

# Schedule of investments

Delaware Ivy VIP Asset Strategy

March 31, 2022 (Unaudited)

	Principal amount <sup>o</sup>	Value (US \$)		Principal amount <sup>o</sup>	Value (US \$)
<b>Agency Collateralized Mortgage Obligations — 0.52%</b>			<b>Agency Commercial Mortgage-Backed Securities (continued)</b>		
Fannie Mae Interest Strip			FREMF Mortgage Trust		
Series 413 C35 4.50% 10/25/40			Series 2018-K73 B 144A		
Σ	1,364,099	\$ 215,176	3.853% 2/25/51 #, Σ, •	600,000	\$ 601,879
Fannie Mae REMICs			<b>Total Agency Commercial Mortgage-Backed Securities</b>		
Series 2015-18 NS 5.663%			(cost \$5,793,975)		<b>5,358,861</b>
(6.12% minus LIBOR01M, Cap					
6.12%) 4/25/45 Σ, •	1,265,601	216,105	<b>Agency Mortgage-Backed Securities — 4.68%</b>		
Series 2015-37 SB 5.163%			Fannie Mae S.F. 15 yr		
(5.62% minus LIBOR01M, Cap			2.50% 4/1/36	2,415,148	2,390,543
5.62%) 6/25/45 Σ, •	2,606,513	371,726	Fannie Mae S.F. 30 yr		
Series 2016-22 ST 5.643%			2.00% 12/1/50	3,310,880	3,083,784
(6.10% minus LIBOR01M, Cap			2.00% 1/1/51	2,715,911	2,541,604
6.10%) 4/25/46 Σ, •	3,042,138	388,351	2.00% 10/1/51	3,519,215	3,270,872
Series 2016-48 US 5.643%			2.50% 7/1/50	3,964,990	3,795,378
(6.10% minus LIBOR01M, Cap			3.00% 8/1/50	849,843	834,514
6.10%) 8/25/46 Σ, •	3,119,951	429,875	3.50% 8/1/48	4,533,181	4,600,331
Series 2017-33 AI 4.50%			3.50% 11/1/49	4,925,022	4,973,025
5/25/47 Σ	1,257,514	212,389	Freddie Mac S.F. 30 yr		
Series 2018-44 DS 5.793%			2.50% 1/1/51	1,562,645	1,496,335
(6.25% minus LIBOR01M, Cap			GNMA II S.F. 30 yr		
6.25%) 6/25/48 Σ, •	6,002,628	850,654	3.50% 6/20/50	4,591,714	4,626,394
Series 2019-13 IP 5.00%			<b>Total Agency Mortgage-Backed Securities</b>		
3/25/49 Σ	834,149	147,880	(cost \$34,008,278)		<b>31,612,780</b>
Series 4740 SB 5.753% (6.15%					
minus LIBOR01M, Cap 6.15%)			<b>Corporate Bonds — 24.74%</b>		
11/15/47 Σ, •	1,280,807	185,014	<b>Banking — 8.38%</b>		
Freddie Mac Strips			Australia & New Zealand Banking		
Series 303 C28 4.50% 1/15/43			Group 144A 2.57% 11/25/35 #,		
Σ	2,606,898	484,961	μ	1,881,000	1,643,891
<b>Total Agency Collateralized Mortgage Obligations</b>			Banco de Credito del Peru		
(cost \$4,081,766)		<b>3,502,131</b>	144A 3.125% 7/1/30 #, μ	1,938,000	1,826,420
			144A 3.25% 9/30/31 #, μ	2,000,000	1,858,970
<b>Agency Commercial Mortgage-Backed Securities — 0.79%</b>			Banco Santander		
Fannie Mae			1.722% 9/14/27 μ	1,000,000	904,679
Series 2017-M2 A2 2.80%			1.849% 3/25/26	2,000,000	1,872,089
2/25/27 •	1,798,690	1,813,559	Banco Santander Mexico 144A		
Freddie Mac Multifamily			5.375% 4/17/25 #	702,000	733,379
Structured Pass Through			Bank of America		
Certificates			2.551% 2/4/28 μ	95,000	90,864
Series K103 X1 0.639%			2.972% 2/4/33 μ	45,000	42,213
11/25/29 •	2,021,563	84,859			

Series K115 X1 1.327% 6/25/30		
•	1,794,723	160,856
FREMF Mortgage Trust		
Series 2016-K60 B 144A 3.54%		
12/25/49 #, Σ, •	2,751,000	2,697,708

4.375% 1/27/27 μ, ψ	45,000	42,404
BNP Paribas 144A 4.625%		
3/13/27 #	3,610,000	3,696,361
BPCE 144A 2.277% 1/20/32 #, μ	2,000,000	1,759,188
Citigroup		
1.122% 1/28/27 μ	2,500,000	2,296,681
3.057% 1/25/33 μ	140,000	130,956
3.07% 2/24/28 μ	115,000	112,133

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Delaware Ivy VIP Asset Strategy (Unaudited)

	Principal amount <sup>o</sup>	Value (US \$)
<b>Corporate Bonds (continued)</b>		
Banking (continued)		
Credit Agricole		
144A 1.907% 6/16/26 #, μ	2,657,000	\$ 2,511,080
144A 8.125% 12/23/25 #, μ, ψ	2,000,000	2,230,300
Credit Suisse Group 144A 2.193%		
6/5/26 #, μ	1,654,000	1,555,008
Deutsche Bank 2.129% 11/24/26 μ	2,000,000	1,856,308
DNB Bank 144A 1.535% 5/25/27 #, μ	1,500,000	1,381,291
Goldman Sachs Group		
1.542% 9/10/27 μ	60,000	54,919
3.102% 2/24/33 μ	45,000	42,464
3.615% 3/15/28 μ	170,000	169,974
HSBC Holdings		
2.206% 8/17/29 μ	1,000,000	900,991
4.60% 12/17/30 μ, ψ	1,101,000	985,395
6.375% 9/17/24 *, μ, ψ	2,000,000	2,064,500
ING Groep		
3.875% 5/16/27 μ, ψ	1,000,000	875,000
4.25% 5/16/31 *, μ, ψ	1,000,000	853,750
6.875% 4/16/22 μ, ω	2,681,000	2,687,316
Intesa Sanpaolo		
144A 3.25% 9/23/24 #	700,000	693,667
144A 3.875% 7/14/27 #	2,351,000	2,296,857
JPMorgan Chase & Co. 2.963%		
1/25/33 μ	165,000	155,725
Macquarie Bank 144A 3.624%		
6/3/30 #	436,000	411,563

	Principal amount <sup>o</sup>	Value (US \$)
<b>Corporate Bonds (continued)</b>		
Banking (continued)		
Wells Fargo & Co.		
3.526% 3/24/28 μ	85,000	\$ 84,897
3.90% 3/15/26 μ, ψ	1,300,000	1,246,927
		<u>56,626,094</u>
Basic Industry — 0.76%		
Glencore Funding		
144A 1.625% 9/1/25 #	659,000	616,936
144A 2.50% 9/1/30 #	1,537,000	1,377,619
Newmont 2.60% 7/15/32	75,000	69,094
Orbia Advance 144A 1.875%		
5/11/26 #	1,600,000	1,501,632
Suzano Austria 2.50% 9/15/28	600,000	542,595
Teck Resources 3.90% 7/15/30	1,000,000	1,000,119
		<u>5,107,995</u>
Capital Goods — 0.65%		
Aeropuerto Internacional de Tocumen 144A 4.00% 8/11/41 #, Σ	1,000,000	910,586
Boeing		
4.875% 5/1/25	1,083,000	1,118,331
5.15% 5/1/30	758,000	809,542
5.805% 5/1/50	429,000	496,894
Standard Industries 144A 4.375%		
7/15/30 #	1,173,000	1,075,876
		<u>4,411,229</u>
Communications — 2.86%		

Morgan Stanley			Alibaba Group Holding 2.125%		
2.475% 1/21/28 μ	70,000	66,837	2/9/31	2,000,000	1,741,685
2.484% 9/16/36 μ	1,500,000	1,288,530	Amazon.com		
Nordea Bank 144A 3.75% 3/1/29			1.50% 6/3/30	654,000	586,039
#, μ, ψ	1,000,000	860,830	2.50% 6/3/50	218,000	182,602
Societe Generale			American Homes 4 Rent 3.625%		
144A 1.488% 12/14/26 #, μ	2,000,000	1,810,466	4/15/32	85,000	82,889
144A 1.792% 6/9/27 #, μ	1,000,000	902,477	AT&T		
Standard Chartered 144A 4.30%			2.25% 2/1/32 *	1,500,000	1,332,349
2/19/27 #	3,000,000	3,015,336	3.65% 6/1/51	2,653,000	2,422,488
State Street 2.203% 2/7/28 μ	140,000	134,314	Charter Communications		
Svenska Handelsbanken 4.75%			Operating 3.85% 4/1/61	135,000	108,959
3/1/31 μ, ψ	2,000,000	1,933,298	Comcast 1.50% 2/15/31 *	2,000,000	1,745,041
Swedbank 5.625% 9/17/24 μ, ψ	2,000,000	2,019,596	Empresa Nacional de		
UBS Group 144A 2.095% 2/11/32			Telecomunicaciones 144A		
#, μ	1,500,000	1,314,349	3.05% 9/14/32 #	1,000,000	909,075
UniCredit			Expedia Group 3.80% 2/15/28	1,000,000	996,618
144A 2.569% 9/22/26 #, μ	2,200,000	2,035,056	Genm Capital Labuan 144A		
144A 5.459% 6/30/35 #, μ	1,000,000	957,409	3.882% 4/19/31 #	2,000,000	1,745,404
US Bancorp					
2.215% 1/27/28 μ	115,000	109,978			
2.677% 1/27/33 μ	115,000	109,458			

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(Unaudited)

	Principal amount <sup>o</sup>	Value (US \$)		Principal amount <sup>o</sup>	Value (US \$)
<b>Corporate Bonds (continued)</b>			<b>Corporate Bonds (continued)</b>		
Communications (continued)			Consumer Non-Cyclical (continued)		
Magallanes			Fresenius Medical Care US		
144A 3.755% 3/15/27 #	310,000	\$ 309,953	Finance III 144A 1.875%		
144A 4.054% 3/15/29 #	45,000	45,275	12/1/26 #	1,500,000	\$ 1,390,042
144A 4.279% 3/15/32 #	45,000	45,256	HCA 144A 3.125% 3/15/27 #	70,000	68,507
144A 5.141% 3/15/52 #	175,000	179,457	JBS USA LUX 144A 3.00% 2/2/29		
Meituan 144A 2.125% 10/28/25 #,			#	225,000	208,581
*	2,439,000	2,169,756	Nestle Holdings 144A 1.875%		
Prosus 144A 3.832% 2/8/51 #	2,500,000	1,828,133	9/14/31 #, *	1,000,000	901,702
Rogers Communications			New Cotai 144A 4.896%	3,642,397	637,419
144A 3.80% 3/15/32 #	90,000	89,416	Transurban Finance 144A 2.45%		
144A 4.55% 3/15/52 #	90,000	89,736	3/16/31 #	611,000	542,663
Verizon Communications					<u>10,490,457</u>
1.50% 9/18/30	3,000,000	2,609,030	Electric — 1.18%		
3.875% 3/1/52 *	135,000	136,060	Chile Electricity 144A 0.00%		
		<u>19,355,221</u>	1/25/28 #, ^	1,000,000	756,725
Consumer Cyclical — 2.57%			Comision Federal de Electricidad		
7-Eleven 144A 1.30% 2/10/28 #	2,000,000	1,754,193	144A 3.875% 7/26/33 #	1,000,000	879,180
			Eversource Energy 2.90% 3/1/27	135,000	132,512

Alimentation Couche-Tard 144A 2.95% 1/25/30 #, *	3,000,000	2,866,159	FEL Energy VI 144A 5.75% 12/1/40 #	1,929,625	1,735,515
Aptiv 3.25% 3/1/32 *	45,000	42,708	Fells Point Funding Trust 144A 3.046% 1/31/27 #	115,000	110,430
AutoNation 3.85% 3/1/32	90,000	87,250	NextEra Energy Capital Holdings 3.00% 1/15/52	170,000	145,557
Carnival 144A 4.00% 8/1/28 #	550,000	512,218	NRG Energy 144A 2.00% 12/2/25 #	1,100,000	1,035,668
Dollar General 3.50% 4/3/30	2,000,000	1,992,590	144A 2.45% 12/2/27 #	110,000	101,651
General Motors Financial 3.10% 1/12/32 *	50,000	45,002	Pacific Gas and Electric 3.00% 6/15/28	1,154,000	1,075,705
Genting New York 144A 3.30% 2/15/26 #	1,250,000	1,183,857	Virginia Electric and Power 2.45% 12/15/50	2,500,000	2,006,903
Home Depot 1.875% 9/15/31	1,000,000	895,038			<u>7,979,846</u>
Lowe's 4.25% 4/1/52	110,000	113,952	Energy — 2.33%		
MGM Resorts International 4.75% 10/15/28 *	1,127,000	1,091,967	BP Capital Markets America 2.721% 1/12/32	215,000	202,596
Nissan Motor 144A 4.345% 9/17/27 #	978,000	965,509	ConocoPhillips 3.80% 3/15/52	225,000	229,499
144A 4.81% 9/17/30 #	1,098,000	1,090,765	Continental Resources 4.375% 1/15/28	635,000	644,728
PVH 4.625% 7/10/25	2,000,000	2,042,530	Diamondback Energy 4.25% 3/15/52	45,000	44,590
Ross Stores 1.875% 4/15/31 *	1,500,000	1,306,403	Empresa Nacional del Petroleo 144A 3.45% 9/16/31 #	1,000,000	918,545
Sands China 144A 2.55% 3/8/27 #	1,000,000	873,500	Galaxy Pipeline Assets Bidco 144A 2.16% 3/31/34 #	2,000,000	1,846,582
VF 2.80% 4/23/27 *	500,000	491,942	144A 2.625% 3/31/36 #	1,500,000	1,348,620
		<u>17,355,583</u>	Harvest Operations 144A 1.00% 4/26/24 #	1,000,000	960,773
Consumer Non-Cyclical — 1.55%			Petroleos del Peru 144A 5.625% 6/19/47 #	2,000,000	1,683,800
AbbVie 3.20% 11/21/29	2,000,000	1,978,361	Petronas Capital 144A 3.50% 4/21/30 #	432,000	440,478
Altria Group 3.70% 2/4/51	3,000,000	2,433,813			
Anheuser-Busch InBev Worldwide 3.50% 6/1/30	430,000	436,639			
Bristol-Myers Squibb 3.70% 3/15/52	70,000	70,561			
CVS Health 1.30% 8/21/27	2,000,000	1,822,169			

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	Principal amount <sup>o</sup>	Value (US \$)		Principal amount <sup>o</sup>	Value (US \$)
<b>Corporate Bonds (continued)</b>			<b>Corporate Bonds (continued)</b>		
Energy (continued)			Technology (continued)		
Qatar Energy 144A 3.125% 7/12/41 #	1,000,000	\$ 912,346	Workday 3.50% 4/1/27	20,000	\$ 20,008
Santos Finance 144A 3.649% 4/29/31 #	1,000,000	935,431	3.70% 4/1/29	45,000	45,141
			3.80% 4/1/32	45,000	44,970



(Unaudited)

	Principal amount <sup>o</sup>	Value (US \$)
<b>Supranational Bank (continued)</b>		
<b>Total Supranational Bank</b> (cost \$993,571)		<b>925,320</b>
	<b>Number of shares</b>	
<b>Common Stocks — 61.63%</b>		
Communication Services — 5.83%		
Alphabet Class A †	5,570	\$ 15,492,119
Baidu ADR †	28,867	3,819,104
Deutsche Telekom	409,556	7,627,624
Frontier Communications Parent †	199,077	5,508,461
Pinterest Class A †	82,725	2,035,862
Tencent Holdings	36,100	1,664,006
T-Mobile US †	25,345	3,253,031
		<u>39,400,207</u>
Consumer Cyclical — 0.00%		
New Cotai †	26	0
		<u>0</u>
Consumer Discretionary — 8.04%		
adidas AG	11,939	2,782,098
Amazon.com †	4,973	16,211,731
Aptiv †	53,593	6,415,618
Darden Restaurants	64,954	8,635,634
Ferrari	19,360	4,217,764
JD.com ADR *, †	78,183	4,524,450
LVMH Moet Hennessy Louis Vuitton	4,336	3,095,034
Skechers USA Class A †	152,862	6,230,655
Subaru	141,131	2,241,583
		<u>54,354,567</u>
Consumer Staples — 3.55%		
Casey's General Stores	16,440	3,257,915
China Mengniu Dairy †	846,313	4,537,424
HelloFresh †	80,819	3,627,460
Procter & Gamble	44,995	6,875,236
Unilever	126,524	5,744,543
		<u>24,042,578</u>
Energy — 3.87%		
Canadian Natural Resources	196,333	12,168,719
ConocoPhillips	96,686	9,668,600
Reliance Industries	124,899	4,319,954
		<u>26,157,273</u>
Financials — 9.53%		
AGNC Investment	453,172	5,936,553
AIA Group	398,886	4,165,122
BNP Paribas	95,649	5,465,831

	Number of shares	Value (US \$)
<b>Common Stocks (continued)</b>		
Financials (continued)		
Goldman Sachs Group	6,211	\$ 2,050,251
ICICI Bank	328,225	3,130,603
Intercontinental Exchange	36,635	4,840,216
Mastercard Class A	25,292	9,038,855
Morgan Stanley	55,251	4,828,937
ORIX	500,997	9,986,152
State Bank of India	525,301	3,393,890
UniCredit	460,940	4,972,506
		<u>64,407,359</u>
Healthcare — 8.50%		
Abbott Laboratories	41,257	4,883,179
Anthem	16,924	8,313,407
AstraZeneca	41,940	5,561,791
Eli Lilly & Co.	27,714	7,936,458
Genmab †	16,615	6,000,560
Regeneron Pharmaceuticals †	14,237	9,943,406
Thermo Fisher Scientific	15,462	9,132,630
Zimmer Biomet Holdings	43,686	5,587,439
Zimvie †	4,390	100,268
		<u>57,459,138</u>
Industrials — 9.39%		
Airbus †	78,546	9,478,028
Ferguson	54,886	7,435,949
Ingersoll Rand	205,994	10,371,798
Larsen & Toubro	285,029	6,610,033
Raytheon Technologies	67,661	6,703,175
Schneider Electric	38,339	6,436,749
Union Pacific	41,399	11,310,621
Vinci	50,276	5,136,833
		<u>63,483,186</u>
Information Technology — 12.12%		
Adobe †	4,881	2,223,881
Ambarella †	59,911	6,285,862
Apple	42,078	7,347,240
Autodesk †	20,076	4,303,291
Infineon Technologies	157,953	5,343,556
Intuit	20,384	9,801,443
Microsoft	65,037	20,051,557
Monolithic Power Systems	5,599	2,719,322
Samsung Electronics	131,061	7,499,701
Taiwan Semiconductor Manufacturing	513,450	10,532,667
VeriSign †	26,349	5,861,599
		<u>81,970,119</u>
Materials — 0.63%		

First Republic Bank

40,706

6,598,443

Barrick Gold

172,778

4,238,244

4,238,244

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	Number of shares	Value (US \$)
<b>Common Stocks (continued)</b>		
Utilities — 0.17%		
RWE	27,339	\$ 1,190,409
		<u>1,190,409</u>
<b>Total Common Stocks</b> (cost \$349,155,504)		<b><u>416,703,080</u></b>
<b>Preferred Stock — 0.64%</b>		
Volkswagen 3.05%	25,184	<u>4,327,904</u>
<b>Total Preferred Stock</b> (cost \$4,965,798)		<b><u>4,327,904</u></b>
<b>Affiliated Mutual Funds — 4.79%</b>		
VIP ASF GOLD CFC	19,794	32,396,848
VIP ASF III (SBP),	9,104	<u>15,295</u>
<b>Total Affiliated Mutual Funds</b> (cost \$46,610,733)		<b><u>32,412,143</u></b>
<b>Short-Term Investments — 1.28%</b>		
Money Market Mutual Fund — 1.28%		
State Street Institutional US Government Money Market Fund – Premier Class (seven- day effective yield 0.17%)	8,680,629	<u>8,680,629</u>
<b>Total Short-Term Investments</b> (cost \$8,680,629)		<b><u>8,680,629</u></b>
<b>Total Value of Securities Before Securities Lending Collateral—99.84%</b> (cost \$644,852,485)		<b><u>675,082,590</u></b>
<b>Securities Lending Collateral — 0.69%</b>		
Money Market Mutual Fund — 0.69%		

	Value (US \$)
<b>Receivables and Other Assets Net of Liabilities — 0.15%</b>	<u>1,025,468</u>
<b>Net Assets Applicable to 70,764,677 Shares Outstanding —100.00%</b>	<b><u>\$ 676,108,056</u></b>

- Principal amount shown is stated in USD unless noted that the security is denominated in another currency.
- Σ Interest only security. An interest only security is the interest only portion of a fixed income security, which is separated and sold individually from the principal portion of the security.
- Variable rate investment. Rates reset periodically. Rate shown reflects the rate in effect at March 31, 2022. For securities based on a published reference rate and spread, the reference rate and spread are indicated in their descriptions. The reference rate descriptions (i.e. LIBOR03M, LIBOR06M, etc.) used in this report are identical for different securities, but the underlying reference rates may differ due to the timing of the reset period. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions, or for mortgage-backed securities, are impacted by the individual mortgages which are paying off over time. These securities do not indicate a reference rate and spread in their descriptions.
- # Security exempt from registration under Rule 144A of the Securities Act of 1933, as amended. At March 31, 2022, the aggregate value of Rule 144A securities was \$94,569,288, which represents 14.08% of the Fund's net assets.
- μ Fixed to variable rate investment. The rate shown reflects the fixed rate in effect at March 31, 2022. Rate will reset at a future date.
- ψ Perpetual security. Maturity date represents next call date.
- \* Fully or partially on loan.
- ω Perpetual security with no stated maturity date.
- ^ Zero-coupon security. The rate shown is the effective yield at the time of purchase.
- Ω Principal only security. A principal only security is the principal only portion of a fixed income security which is separated and sold individually from the interest portion of the security.
- † Non-income producing security.

Dreyfus Institutional Preference Government Money Market Fund - Institutional Shares (seven-day effective yield 0.30%)	4,642,267	4,642,267
<b>Total Securities Lending Collateral</b> (cost \$4,642,267)		<b>4,642,267</b>
<b>Total Value of Securities—100.53%</b> (cost \$649,494,752)		<b>679,724,857</b> ■
<b>Obligation to Return Securities Lending Collateral — (0.69%)</b>		<b>(4,642,269)</b>

- Includes \$16,964,565 of securities loaned for which the counterparty pledged additional non-cash collateral valued at \$12,939,218.

The following foreign currency exchange contracts and futures contracts were outstanding at March 31, 2022:

#### Foreign Currency Exchange Contracts

Counterparty	Currency to Receive (Deliver)	In Exchange For	Settlement Date	Unrealized Appreciation	Unrealized Depreciation
BNYM	GBP (3,234,943)	USD 4,247,804	4/1/22	\$ —	\$ (1,740)

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(Unaudited)

#### Futures Contracts Exchange-Traded

Contracts to Buy (Sell)	Notional Amount	Notional Cost (Proceeds)	Expiration Date	Value/ Unrealized Depreciation	Variation Margin Due from (Due to) Brokers
52 US Treasury 5 yr Notes	\$ 5,963,750	\$ 6,189,704	6/30/22	\$ (225,954)	\$ 7,312

The use of foreign currency exchange contracts and futures contracts involve elements of market risk and risks in excess of the amounts disclosed in these financial statements. The foreign currency exchange contracts and notional amounts presented above represent the Fund's total exposure in such contracts, whereas only the net unrealized appreciation (depreciation) and variation margin is reflected in the Fund's net assets.

#### Summary of abbreviations:

ADR – American Depositary Receipt  
AG – Aktiengesellschaft  
BNP – BNP Paribas  
BNYM – Bank of New York Mellon  
CFC – Cooperative Finance Corporation  
DAC – Designated Activity Company  
FREMFI – Freddie Mac Multifamily  
GNMA – Government National Mortgage Association  
ICE – Intercontinental Exchange, Inc.



LIBOR – London Interbank Offered Rate  
LIBOR01M – ICE LIBOR USD 1 Month  
LIBOR03M – ICE LIBOR USD 3 Month  
LIBOR06M – ICE LIBOR USD 6 Month  
REMICs – Real Estate Mortgage Investment Conduits  
S.F. – Single Family  
yr – Year

**Summary of currencies:**

GBP – British Pound Sterling  
USD – US Dollar

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