

## Portfolio of Investments

| Investments in Securities               | Coupon % | Maturity | Shares/Par  | Value (\$)  | % of Net Assets |
|---|----------|----------|-------------|-------------|-----------------|
| CIM Trust 2020-J2                       | 2.75     | 1/25/51  | 429,672     | 354,987     | 0.099%          |
| COLT 2025-8 Mortgage Loan Trust         | 5.48     | 8/25/70  | 186,943     | 188,576     | 0.053%          |
| Cross 2025-H5 Mortgage Trust            | 5.51     | 7/25/70  | 833,407     | 839,277     | 0.235%          |
| Fannie Mae REMICS                       | 5.5      | 12/25/36 | 394,433     | 403,658     | 0.113%          |
| Fannie Mae REMICS                       | 2.5      | 4/25/51  | 10,667,759  | 1,747,101   | 0.489%          |
| Federal Home Loan Mortgage              | 7        | 11/1/30  | 759         | 805         | 0.000%          |
| Federal Home Loan Mortgage              | 7        | 4/1/32   | 139,406     | 146,817     | 0.041%          |
| Federal Home Loan Mortgage              | 6.5      | 8/1/36   | 10,559      | 11,332      | 0.003%          |
| Federal National Mortgage Assn.         | 5.5      | 10/1/53  | 228,159     | 231,743     | 0.065%          |
| Federal National Mortgage Assn.         | 5.5      | 10/1/53  | 4,150,987   | 4,261,311   | 1.193%          |
| Federal National Mortgage Assn.         | 5.5      | 10/1/55  | 1,763,072   | 1,796,889   | 0.503%          |
| Federal National Mortgage Assn.         | 6.31     | 11/1/35  | 1,757       | 1,783       | 0.000%          |
| Federal National Mortgage Assn.         | 3.5      | 11/1/48  | 848,335     | 804,890     | 0.225%          |
| Federal National Mortgage Assn.         | 5.5      | 1/1/33   | 5,105,000   | 5,178,257   | 1.449%          |
| Federal National Mortgage Assn.         | 12       | 1/1/33   | 0           | 0           | 0.000%          |
| Federal National Mortgage Assn.         | 5        | 1/1/34   | 2,210,000   | 2,205,516   | 0.617%          |
| Federal National Mortgage Assn.         | 2        | 1/1/35   | 909,000     | 842,278     | 0.236%          |
| Federal National Mortgage Assn.         | 4.5      | 1/1/35   | (1,728,000) | (1,687,710) | (0.472%)        |
| Federal National Mortgage Assn.         | 6        | 1/1/37   | 858,000     | 826,663     | 0.231%          |
| Federal National Mortgage Assn.         | 8        | 1/1/40   | (860,000)   | (816,617)   | (0.229%)        |
| Federal National Mortgage Assn.         | 7        | 1/1/41   | (4,893,000) | (4,528,393) | (1.267%)        |
| Federal National Mortgage Assn.         | 2.5      | 1/1/42   | 487,000     | 461,042     | 0.129%          |
| Federal National Mortgage Assn.         | 3        | 1/1/42   | (3,060,000) | (2,709,856) | (0.758%)        |
| Federal National Mortgage Assn.         | 2        | 1/1/50   | 499,000     | 404,039     | 0.113%          |
| Federal National Mortgage Assn.         | 5        | 1/1/53   | 50,233      | 50,426      | 0.014%          |
| Federal National Mortgage Assn.         | 6.5      | 1/1/53   | 863,495     | 901,273     | 0.252%          |
| Federal National Mortgage Assn.         | 5        | 1/1/53   | 64,629      | 64,877      | 0.018%          |
| Federal National Mortgage Assn.         | 4.5      | 1/1/55   | 1,284,752   | 1,256,469   | 0.352%          |
| Federal National Mortgage Assn.         | 6.5      | 2/1/55   | 256,194     | 268,023     | 0.075%          |
| Federal National Mortgage Assn.         | 5        | 3/1/53   | 1,718,471   | 1,727,845   | 0.484%          |
| Federal National Mortgage Assn.         | 3.5      | 5/1/50   | 1,100,929   | 1,025,052   | 0.287%          |
| Federal National Mortgage Assn.         | 3        | 5/1/52   | 698,123     | 620,841     | 0.174%          |
| Federal National Mortgage Assn.         | 6.5      | 5/1/53   | 595,600     | 623,158     | 0.174%          |
| Federal National Mortgage Assn.         | 5.5      | 5/1/54   | 585,145     | 594,515     | 0.166%          |
| Federal National Mortgage Assn.         | 2.5      | 6/1/52   | 1,427,124   | 1,216,694   | 0.341%          |
| Federal National Mortgage Assn.         | 6        | 6/1/53   | 345,389     | 358,421     | 0.100%          |
| Federal National Mortgage Assn.         | 5.5      | 6/1/53   | 52,296      | 53,186      | 0.015%          |
| Federal National Mortgage Assn.         | 5        | 6/1/53   | 267,850     | 268,530     | 0.075%          |
| Federal National Mortgage Assn.         | 7        | 6/1/54   | 787,007     | 831,809     | 0.233%          |
| Federal National Mortgage Assn.         | 6.5      | 6/1/55   | 3,253,633   | 3,402,552   | 0.952%          |
| Federal National Mortgage Assn.         | 6.5      | 6/1/55   | 1,420,698   | 1,482,763   | 0.415%          |
| Federal National Mortgage Assn.         | 3.5      | 7/1/48   | 78,888      | 73,550      | 0.021%          |
| Federal National Mortgage Assn.         | 3.5      | 7/1/52   | 766,632     | 711,247     | 0.199%          |
| Federal National Mortgage Assn.         | 5        | 7/1/53   | 1,434,758   | 1,445,187   | 0.404%          |
| Federal National Mortgage Assn.         | 5.5      | 7/1/55   | 1,723,854   | 1,755,042   | 0.491%          |
| Federal National Mortgage Assn.         | 6        | 8/1/53   | 3,186,776   | 3,302,262   | 0.924%          |
| Federal National Mortgage Assn.         | 5.5      | 9/1/52   | 2,084,827   | 2,140,097   | 0.599%          |
| Federal National Mortgage Assn.         | 6.5      | 9/1/54   | 514,714     | 534,501     | 0.150%          |
| Federal National Mortgage Assn.         | 6        | 9/1/54   | 2,763,067   | 2,859,912   | 0.800%          |
| Federal National Mortgage Assn.         | 6        | 9/1/55   | 2,990,937   | 3,088,805   | 0.864%          |
| Federal National Mortgage Assn.         | 5.5      | 9/1/55   | 1,227,291   | 1,253,376   | 0.351%          |
| Finance of America HECM Buyout 2024-HB1 | 4        | 10/1/34  | 32,571      | 32,563      | 0.009%          |
| FNMA 15 YR TBA JAN                      | 7        | 1/1/37   | 0           | 0           | 0.000%          |
| Freddie Mac REMICS                      | 1.5      | 2/25/51  | 4,829,315   | 704,721     | 0.197%          |
| Freddie Mac Strips                      | 1.5      | 10/25/51 | 14,433,108  | 1,452,852   | 0.407%          |
| Freddie Mac Strips                      | 1.5      | 1/25/51  | 10,502,100  | 1,044,097   | 0.292%          |
| Freddie Mac Strips                      | 2        | 3/25/52  | 17,995,865  | 2,254,224   | 0.631%          |
| Government National Mortgage Assn.      | 7.5      | 10/15/27 | 628         | 634         | 0.000%          |
| Government National Mortgage Assn.      | 6.5      | 10/15/27 | 8           | 8           | 0.000%          |
| Government National Mortgage Assn.      | 6.5      | 10/15/28 | 515         | 518         | 0.000%          |
| Government National Mortgage Assn.      | 6.5      | 10/15/28 | 886         | 907         | 0.000%          |
| Government National Mortgage Assn.      | 6.5      | 10/15/28 | 1,088       | 1,095       | 0.000%          |
| Government National Mortgage Assn.      | 6.5      | 10/15/28 | 4           | 4           | 0.000%          |
| Government National Mortgage Assn.      | 6.5      | 10/15/28 | 447         | 451         | 0.000%          |
| Government National Mortgage Assn.      | 6.5      | 10/15/28 | 1,127       | 1,129       | 0.000%          |

|                                    |     |          |           |           |        |
|------------------------------------|-----|----------|-----------|-----------|--------|
| Government National Mortgage Assn. | 6.5 | 10/15/28 | 296       | 299       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 10/15/28 | 597       | 611       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 10/15/28 | 56        | 57        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 10/15/28 | 469       | 472       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 10/15/29 | 832       | 842       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 10/15/29 | 565       | 587       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 10/15/30 | 80        | 82        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 10/15/30 | 17        | 18        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 10/15/30 | 309       | 314       | 0.000% |
| Government National Mortgage Assn. | 5   | 10/15/33 | 47,356    | 48,487    | 0.014% |
| Government National Mortgage Assn. | 6.5 | 10/15/36 | 1,585     | 1,709     | 0.000% |
| Government National Mortgage Assn. | 5.5 | 10/15/38 | 1,401,279 | 1,451,490 | 0.406% |
| Government National Mortgage Assn. | 5   | 10/15/39 | 99,169    | 101,702   | 0.028% |
| Government National Mortgage Assn. | 3.5 | 10/15/42 | 2,445,369 | 2,305,836 | 0.645% |
| Government National Mortgage Assn. | 3   | 10/15/44 | 12,988    | 11,868    | 0.003% |
| Government National Mortgage Assn. | 7   | 10/20/28 | 46,113    | 47,371    | 0.013% |
| Government National Mortgage Assn. | 7   | 10/20/29 | 2,943     | 3,053     | 0.001% |
| Government National Mortgage Assn. | 7   | 10/20/30 | 18,824    | 19,856    | 0.006% |
| Government National Mortgage Assn. | 3   | 10/20/32 | 230,584   | 225,041   | 0.063% |
| Government National Mortgage Assn. | 5.5 | 10/20/33 | 9,697     | 10,090    | 0.003% |
| Government National Mortgage Assn. | 5.5 | 10/20/34 | 898,576   | 935,086   | 0.262% |
| Government National Mortgage Assn. | 5   | 10/20/35 | 5,984     | 6,126     | 0.002% |
| Government National Mortgage Assn. | 5.5 | 10/20/35 | 826       | 860       | 0.000% |
| Government National Mortgage Assn. | 4.5 | 10/20/39 | 6,146     | 6,166     | 0.002% |
| Government National Mortgage Assn. | 5   | 10/20/39 | 1,763,469 | 1,806,783 | 0.506% |
| Government National Mortgage Assn. | 6   | 10/20/39 | 13,197    | 14,013    | 0.004% |
| Government National Mortgage Assn. | 4   | 10/20/40 | 64,474    | 62,835    | 0.018% |
| Government National Mortgage Assn. | 4.5 | 10/20/40 | 41,008    | 41,141    | 0.012% |
| Government National Mortgage Assn. | 4   | 10/20/41 | 1,234,663 | 1,203,363 | 0.337% |
| Government National Mortgage Assn. | 5.5 | 10/20/44 | 2,720     | 2,837     | 0.001% |
| Government National Mortgage Assn. | 4   | 10/20/45 | 3,568,550 | 3,455,875 | 0.967% |
| Government National Mortgage Assn. | 3   | 10/20/45 | 2,941     | 2,688     | 0.001% |
| Government National Mortgage Assn. | 3   | 10/20/45 | 1,779,187 | 1,638,546 | 0.459% |
| Government National Mortgage Assn. | 3.5 | 10/20/46 | 226,021   | 211,065   | 0.059% |
| Government National Mortgage Assn. | 6   | 10/20/48 | 22,677    | 24,078    | 0.007% |
| Government National Mortgage Assn. | 3   | 10/20/49 | 2,106,922 | 1,874,922 | 0.525% |
| Government National Mortgage Assn. | 3   | 10/20/51 | 8,489,797 | 7,649,012 | 2.141% |
| Government National Mortgage Assn. | 4   | 10/20/52 | 2,670,536 | 2,548,692 | 0.713% |
| Government National Mortgage Assn. | 7.5 | 11/15/26 | 140       | 140       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 11/15/26 | 549       | 549       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 11/15/28 | 5,690     | 5,703     | 0.002% |
| Government National Mortgage Assn. | 6.5 | 11/15/28 | 2,464     | 2,480     | 0.001% |
| Government National Mortgage Assn. | 7.5 | 11/15/29 | 4,402     | 4,507     | 0.001% |
| Government National Mortgage Assn. | 7.5 | 11/15/29 | 230       | 232       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 11/15/29 | 1,970     | 1,989     | 0.001% |
| Government National Mortgage Assn. | 7.5 | 11/15/30 | 772       | 775       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 11/15/30 | 516       | 532       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 11/15/30 | 4,064     | 4,191     | 0.001% |
| Government National Mortgage Assn. | 6   | 11/15/32 | 7,286     | 7,507     | 0.002% |
| Government National Mortgage Assn. | 5   | 11/15/33 | 4,423     | 4,526     | 0.001% |
| Government National Mortgage Assn. | 5   | 11/15/34 | 6,933     | 7,101     | 0.002% |
| Government National Mortgage Assn. | 6   | 11/15/36 | 26,270    | 27,742    | 0.008% |
| Government National Mortgage Assn. | 3.5 | 11/15/41 | 1,736,636 | 1,637,297 | 0.458% |
| Government National Mortgage Assn. | 3   | 11/15/42 | 711,939   | 658,358   | 0.184% |
| Government National Mortgage Assn. | 5.5 | 11/15/45 | 388,001   | 405,341   | 0.113% |
| Government National Mortgage Assn. | 3   | 11/20/26 | 10,349    | 10,283    | 0.003% |
| Government National Mortgage Assn. | 3   | 11/20/32 | 42,014    | 41,196    | 0.012% |
| Government National Mortgage Assn. | 5.5 | 11/20/33 | 31,807    | 33,098    | 0.009% |
| Government National Mortgage Assn. | 5.5 | 11/20/34 | 10,747    | 11,184    | 0.003% |
| Government National Mortgage Assn. | 5   | 11/20/35 | 3,077     | 3,150     | 0.001% |
| Government National Mortgage Assn. | 5.5 | 11/20/38 | 202,938   | 212,223   | 0.059% |
| Government National Mortgage Assn. | 4.5 | 11/20/39 | 6,977     | 7,000     | 0.002% |
| Government National Mortgage Assn. | 4   | 11/20/40 | 271,200   | 264,307   | 0.074% |
| Government National Mortgage Assn. | 5.5 | 11/20/44 | 150,110   | 156,254   | 0.044% |
| Government National Mortgage Assn. | 3.5 | 11/20/44 | 298,263   | 280,710   | 0.079% |
| Government National Mortgage Assn. | 3   | 11/20/45 | 383,888   | 350,816   | 0.098% |
| Government National Mortgage Assn. | 5   | 11/20/45 | 795,032   | 814,563   | 0.228% |
| Government National Mortgage Assn. | 3.5 | 11/20/46 | 603,667   | 563,723   | 0.158% |
| Government National Mortgage Assn. | 6   | 11/20/48 | 35,582    | 37,780    | 0.011% |
| Government National Mortgage Assn. | 2   | 11/20/50 | 2,403,244 | 1,994,873 | 0.558% |
| Government National Mortgage Assn. | 4.5 | 11/20/52 | 5,237,929 | 5,146,489 | 1.440% |
| Government National Mortgage Assn. | 6   | 11/20/52 | 2,921,492 | 3,007,296 | 0.842% |

|                                    |     |          |            |            |          |
|------------------------------------|-----|----------|------------|------------|----------|
| Government National Mortgage Assn. | 5.5 | 1/1/33   | 14,860,000 | 15,002,805 | 4.199%   |
| Government National Mortgage Assn. | 6   | 1/1/33   | 2,310,000  | 2,353,844  | 0.659%   |
| Government National Mortgage Assn. | 5   | 1/1/36   | 11,795,000 | 11,768,909 | 3.294%   |
| Government National Mortgage Assn. | 4.5 | 1/1/39   | 3,810,000  | 3,714,575  | 1.040%   |
| Government National Mortgage Assn. | 7   | 1/1/41   | 290,000    | 264,150    | 0.074%   |
| Government National Mortgage Assn. | 8   | 1/1/41   | 1,113,000  | 1,051,346  | 0.294%   |
| Government National Mortgage Assn. | 3   | 1/1/42   | (929,000)  | (836,160)  | (0.234%) |
| Government National Mortgage Assn. | 2.5 | 1/1/44   | 4,255,000  | 3,675,426  | 1.029%   |
| Government National Mortgage Assn. | 2   | 1/1/50   | 3,455,000  | 2,863,863  | 0.801%   |
| Government National Mortgage Assn. | 8   | 1/15/27  | 2,876      | 2,878      | 0.001%   |
| Government National Mortgage Assn. | 6.5 | 1/15/28  | 246        | 246        | 0.000%   |
| Government National Mortgage Assn. | 6.5 | 1/15/28  | 4,882      | 4,891      | 0.001%   |
| Government National Mortgage Assn. | 8   | 1/15/28  | 6,811      | 6,829      | 0.002%   |
| Government National Mortgage Assn. | 6.5 | 1/15/29  | 1,004      | 1,008      | 0.000%   |
| Government National Mortgage Assn. | 6.5 | 1/15/30  | 4,141      | 4,177      | 0.001%   |
| Government National Mortgage Assn. | 7.5 | 1/15/30  | 370        | 370        | 0.000%   |
| Government National Mortgage Assn. | 7.5 | 1/15/30  | 13         | 14         | 0.000%   |
| Government National Mortgage Assn. | 7.5 | 1/15/31  | 169        | 172        | 0.000%   |
| Government National Mortgage Assn. | 7.5 | 1/15/31  | 102        | 108        | 0.000%   |
| Government National Mortgage Assn. | 7.5 | 1/15/32  | 19,357     | 20,109     | 0.006%   |
| Government National Mortgage Assn. | 6   | 1/15/35  | 205,190    | 215,521    | 0.060%   |
| Government National Mortgage Assn. | 6   | 1/15/37  | 12,688     | 13,503     | 0.004%   |
| Government National Mortgage Assn. | 3.5 | 1/15/42  | 379,757    | 358,034    | 0.100%   |
| Government National Mortgage Assn. | 3   | 1/15/45  | 19,775     | 18,069     | 0.005%   |
| Government National Mortgage Assn. | 3   | 1/15/45  | 31,474     | 28,759     | 0.008%   |
| Government National Mortgage Assn. | 3   | 1/15/45  | 64,656     | 59,080     | 0.017%   |
| Government National Mortgage Assn. | 3   | 1/15/47  | 157,545    | 141,856    | 0.040%   |
| Government National Mortgage Assn. | 7   | 1/20/28  | 965        | 984        | 0.000%   |
| Government National Mortgage Assn. | 6   | 1/20/32  | 10,471     | 10,815     | 0.003%   |
| Government National Mortgage Assn. | 7   | 1/20/34  | 9,087      | 9,676      | 0.003%   |
| Government National Mortgage Assn. | 4.5 | 1/20/35  | 1,848      | 1,862      | 0.001%   |
| Government National Mortgage Assn. | 5   | 1/20/35  | 258,034    | 263,967    | 0.074%   |
| Government National Mortgage Assn. | 5.5 | 1/20/35  | 746        | 776        | 0.000%   |
| Government National Mortgage Assn. | 5   | 1/20/36  | 233,527    | 239,052    | 0.067%   |
| Government National Mortgage Assn. | 5.5 | 1/20/36  | 148,829    | 154,894    | 0.043%   |
| Government National Mortgage Assn. | 6.5 | 1/20/37  | 8,156      | 8,811      | 0.002%   |
| Government National Mortgage Assn. | 6   | 1/20/39  | 32,748     | 34,774     | 0.010%   |
| Government National Mortgage Assn. | 4.5 | 1/20/40  | 41,244     | 41,379     | 0.012%   |
| Government National Mortgage Assn. | 5.5 | 1/20/40  | 495,022    | 517,873    | 0.145%   |
| Government National Mortgage Assn. | 4   | 1/20/41  | 485,560    | 473,218    | 0.132%   |
| Government National Mortgage Assn. | 5.5 | 1/20/42  | 31,879     | 33,253     | 0.009%   |
| Government National Mortgage Assn. | 3.5 | 1/20/43  | 2,581,735  | 2,433,339  | 0.681%   |
| Government National Mortgage Assn. | 4   | 1/20/43  | 1,869,511  | 1,822,247  | 0.510%   |
| Government National Mortgage Assn. | 3.5 | 1/20/44  | 282,255    | 266,047    | 0.074%   |
| Government National Mortgage Assn. | 3.5 | 1/20/45  | 53,445     | 50,301     | 0.014%   |
| Government National Mortgage Assn. | 4.5 | 1/20/46  | 317,469    | 316,620    | 0.089%   |
| Government National Mortgage Assn. | 5   | 1/20/48  | 88,729     | 90,503     | 0.025%   |
| Government National Mortgage Assn. | 4   | 1/20/48  | 355,783    | 342,830    | 0.096%   |
| Government National Mortgage Assn. | 2   | 1/20/51  | 13,767,106 | 11,425,597 | 3.198%   |
| Government National Mortgage Assn. | 2   | 1/20/52  | 15,115,630 | 12,538,339 | 3.509%   |
| Government National Mortgage Assn. | 5   | 1/20/54  | 5,094,963  | 5,107,935  | 1.430%   |
| Government National Mortgage Assn. | 8   | 12/15/26 | 4,492      | 4,496      | 0.001%   |
| Government National Mortgage Assn. | 8   | 12/15/27 | 17,200     | 17,328     | 0.005%   |
| Government National Mortgage Assn. | 8   | 12/15/27 | 9,253      | 9,297      | 0.003%   |
| Government National Mortgage Assn. | 7.5 | 12/15/29 | 579        | 593        | 0.000%   |
| Government National Mortgage Assn. | 7.5 | 12/15/29 | 427        | 445        | 0.000%   |
| Government National Mortgage Assn. | 6.5 | 12/15/33 | 9,010      | 9,365      | 0.003%   |
| Government National Mortgage Assn. | 5.5 | 12/15/33 | 380,082    | 394,364    | 0.110%   |
| Government National Mortgage Assn. | 6   | 12/15/38 | 395        | 422        | 0.000%   |
| Government National Mortgage Assn. | 6.5 | 12/15/38 | 35,009     | 37,795     | 0.011%   |
| Government National Mortgage Assn. | 6   | 12/15/38 | 25,460     | 26,444     | 0.007%   |
| Government National Mortgage Assn. | 6   | 12/15/38 | 86,436     | 91,199     | 0.026%   |
| Government National Mortgage Assn. | 6   | 12/15/38 | 36,379     | 37,417     | 0.010%   |
| Government National Mortgage Assn. | 3   | 12/15/42 | 28,553     | 26,404     | 0.007%   |
| Government National Mortgage Assn. | 5.5 | 12/20/33 | 9,961      | 10,366     | 0.003%   |
| Government National Mortgage Assn. | 6   | 12/20/33 | 90,229     | 94,600     | 0.026%   |
| Government National Mortgage Assn. | 4.5 | 12/20/34 | 8,910      | 8,977      | 0.003%   |
| Government National Mortgage Assn. | 5   | 12/20/34 | 326,465    | 333,972    | 0.093%   |
| Government National Mortgage Assn. | 5.5 | 12/20/34 | 44,927     | 46,752     | 0.013%   |
| Government National Mortgage Assn. | 5   | 12/20/35 | 323,281    | 330,929    | 0.093%   |
| Government National Mortgage Assn. | 1.5 | 12/20/36 | 147,705    | 134,726    | 0.038%   |
| Government National Mortgage Assn. | 6   | 12/20/36 | 141,452    | 150,193    | 0.042%   |

|                                    |     |          |            |            |        |
|------------------------------------|-----|----------|------------|------------|--------|
| Government National Mortgage Assn. | 6   | 12/20/38 | 114,196    | 121,260    | 0.034% |
| Government National Mortgage Assn. | 6   | 12/20/38 | 74,179     | 78,762     | 0.022% |
| Government National Mortgage Assn. | 4   | 12/20/39 | 39,999     | 39,147     | 0.011% |
| Government National Mortgage Assn. | 4.5 | 12/20/39 | 421,124    | 422,507    | 0.118% |
| Government National Mortgage Assn. | 3.5 | 12/20/40 | 9,741      | 9,231      | 0.003% |
| Government National Mortgage Assn. | 6   | 12/20/40 | 28,339     | 30,090     | 0.008% |
| Government National Mortgage Assn. | 3.5 | 12/20/41 | 28,346     | 26,717     | 0.007% |
| Government National Mortgage Assn. | 4   | 12/20/41 | 74,077     | 72,199     | 0.020% |
| Government National Mortgage Assn. | 3   | 12/20/44 | 1,856,838  | 1,710,174  | 0.479% |
| Government National Mortgage Assn. | 5   | 12/20/45 | 1,353,116  | 1,386,357  | 0.388% |
| Government National Mortgage Assn. | 5.5 | 12/20/45 | 2,106      | 2,192      | 0.001% |
| Government National Mortgage Assn. | 5   | 12/20/47 | 38,284     | 39,139     | 0.011% |
| Government National Mortgage Assn. | 5   | 12/20/48 | 372,514    | 377,588    | 0.106% |
| Government National Mortgage Assn. | 3   | 12/20/50 | 5,655,151  | 5,103,803  | 1.428% |
| Government National Mortgage Assn. | 2.5 | 12/20/51 | 17,296,432 | 14,951,513 | 4.184% |
| Government National Mortgage Assn. | 6   | 12/20/52 | 590,603    | 607,849    | 0.170% |
| Government National Mortgage Assn. | 6.5 | 2/15/28  | 42         | 42         | 0.000% |
| Government National Mortgage Assn. | 7.5 | 2/15/28  | 7,747      | 7,766      | 0.002% |
| Government National Mortgage Assn. | 6.5 | 2/15/29  | 2,321      | 2,338      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 2/15/29  | 3,423      | 3,484      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 2/15/29  | 950        | 954        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 2/15/29  | 1,761      | 1,779      | 0.000% |
| Government National Mortgage Assn. | 7.5 | 2/15/31  | 913        | 930        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 2/15/32  | 203        | 209        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 2/15/33  | 2,485      | 2,548      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 2/15/33  | 31,618     | 32,680     | 0.009% |
| Government National Mortgage Assn. | 6.5 | 2/15/33  | 38,043     | 39,275     | 0.011% |
| Government National Mortgage Assn. | 6.5 | 2/15/33  | 65,272     | 67,925     | 0.019% |
| Government National Mortgage Assn. | 6.5 | 2/15/33  | 70,238     | 72,319     | 0.020% |
| Government National Mortgage Assn. | 5   | 2/15/34  | 93,942     | 96,151     | 0.027% |
| Government National Mortgage Assn. | 5   | 2/15/35  | 1,608      | 1,635      | 0.000% |
| Government National Mortgage Assn. | 6   | 2/15/37  | 14,814     | 15,382     | 0.004% |
| Government National Mortgage Assn. | 6   | 2/15/39  | 55,786     | 57,853     | 0.016% |
| Government National Mortgage Assn. | 4.5 | 2/15/40  | 147,857    | 148,341    | 0.042% |
| Government National Mortgage Assn. | 3   | 2/15/45  | 9,004      | 8,215      | 0.002% |
| Government National Mortgage Assn. | 7   | 2/20/31  | 3,139      | 3,311      | 0.001% |
| Government National Mortgage Assn. | 5.5 | 2/20/34  | 538,740    | 560,605    | 0.157% |
| Government National Mortgage Assn. | 5   | 2/20/35  | 2,887      | 2,953      | 0.001% |
| Government National Mortgage Assn. | 5.5 | 2/20/35  | 107,436    | 111,801    | 0.031% |
| Government National Mortgage Assn. | 5   | 2/20/36  | 126,561    | 129,555    | 0.036% |
| Government National Mortgage Assn. | 5.5 | 2/20/37  | 10         | 11         | 0.000% |
| Government National Mortgage Assn. | 6   | 2/20/37  | 396,367    | 420,859    | 0.118% |
| Government National Mortgage Assn. | 5.5 | 2/20/38  | 25,870     | 27,053     | 0.008% |
| Government National Mortgage Assn. | 6   | 2/20/39  | 78,580     | 83,441     | 0.023% |
| Government National Mortgage Assn. | 4.5 | 2/20/39  | 3,196      | 3,207      | 0.001% |
| Government National Mortgage Assn. | 4.5 | 2/20/40  | 245,343    | 246,149    | 0.069% |
| Government National Mortgage Assn. | 5   | 2/20/40  | 1,511,511  | 1,548,636  | 0.433% |
| Government National Mortgage Assn. | 4   | 2/20/41  | 706,858    | 688,893    | 0.193% |
| Government National Mortgage Assn. | 5.5 | 2/20/41  | 15,804     | 16,534     | 0.005% |
| Government National Mortgage Assn. | 5.5 | 2/20/43  | 4,611      | 4,799      | 0.001% |
| Government National Mortgage Assn. | 3.5 | 2/20/44  | 165,863    | 156,368    | 0.044% |
| Government National Mortgage Assn. | 3.5 | 2/20/45  | 198,575    | 186,924    | 0.052% |
| Government National Mortgage Assn. | 3.5 | 2/20/45  | 85,219     | 79,689     | 0.022% |
| Government National Mortgage Assn. | 3.5 | 2/20/45  | 213,614    | 201,039    | 0.056% |
| Government National Mortgage Assn. | 4.5 | 2/20/46  | 489,956    | 488,645    | 0.137% |
| Government National Mortgage Assn. | 3.5 | 2/20/48  | 2,356,441  | 2,200,859  | 0.616% |
| Government National Mortgage Assn. | 3.5 | 2/20/48  | 853,932    | 788,139    | 0.221% |
| Government National Mortgage Assn. | 5   | 2/20/49  | 292,406    | 296,389    | 0.083% |
| Government National Mortgage Assn. | 6.5 | 3/15/26  | 6          | 6          | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/26  | 13         | 13         | 0.000% |
| Government National Mortgage Assn. | 6.5 | 3/15/26  | 17         | 17         | 0.000% |
| Government National Mortgage Assn. | 6.5 | 3/15/29  | 827        | 853        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 3/15/29  | 3,439      | 3,520      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 3/15/29  | 559        | 564        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/30  | 1,152      | 1,188      | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/30  | 934        | 936        | 0.000% |
| Government National Mortgage Assn. | 8   | 3/15/30  | 323        | 337        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/31  | 3,040      | 3,105      | 0.001% |
| Government National Mortgage Assn. | 7.5 | 3/15/31  | 216        | 219        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/31  | 1,277      | 1,283      | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/31  | 451        | 453        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/32  | 85,263     | 90,407     | 0.025% |

|                                    |     |         |            |            |        |
|------------------------------------|-----|---------|------------|------------|--------|
| Government National Mortgage Assn. | 5   | 3/15/35 | 286        | 287        | 0.000% |
| Government National Mortgage Assn. | 6   | 3/15/36 | 117,440    | 124,100    | 0.035% |
| Government National Mortgage Assn. | 3   | 3/15/45 | 3,863      | 3,524      | 0.001% |
| Government National Mortgage Assn. | 3   | 3/20/27 | 12,819     | 12,739     | 0.004% |
| Government National Mortgage Assn. | 3   | 3/20/28 | 7,093      | 7,019      | 0.002% |
| Government National Mortgage Assn. | 7   | 3/20/30 | 1,573      | 1,659      | 0.000% |
| Government National Mortgage Assn. | 3.5 | 3/20/31 | 2,865      | 2,834      | 0.001% |
| Government National Mortgage Assn. | 5.5 | 3/20/32 | 435        | 449        | 0.000% |
| Government National Mortgage Assn. | 5.5 | 3/20/32 | 47,937     | 49,421     | 0.014% |
| Government National Mortgage Assn. | 3.5 | 3/20/33 | 176,609    | 174,395    | 0.049% |
| Government National Mortgage Assn. | 5.5 | 3/20/33 | 1,978,715  | 2,058,908  | 0.576% |
| Government National Mortgage Assn. | 5   | 3/20/34 | 6,691      | 6,845      | 0.002% |
| Government National Mortgage Assn. | 5.5 | 3/20/34 | 141,807    | 147,569    | 0.041% |
| Government National Mortgage Assn. | 5   | 3/20/35 | 12,782     | 13,084     | 0.004% |
| Government National Mortgage Assn. | 5.5 | 3/20/35 | 16,468     | 17,139     | 0.005% |
| Government National Mortgage Assn. | 5   | 3/20/36 | 760        | 779        | 0.000% |
| Government National Mortgage Assn. | 4   | 3/20/39 | 8,266      | 8,115      | 0.002% |
| Government National Mortgage Assn. | 4   | 3/20/40 | 8,825      | 8,601      | 0.002% |
| Government National Mortgage Assn. | 3   | 3/20/43 | 1,857,112  | 1,720,404  | 0.481% |
| Government National Mortgage Assn. | 3   | 3/20/43 | 607,654    | 562,950    | 0.158% |
| Government National Mortgage Assn. | 5.5 | 3/20/44 | 359,376    | 374,086    | 0.105% |
| Government National Mortgage Assn. | 3   | 3/20/45 | 146,746    | 134,104    | 0.038% |
| Government National Mortgage Assn. | 4   | 3/20/45 | 3,761,252  | 3,643,533  | 1.020% |
| Government National Mortgage Assn. | 5.5 | 3/20/46 | 167,961    | 175,200    | 0.049% |
| Government National Mortgage Assn. | 3.5 | 3/20/47 | 27,902     | 26,059     | 0.007% |
| Government National Mortgage Assn. | 4   | 3/20/49 | 2,098,692  | 2,021,670  | 0.566% |
| Government National Mortgage Assn. | 5.5 | 3/20/49 | 870,031    | 892,264    | 0.250% |
| Government National Mortgage Assn. | 3.5 | 3/20/50 | 1,347,161  | 1,242,068  | 0.348% |
| Government National Mortgage Assn. | 2   | 3/20/51 | 22,796,546 | 18,914,139 | 5.293% |
| Government National Mortgage Assn. | 2   | 3/20/52 | 3,574,017  | 2,964,057  | 0.830% |
| Government National Mortgage Assn. | 6.5 | 4/15/26 | 148        | 148        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/28 | 178        | 179        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/28 | 52         | 52         | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/28 | 460        | 464        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/28 | 148        | 148        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/28 | 2,052      | 2,068      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 4/15/28 | 173        | 174        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/28 | 484        | 491        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 4/15/28 | 45         | 45         | 0.000% |
| Government National Mortgage Assn. | 7.5 | 4/15/29 | 18         | 18         | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/29 | 1,142      | 1,148      | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/29 | 90         | 91         | 0.000% |
| Government National Mortgage Assn. | 7.5 | 4/15/31 | 214        | 217        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/31 | 1,940      | 2,015      | 0.001% |
| Government National Mortgage Assn. | 5   | 4/15/34 | 45,442     | 46,554     | 0.013% |
| Government National Mortgage Assn. | 6   | 4/15/37 | 29,743     | 31,131     | 0.009% |
| Government National Mortgage Assn. | 4.5 | 4/15/39 | 4,074      | 4,096      | 0.001% |
| Government National Mortgage Assn. | 5.5 | 4/15/39 | 5,408      | 5,615      | 0.002% |
| Government National Mortgage Assn. | 4.5 | 4/15/41 | 2,269,828  | 2,277,267  | 0.637% |
| Government National Mortgage Assn. | 7   | 4/20/31 | 18,710     | 19,742     | 0.006% |
| Government National Mortgage Assn. | 4.5 | 4/20/34 | 1,202      | 1,211      | 0.000% |
| Government National Mortgage Assn. | 4.5 | 4/20/35 | 6,332      | 6,376      | 0.002% |
| Government National Mortgage Assn. | 3   | 4/20/37 | 602,373    | 577,007    | 0.161% |
| Government National Mortgage Assn. | 5   | 4/20/38 | 129,260    | 132,452    | 0.037% |
| Government National Mortgage Assn. | 5   | 4/20/39 | 77,860     | 79,772     | 0.022% |
| Government National Mortgage Assn. | 5.5 | 4/20/39 | 2,649      | 2,771      | 0.001% |
| Government National Mortgage Assn. | 6   | 4/20/39 | 41,435     | 43,998     | 0.012% |
| Government National Mortgage Assn. | 6.5 | 4/20/39 | 708,647    | 765,623    | 0.214% |
| Government National Mortgage Assn. | 4.5 | 4/20/40 | 1,840,718  | 1,846,695  | 0.517% |
| Government National Mortgage Assn. | 5   | 4/20/40 | 960,950    | 984,533    | 0.276% |
| Government National Mortgage Assn. | 3.5 | 4/20/42 | 6,767      | 6,377      | 0.002% |
| Government National Mortgage Assn. | 3   | 4/20/43 | 394,535    | 365,509    | 0.102% |
| Government National Mortgage Assn. | 3.5 | 4/20/43 | 1,569,670  | 1,479,820  | 0.414% |
| Government National Mortgage Assn. | 4   | 4/20/43 | 1,637,897  | 1,596,489  | 0.447% |
| Government National Mortgage Assn. | 4.5 | 4/20/45 | 206,711    | 206,268    | 0.058% |
| Government National Mortgage Assn. | 3.5 | 4/20/45 | 46,737     | 43,705     | 0.012% |
| Government National Mortgage Assn. | 5.5 | 4/20/46 | 8,597      | 8,990      | 0.003% |
| Government National Mortgage Assn. | 3.5 | 4/20/47 | 68,986     | 64,431     | 0.018% |
| Government National Mortgage Assn. | 3.5 | 4/20/47 | 48,398     | 45,203     | 0.013% |
| Government National Mortgage Assn. | 1.5 | 4/20/51 | 3,629,483  | 2,888,378  | 0.808% |
| Government National Mortgage Assn. | 3   | 4/20/52 | 644,709    | 580,634    | 0.162% |
| Government National Mortgage Assn. | 4.5 | 4/20/53 | 4,410,007  | 4,325,854  | 1.211% |

|                                    |     |         |           |           |        |
|------------------------------------|-----|---------|-----------|-----------|--------|
| Government National Mortgage Assn. | 6   | 4/20/54 | 6,060,729 | 6,233,065 | 1.744% |
| Government National Mortgage Assn. | 6.5 | 5/15/26 | 53        | 53        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 5/15/26 | 50        | 50        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/26 | 172       | 172       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/26 | 153       | 153       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/28 | 291       | 292       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/28 | 271       | 271       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/28 | 7,723     | 7,739     | 0.002% |
| Government National Mortgage Assn. | 7.5 | 5/15/29 | 94        | 95        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/29 | 1,127     | 1,159     | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/29 | 101       | 101       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/29 | 646       | 663       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 5/15/31 | 450       | 464       | 0.000% |
| Government National Mortgage Assn. | 5   | 5/15/33 | 171       | 175       | 0.000% |
| Government National Mortgage Assn. | 5   | 5/15/33 | 220       | 225       | 0.000% |
| Government National Mortgage Assn. | 4.5 | 5/15/39 | 481,570   | 483,873   | 0.135% |
| Government National Mortgage Assn. | 3   | 5/15/43 | 379,234   | 350,259   | 0.098% |
| Government National Mortgage Assn. | 3   | 5/15/43 | 7,212     | 6,661     | 0.002% |
| Government National Mortgage Assn. | 3   | 5/15/45 | 3,494     | 3,188     | 0.001% |
| Government National Mortgage Assn. | 3   | 5/20/27 | 18,146    | 18,003    | 0.005% |
| Government National Mortgage Assn. | 8   | 5/20/27 | 636       | 641       | 0.000% |
| Government National Mortgage Assn. | 7   | 5/20/28 | 5,727     | 5,852     | 0.002% |
| Government National Mortgage Assn. | 4.5 | 5/20/30 | 8,863     | 8,918     | 0.002% |
| Government National Mortgage Assn. | 5.5 | 5/20/31 | 65        | 67        | 0.000% |
| Government National Mortgage Assn. | 7   | 5/20/31 | 5,733     | 6,049     | 0.002% |
| Government National Mortgage Assn. | 3   | 5/20/32 | 100,265   | 97,905    | 0.027% |
| Government National Mortgage Assn. | 5.5 | 5/20/34 | 164,274   | 170,949   | 0.048% |
| Government National Mortgage Assn. | 6   | 5/20/34 | 1,279     | 1,341     | 0.000% |
| Government National Mortgage Assn. | 5   | 5/20/35 | 506,662   | 518,648   | 0.145% |
| Government National Mortgage Assn. | 5.5 | 5/20/35 | 10,108    | 10,520    | 0.003% |
| Government National Mortgage Assn. | 6   | 5/20/36 | 12,584    | 13,361    | 0.004% |
| Government National Mortgage Assn. | 5.5 | 5/20/39 | 13,788    | 14,424    | 0.004% |
| Government National Mortgage Assn. | 4   | 5/20/41 | 835,902   | 814,711   | 0.228% |
| Government National Mortgage Assn. | 4.5 | 5/20/41 | 6,877     | 6,900     | 0.002% |
| Government National Mortgage Assn. | 3.5 | 5/20/42 | 58,367    | 55,002    | 0.015% |
| Government National Mortgage Assn. | 3   | 5/20/43 | 1,148,610 | 1,064,108 | 0.298% |
| Government National Mortgage Assn. | 3   | 5/20/45 | 448,847   | 410,179   | 0.115% |
| Government National Mortgage Assn. | 5.5 | 5/20/45 | 49,619    | 51,758    | 0.014% |
| Government National Mortgage Assn. | 3   | 5/20/46 | 6,714,372 | 6,124,446 | 1.714% |
| Government National Mortgage Assn. | 4   | 5/20/47 | 1,454,719 | 1,401,348 | 0.392% |
| Government National Mortgage Assn. | 5   | 5/20/48 | 190,196   | 192,937   | 0.054% |
| Government National Mortgage Assn. | 5.5 | 5/20/48 | 452,689   | 464,659   | 0.130% |
| Government National Mortgage Assn. | 5   | 5/20/48 | 513,226   | 521,189   | 0.146% |
| Government National Mortgage Assn. | 3   | 5/20/50 | 917,808   | 815,822   | 0.228% |
| Government National Mortgage Assn. | 3.5 | 5/20/50 | 897,247   | 827,252   | 0.232% |
| Government National Mortgage Assn. | 3.5 | 5/20/50 | 1,944,415 | 1,800,584 | 0.504% |
| Government National Mortgage Assn. | 3   | 5/20/51 | 1,027,167 | 917,405   | 0.257% |
| Government National Mortgage Assn. | 5.5 | 5/20/53 | 1,614,200 | 1,640,970 | 0.459% |
| Government National Mortgage Assn. | 6.5 | 6/15/26 | 121       | 121       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 6/15/28 | 1,470     | 1,474     | 0.000% |
| Government National Mortgage Assn. | 7.5 | 6/15/28 | 29,371    | 29,816    | 0.008% |
| Government National Mortgage Assn. | 7.5 | 6/15/28 | 5,346     | 5,354     | 0.001% |
| Government National Mortgage Assn. | 7.5 | 6/15/28 | 4,096     | 4,149     | 0.001% |
| Government National Mortgage Assn. | 6.5 | 6/15/28 | 365       | 366       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 6/15/28 | 305       | 306       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 6/15/28 | 67        | 67        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 6/15/29 | 342       | 346       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 6/15/31 | 16,673    | 17,436    | 0.005% |
| Government National Mortgage Assn. | 6.5 | 6/15/31 | 422       | 436       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 6/15/32 | 1,292     | 1,349     | 0.000% |
| Government National Mortgage Assn. | 7.5 | 6/15/32 | 1,587     | 1,688     | 0.000% |
| Government National Mortgage Assn. | 6   | 6/15/36 | 181,386   | 192,238   | 0.054% |
| Government National Mortgage Assn. | 6   | 6/15/36 | 19,480    | 20,381    | 0.006% |
| Government National Mortgage Assn. | 4.5 | 6/15/39 | 987,527   | 992,041   | 0.278% |
| Government National Mortgage Assn. | 4.5 | 6/15/40 | 274,063   | 274,962   | 0.077% |
| Government National Mortgage Assn. | 5   | 6/15/40 | 231,919   | 237,440   | 0.066% |
| Government National Mortgage Assn. | 4.5 | 6/15/40 | 777,090   | 779,637   | 0.218% |
| Government National Mortgage Assn. | 4.5 | 6/15/40 | 93,690    | 94,066    | 0.026% |
| Government National Mortgage Assn. | 4.5 | 6/15/40 | 662,974   | 665,147   | 0.186% |
| Government National Mortgage Assn. | 4.5 | 6/15/40 | 988,330   | 991,569   | 0.278% |
| Government National Mortgage Assn. | 3.5 | 6/15/43 | 2,561,244 | 2,413,027 | 0.675% |
| Government National Mortgage Assn. | 3   | 6/15/43 | 10,958    | 10,121    | 0.003% |

|                                    |     |         |           |           |        |
|------------------------------------|-----|---------|-----------|-----------|--------|
| Government National Mortgage Assn. | 3.5 | 6/15/46 | 767,829   | 716,749   | 0.201% |
| Government National Mortgage Assn. | 3   | 6/20/27 | 54,578    | 54,167    | 0.015% |
| Government National Mortgage Assn. | 7   | 6/20/29 | 2,015     | 2,086     | 0.001% |
| Government National Mortgage Assn. | 3   | 6/20/30 | 11,653    | 11,536    | 0.003% |
| Government National Mortgage Assn. | 6   | 6/20/31 | 591       | 610       | 0.000% |
| Government National Mortgage Assn. | 3.5 | 6/20/33 | 157,913   | 155,704   | 0.044% |
| Government National Mortgage Assn. | 5   | 6/20/33 | 27,214    | 27,795    | 0.008% |
| Government National Mortgage Assn. | 4.5 | 6/20/34 | 12,657    | 12,753    | 0.004% |
| Government National Mortgage Assn. | 5   | 6/20/35 | 388       | 397       | 0.000% |
| Government National Mortgage Assn. | 4   | 6/20/40 | 263,006   | 256,321   | 0.072% |
| Government National Mortgage Assn. | 3.5 | 6/20/42 | 2,117,669 | 1,995,947 | 0.559% |
| Government National Mortgage Assn. | 3   | 6/20/43 | 648,766   | 601,037   | 0.168% |
| Government National Mortgage Assn. | 5.5 | 6/20/43 | 41,004    | 42,675    | 0.012% |
| Government National Mortgage Assn. | 3   | 6/20/43 | 328,105   | 302,217   | 0.085% |
| Government National Mortgage Assn. | 3.5 | 6/20/44 | 700,155   | 659,076   | 0.184% |
| Government National Mortgage Assn. | 5.5 | 6/20/45 | 1,543     | 1,609     | 0.000% |
| Government National Mortgage Assn. | 5.5 | 6/20/46 | 3,738     | 3,909     | 0.001% |
| Government National Mortgage Assn. | 5   | 6/20/48 | 741,569   | 752,260   | 0.211% |
| Government National Mortgage Assn. | 5.5 | 6/20/48 | 1,838,421 | 1,887,033 | 0.528% |
| Government National Mortgage Assn. | 5   | 6/20/49 | 1,344     | 1,362     | 0.000% |
| Government National Mortgage Assn. | 4.5 | 6/20/50 | 1,881,796 | 1,866,120 | 0.522% |
| Government National Mortgage Assn. | 6.5 | 7/15/28 | 95        | 95        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 7/15/28 | 7,335     | 7,426     | 0.002% |
| Government National Mortgage Assn. | 6.5 | 7/15/29 | 3,908     | 3,921     | 0.001% |
| Government National Mortgage Assn. | 6.5 | 7/15/29 | 130       | 131       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 7/15/29 | 1,091     | 1,116     | 0.000% |
| Government National Mortgage Assn. | 6.5 | 7/15/29 | 252       | 257       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 7/15/29 | 570       | 582       | 0.000% |
| Government National Mortgage Assn. | 7.5 | 7/15/31 | 3,453     | 3,499     | 0.001% |
| Government National Mortgage Assn. | 6.5 | 7/15/31 | 435       | 457       | 0.000% |
| Government National Mortgage Assn. | 5   | 7/15/33 | 3,313     | 3,359     | 0.001% |
| Government National Mortgage Assn. | 5   | 7/15/33 | 4,724     | 4,831     | 0.001% |
| Government National Mortgage Assn. | 5   | 7/15/33 | 3,513     | 3,596     | 0.001% |
| Government National Mortgage Assn. | 6   | 7/15/35 | 144,036   | 152,298   | 0.043% |
| Government National Mortgage Assn. | 6   | 7/15/36 | 96,267    | 101,506   | 0.028% |
| Government National Mortgage Assn. | 5   | 7/15/37 | 7,341     | 7,481     | 0.002% |
| Government National Mortgage Assn. | 4.5 | 7/15/39 | 93,024    | 93,413    | 0.026% |
| Government National Mortgage Assn. | 4.5 | 7/15/40 | 32,167    | 32,272    | 0.009% |
| Government National Mortgage Assn. | 4   | 7/15/41 | 151,227   | 147,391   | 0.041% |
| Government National Mortgage Assn. | 3   | 7/15/46 | 158,203   | 144,243   | 0.040% |
| Government National Mortgage Assn. | 3.5 | 7/20/27 | 21,145    | 21,024    | 0.006% |
| Government National Mortgage Assn. | 7   | 7/20/31 | 10,969    | 11,574    | 0.003% |
| Government National Mortgage Assn. | 5.5 | 7/20/32 | 1,311     | 1,364     | 0.000% |
| Government National Mortgage Assn. | 5.5 | 7/20/33 | 116,077   | 120,788   | 0.034% |
| Government National Mortgage Assn. | 5   | 7/20/34 | 5,973     | 6,110     | 0.002% |
| Government National Mortgage Assn. | 5.5 | 7/20/34 | 72,972    | 75,937    | 0.021% |
| Government National Mortgage Assn. | 6   | 7/20/34 | 90,869    | 95,852    | 0.027% |
| Government National Mortgage Assn. | 5.5 | 7/20/34 | 15,036    | 15,647    | 0.004% |
| Government National Mortgage Assn. | 5.5 | 7/20/35 | 767,141   | 798,402   | 0.223% |
| Government National Mortgage Assn. | 5.5 | 7/20/35 | 21,787    | 22,675    | 0.006% |
| Government National Mortgage Assn. | 1.5 | 7/20/36 | 547,173   | 500,908   | 0.140% |
| Government National Mortgage Assn. | 6   | 7/20/36 | 29,077    | 30,874    | 0.009% |
| Government National Mortgage Assn. | 6.5 | 7/20/36 | 1,821     | 1,967     | 0.001% |
| Government National Mortgage Assn. | 4.5 | 7/20/39 | 12,064    | 12,103    | 0.003% |
| Government National Mortgage Assn. | 5   | 7/20/39 | 109,829   | 112,526   | 0.031% |
| Government National Mortgage Assn. | 3.5 | 7/20/39 | 425,161   | 405,515   | 0.113% |
| Government National Mortgage Assn. | 4.5 | 7/20/41 | 1,956,764 | 1,963,193 | 0.549% |
| Government National Mortgage Assn. | 6   | 7/20/45 | 59,563    | 63,246    | 0.018% |
| Government National Mortgage Assn. | 3.5 | 7/20/45 | 75,877    | 70,958    | 0.020% |
| Government National Mortgage Assn. | 4.5 | 7/20/46 | 517,322   | 515,938   | 0.144% |
| Government National Mortgage Assn. | 3.5 | 7/20/46 | 1,019,117 | 951,684   | 0.266% |
| Government National Mortgage Assn. | 3.5 | 7/20/47 | 70,253    | 65,615    | 0.018% |
| Government National Mortgage Assn. | 4   | 7/20/49 | 279,447   | 265,794   | 0.074% |
| Government National Mortgage Assn. | 4   | 7/20/49 | 343,293   | 328,986   | 0.092% |
| Government National Mortgage Assn. | 4   | 7/20/49 | 177,237   | 170,283   | 0.048% |
| Government National Mortgage Assn. | 3   | 7/20/51 | 574,793   | 518,002   | 0.145% |
| Government National Mortgage Assn. | 2.5 | 7/20/51 | 9,035,466 | 7,779,483 | 2.177% |
| Government National Mortgage Assn. | 3.5 | 7/20/52 | 2,354,475 | 2,178,004 | 0.610% |
| Government National Mortgage Assn. | 8   | 8/15/27 | 5,435     | 5,443     | 0.002% |
| Government National Mortgage Assn. | 6.5 | 8/15/27 | 3,494     | 3,500     | 0.001% |
| Government National Mortgage Assn. | 7.5 | 8/15/28 | 549       | 551       | 0.000% |
| Government National Mortgage Assn. | 6.5 | 8/15/28 | 334       | 338       | 0.000% |

|                                    |     |         |            |            |        |
|------------------------------------|-----|---------|------------|------------|--------|
| Government National Mortgage Assn. | 6.5 | 8/15/28 | 3,379      | 3,403      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 8/15/28 | 694        | 710        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 8/15/29 | 271        | 274        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 8/15/29 | 259        | 269        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 8/15/30 | 126        | 129        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 8/15/31 | 1,286      | 1,314      | 0.000% |
| Government National Mortgage Assn. | 7.5 | 8/15/31 | 461        | 467        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 8/15/31 | 29         | 29         | 0.000% |
| Government National Mortgage Assn. | 6.5 | 8/15/31 | 5,331      | 5,410      | 0.002% |
| Government National Mortgage Assn. | 6.5 | 8/15/32 | 10,569     | 10,925     | 0.003% |
| Government National Mortgage Assn. | 6   | 8/15/33 | 113,986    | 119,263    | 0.033% |
| Government National Mortgage Assn. | 5   | 8/15/33 | 546        | 559        | 0.000% |
| Government National Mortgage Assn. | 5   | 8/15/33 | 21,076     | 21,572     | 0.006% |
| Government National Mortgage Assn. | 5   | 8/15/33 | 19,890     | 20,298     | 0.006% |
| Government National Mortgage Assn. | 6.5 | 8/15/36 | 8,206      | 8,591      | 0.002% |
| Government National Mortgage Assn. | 4.5 | 8/15/39 | 125,913    | 126,428    | 0.035% |
| Government National Mortgage Assn. | 3   | 8/15/42 | 169,946    | 157,154    | 0.044% |
| Government National Mortgage Assn. | 3   | 8/15/43 | 7,603      | 7,022      | 0.002% |
| Government National Mortgage Assn. | 3   | 8/15/45 | 4,614      | 4,209      | 0.001% |
| Government National Mortgage Assn. | 7   | 8/20/29 | 19,480     | 20,186     | 0.006% |
| Government National Mortgage Assn. | 7   | 8/20/30 | 5,285      | 5,575      | 0.002% |
| Government National Mortgage Assn. | 5.5 | 8/20/32 | 18,700     | 19,458     | 0.005% |
| Government National Mortgage Assn. | 5.5 | 8/20/33 | 19,014     | 19,786     | 0.006% |
| Government National Mortgage Assn. | 5   | 8/20/33 | 184,166    | 188,101    | 0.053% |
| Government National Mortgage Assn. | 5.5 | 8/20/34 | 77,784     | 80,944     | 0.023% |
| Government National Mortgage Assn. | 5   | 8/20/35 | 5,980      | 6,122      | 0.002% |
| Government National Mortgage Assn. | 5.5 | 8/20/35 | 19,541     | 20,337     | 0.006% |
| Government National Mortgage Assn. | 5.5 | 8/20/38 | 132,379    | 138,435    | 0.039% |
| Government National Mortgage Assn. | 6   | 8/20/38 | 233,598    | 248,049    | 0.069% |
| Government National Mortgage Assn. | 6   | 8/20/39 | 143,435    | 152,298    | 0.043% |
| Government National Mortgage Assn. | 4   | 8/20/39 | 18,996     | 18,591     | 0.005% |
| Government National Mortgage Assn. | 4.5 | 8/20/39 | 15,161     | 15,211     | 0.004% |
| Government National Mortgage Assn. | 4   | 8/20/40 | 233,039    | 227,116    | 0.064% |
| Government National Mortgage Assn. | 4.5 | 8/20/40 | 38,437     | 38,562     | 0.011% |
| Government National Mortgage Assn. | 5   | 8/20/42 | 387,095    | 396,654    | 0.111% |
| Government National Mortgage Assn. | 3   | 8/20/43 | 203,622    | 188,642    | 0.053% |
| Government National Mortgage Assn. | 3.5 | 8/20/43 | 528,848    | 498,576    | 0.140% |
| Government National Mortgage Assn. | 3   | 8/20/43 | 1,451,659  | 1,336,908  | 0.374% |
| Government National Mortgage Assn. | 3.5 | 8/20/44 | 356,889    | 335,885    | 0.094% |
| Government National Mortgage Assn. | 3.5 | 8/20/45 | 2,822,873  | 2,639,911  | 0.739% |
| Government National Mortgage Assn. | 3.5 | 8/20/46 | 465,709    | 434,894    | 0.122% |
| Government National Mortgage Assn. | 3.5 | 8/20/46 | 911,318    | 851,018    | 0.238% |
| Government National Mortgage Assn. | 3.5 | 8/20/46 | 601,913    | 562,085    | 0.157% |
| Government National Mortgage Assn. | 5   | 8/20/47 | 2,284,424  | 2,335,658  | 0.654% |
| Government National Mortgage Assn. | 5   | 8/20/48 | 59,775     | 60,589     | 0.017% |
| Government National Mortgage Assn. | 5   | 8/20/48 | 1,163,723  | 1,181,780  | 0.331% |
| Government National Mortgage Assn. | 2.5 | 8/20/50 | 12,603,735 | 10,915,927 | 3.055% |
| Government National Mortgage Assn. | 2.5 | 8/20/51 | 840,201    | 722,086    | 0.202% |
| Government National Mortgage Assn. | 2.5 | 8/20/52 | 2,383,106  | 2,059,640  | 0.576% |
| Government National Mortgage Assn. | 8   | 9/15/27 | 4,468      | 4,474      | 0.001% |
| Government National Mortgage Assn. | 8   | 9/15/27 | 4,471      | 4,476      | 0.001% |
| Government National Mortgage Assn. | 8   | 9/15/27 | 5,934      | 5,944      | 0.002% |
| Government National Mortgage Assn. | 7.5 | 9/15/27 | 632        | 633        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/27 | 4,159      | 4,171      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 407        | 409        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 678        | 683        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 246        | 247        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 81         | 82         | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 428        | 430        | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 4,923      | 4,947      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 1,525      | 1,528      | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 29         | 29         | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/28 | 104        | 105        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 9/15/30 | 683        | 702        | 0.000% |
| Government National Mortgage Assn. | 7.5 | 9/15/31 | 75         | 77         | 0.000% |
| Government National Mortgage Assn. | 5   | 9/15/33 | 4,326      | 4,429      | 0.001% |
| Government National Mortgage Assn. | 5   | 9/15/33 | 2,656      | 2,716      | 0.001% |
| Government National Mortgage Assn. | 6.5 | 9/15/36 | 5,415      | 5,813      | 0.002% |
| Government National Mortgage Assn. | 5.5 | 9/15/39 | 59,122     | 60,671     | 0.017% |
| Government National Mortgage Assn. | 3   | 9/15/42 | 4,446,841  | 4,112,371  | 1.151% |
| Government National Mortgage Assn. | 3   | 9/15/43 | 10,757     | 9,935      | 0.003% |
| Government National Mortgage Assn. | 5.5 | 9/15/45 | 123,591    | 128,825    | 0.036% |

|  |      |          |            |            |        |
|--|------|----------|------------|------------|--------|
| Government National Mortgage Assn.                       | 8    | 9/20/26  | 531        | 533        | 0.000% |
| Government National Mortgage Assn.                       | 3    | 9/20/32  | 39,832     | 38,792     | 0.011% |
| Government National Mortgage Assn.                       | 5    | 9/20/33  | 441,230    | 450,657    | 0.126% |
| Government National Mortgage Assn.                       | 5.5  | 9/20/33  | 24,683     | 25,685     | 0.007% |
| Government National Mortgage Assn.                       | 5.5  | 9/20/34  | 177,832    | 185,057    | 0.052% |
| Government National Mortgage Assn.                       | 6.5  | 9/20/34  | 4,520      | 4,841      | 0.001% |
| Government National Mortgage Assn.                       | 5    | 9/20/35  | 54,002     | 55,279     | 0.015% |
| Government National Mortgage Assn.                       | 5.5  | 9/20/35  | 459,227    | 477,940    | 0.134% |
| Government National Mortgage Assn.                       | 6    | 9/20/38  | 706,523    | 750,230    | 0.210% |
| Government National Mortgage Assn.                       | 6    | 9/20/38  | 14,094     | 14,966     | 0.004% |
| Government National Mortgage Assn.                       | 4.5  | 9/20/40  | 46,046     | 46,101     | 0.013% |
| Government National Mortgage Assn.                       | 3.5  | 9/20/40  | 636,496    | 603,193    | 0.169% |
| Government National Mortgage Assn.                       | 4    | 9/20/40  | 261,469    | 254,824    | 0.071% |
| Government National Mortgage Assn.                       | 5.5  | 9/20/45  | 85,654     | 89,572     | 0.025% |
| Government National Mortgage Assn.                       | 4.5  | 9/20/46  | 672,830    | 673,034    | 0.188% |
| Government National Mortgage Assn.                       | 5    | 9/20/46  | 474,424    | 486,076    | 0.136% |
| Government National Mortgage Assn.                       | 3.5  | 9/20/46  | 149,806    | 139,893    | 0.039% |
| Government National Mortgage Assn.                       | 5    | 9/20/47  | 187,297    | 191,304    | 0.054% |
| Government National Mortgage Assn.                       | 6    | 9/20/47  | 83,295     | 88,454     | 0.025% |
| Government National Mortgage Assn.                       | 3    | 9/20/47  | 354,728    | 321,965    | 0.090% |
| Government National Mortgage Assn.                       | 5    | 9/20/48  | 179,563    | 182,009    | 0.051% |
| Government National Mortgage Assn.                       | 2.5  | 9/20/51  | 7,078,514  | 6,093,901  | 1.705% |
| Government National Mortgage Assn.                       | 2.5  | 9/20/52  | 4,590,555  | 3,967,465  | 1.110% |
| Government National Mortgage Assn.                       | 4    | 9/20/52  | 2,780,981  | 2,654,098  | 0.743% |
| Government National Mortgage Assn.                       | 6    | 9/20/52  | 1,682,404  | 1,732,952  | 0.485% |
| Government National Mortgage Association                 | 3.5  | 10/20/50 | 1,850,000  | 1,570,590  | 0.440% |
| Government National Mortgage Association                 | 3    | 11/20/47 | 23,997     | 22,820     | 0.006% |
| Government National Mortgage Association                 | 2.5  | 11/20/50 | 15,580,916 | 2,216,634  | 0.620% |
| Government National Mortgage Association                 | 3    | 2/20/46  | 3,000,000  | 2,494,089  | 0.698% |
| Government National Mortgage Association                 | 2.5  | 2/20/51  | 6,545,639  | 960,105    | 0.269% |
| HOMES 2025-AFC2 Trust                                    | 5.57 | 6/25/60  | 571,189    | 575,576    | 0.161% |
| Morgan Stanley Residential Mortgage Loan Trust 2024-INV4 | 5.5  | 9/25/54  | 494,972    | 499,361    | 0.140% |
| Morgan Stanley Residential Mortgage Loan Trust 2025-DSC2 | 5.44 | 7/25/70  | 96,604     | 97,539     | 0.027% |
| Morgan Stanley Residential Mortgage Loan Trust 2025-NQM5 | 5.44 | 7/25/70  | 183,543    | 185,004    | 0.052% |
| OBX 2020-EXP1 Trust                                      | 4.6  | 2/25/60  | 1,184,468  | 1,163,214  | 0.326% |
| OBX 2020-EXP1 Trust                                      | 4.6  | 2/25/60  | 2,572,064  | 2,525,912  | 0.707% |
| OBX 2025-NQM15 Trust                                     | 5.14 | 7/27/65  | 94,024     | 94,433     | 0.026% |
| OBX 2025-NQM15 Trust                                     | 5.02 | 7/27/65  | 225,657    | 226,172    | 0.063% |
| RCKT Mortgage Trust 2025-CES3                            | 5.55 | 3/25/55  | 1,492,863  | 1,507,911  | 0.422% |
| Sequoia Mortgage Trust 2024-HYB1                         | 4.51 | 11/25/63 | 2,348,510  | 2,355,149  | 0.659% |
| Towd Point Mortgage Trust 2025-CES4                      | 5.09 | 10/25/65 | 505,688    | 507,513    | 0.142% |
| Tricon American Homes 2020-SFR2 Trust                    | 1.83 | 11/17/39 | 1,895,000  | 1,801,219  | 0.504% |
| TRP Government Reserve                                   | 3.77 |          | 11,026,248 | 11,026,248 | 3.086% |
| TX Trust 2024-HOU  | 5.34 | 6/15/39  | 230,000    | 230,144    | 0.064% |
| USD Fut IM Collateral (MORGAN STANLEY)                   |      |          | 366,100    | 366,100    | 0.102% |
| Verus Securitization Trust 2025-8                        | 5.02 | 9/25/70  | 447,341    | 447,600    | 0.125% |

Total Investments in Securities 396,044,789

| Futures Contracts             | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|-------------------------------|-----------|------------|----------------|----------------|-----------------|
| FVH6 US 5YR NOTE (CBT) MAR26  | (176)     | 3/31/2026  | (19,237,625)   | 51,063         | (5.384%)        |
| TUH6 US 2YR NOTE (CBT) MAR26  | (20)      | 3/31/2026  | (4,175,781)    | 921            | (1.169%)        |
| USH6 US LONG BOND(CBT) MAR26  | 103       | 3/20/2026  | 11,906,156     | (129,701)      | 3.332%          |
| UXYH6 US 10YR ULTRA FUT MAR26 | (166)     | 3/20/2026  | (19,092,594)   | 132,046        | (5.343%)        |
| WNH6 US ULTRA BOND CBT MAR26  | 16        | 3/20/2026  | 1,888,000      | (34,648)       | 0.528%          |

Total Futures Contracts 19,681

NET ASSETS 357,321,342

NET ASSET VALUE PER SHARE

GNMA Fund Shares 8.24  
(\$201,073,896 / 24,391,302 Shares Outstanding)

GNMA Fund- I Class Shares 8.24  
(\$155,744,233 / 18,903,400 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 date(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   |
| VARDN | 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.