn.	4	9/20/42	74,673	82,575	0.007%
Government National Mortgage Assn.	3	9/20/44	1,782,295	1,895,580	0.152%
Government National Mortgage Assn.	3.5	9/20/44	698,066	764,499	0.061%
Government National Mortgage Assn.	5.5	9/20/45	43,243	50,672	0.004%
Government National Mortgage Assn.	4.5	9/20/46	1,836,470	2,045,767	0.164%
Government National Mortgage Assn.	3.5	9/20/46	676,983	735,724	0.059%
Government National Mortgage Assn.	3.5	9/20/46	1,355,187	1,449,294	0.116%
Government National Mortgage Assn.	3.5	9/20/46	1,452,139	1,560,407	0.125%
Government National Mortgage Assn.	4	9/20/47	1,457,674	1,571,205	0.126%
Government National Mortgage Assn.	5	9/20/47	284,828	316,342	0.025%
Government National Mortgage Assn.	6	9/20/47	195,684	227,392	0.018%
Government National Mortgage Assn.	5	9/20/48	797,417	873,781	0.070%
Government National Mortgage Assn.	3	9/20/49	12,380,434	12,781,862	1.022%
Government National Mortgage Assn.	3.5	9/20/49	5,189,960	5,500,252	0.440%
Government National Mortgage Assn.	3.5	9/20/49	7,246,946	7,680,929	0.614%
Government National Mortgage Association	4.5	10/16/43	8,827,507	819,786	0.066%
Government National Mortgage Association	4	11/20/45	11,771,136	1,607,296	0.129%
Government National Mortgage Association	3	1/20/50	4,198,248	259,850	0.021%
Government National Mortgage Association	3	1/20/50	14,699,978	691,947	0.055%
Government National Mortgage Association	3.5	12/20/45	9,083,716	1,137,824	0.091%
Government National Mortgage Association	5	2/16/40	33,095,655	5,392,275	0.431%
Government National Mortgage Association	4	2/20/39	109,895	468	0.000%
Government National Mortgage Association	3.5	2/20/41	6,415,001	293,581	0.023%
Government National Mortgage Association	3	2/20/46	2,449,338	136,088	0.011%
Government National Mortgage Association	3	3/20/46	5,154,197	148,275	0.012%
Government National Mortgage Association	4.5	4/20/39	285,552	48,234	0.004%
Government National Mortgage Association	3.5	4/20/39	2,428,993	34,080	0.003%
Government National Mortgage Association	3.5	4/20/46	10,328,807	1,415,021	0.113%
Government National Mortgage Association	4	5/20/37	997,339	36,730	0.003%
Government National Mortgage Association	3	6/20/37	1,114,464	42,200	0.003%
Government National Mortgage Association	3.5	6/20/39	2,924,646	85,835	0.007%
Government National Mortgage Association	5	6/20/39	1,522,594	19,770	0.002%
Government National Mortgage Association	3.5	6/20/47	6,259,261	6,687,653	0.535%
Government National Mortgage Association	4	6/20/49	13,791,359	2,151,373	0.172%
Government National Mortgage Association	4.5	6/20/49	3,316,299	438,491	0.035%
Government National Mortgage Association	3.5	8/20/29	10,149,153	907,915	0.073%
Government National Mortgage Association	3.5	8/20/39	6,862,314	215,588	0.017%
Government National Mortgage Association	4	8/20/44	10,555,521	1,443,392	0.115%
Government National Mortgage Association	3.5	9/20/29	3,524,538	308,724	0.025%
Government National Mortgage Association	3.5	9/20/41	1,900,000	2,147,453	0.172%
TRP Government Reserve	0.08		318,455,024	318,455,024	25.463%
Verus Securitization Trust 2020-2	2.23	5/25/60	6,090,883	6,210,434	0.497%
Verus Securitization Trust 2020-2	2.99	5/25/60	6,000,000	6,108,335	0.488%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	4,000,000	4,133,939	0.331%

Total Investments in Securities **1,679,893,068**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CMBX AAA CDSI S13 PRC 12/16/2072	5,000,000	(11,000)	(0.001%)
CMBX AAA CDSI S13 PRC 12/16/2072	25,000,000	(55,000)	(0.004%)

Total Swap Contracts **(66,000)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TUH1 2YR US NOTE FUT MAR 21	(150)	3/31/2021	(33,146,484)	(24,876)	(2.650%)
TYH1 UST 10YR FUT MAR 21	233	3/22/2021	32,172,204	(10,565)	2.572%
UXYH1 UST 10YR ULTRA FUT MAR 21	160	3/22/2021	25,017,501	(141,164)	2.000%

Total Futures Contracts **(176,604)**

**NET ASSETS**

1,250,652,072

**NET ASSET VALUE PER SHARE****GNMA Fund Shares**

9.45

(\$1,215,409,711 / 128,636,554 Shares Outstanding)

**GNMA Fund- I Class Shares**

9.45

(\$35,242,361 / 3,729,950 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.