

Security Detail

Security Description	Percent of Portfolio
FNMA FN30 TBA 03.0000 01/01/2049	20.36%
FNMA FN30 TBA 04.0000 01/01/2049	9.41%
GNMA GII30 TBA 04.5000 01/01/2049	2.49%
GNMA GII30 TBA 04.0000 01/01/2049	1.23%
FHR 4290 LS IO 03.5911 07/15/2035	0.91%
CAS 2017-C02 2B1 08.0100 09/25/2029	0.86%
STACR 2018-DNA2 B1 06.2100 12/25/2030	0.85%
CAS 2017-C06 1M2 05.1600 02/25/2030	0.79%
GNR 2018-H01 AI IO 02.5315 01/20/2068	0.77%
CAS 2016-C03 2M2 08.4100 10/25/2028	0.67%
CAS 2017-C04 2B1 07.5600 11/25/2029	0.66%
CAS 2017-C03 1B1 07.3600 10/25/2029	0.60%
RMIR 2018-1 M2 04.2100 03/25/2028	0.60%
GSMS 2014-GC24 D P/P 144A 04.5293 09/10/2047	0.59%
JPMCC 2007-CB20 E P/P 144A 06.2965 02/12/2051	0.58%
GNR 2017-H05 CI IO 02.0474 02/20/2067	0.58%
SPST 2018-8 A 03.2190 02/24/2020	0.57%
GNR 2017-H21 AI IO 02.0118 10/20/2067	0.57%
STACR 2018-HQA1 M2 04.8100 09/25/2030	0.55%
CAS 2017-C06 2M2 05.3100 02/25/2030	0.55%
STACR 2017-DNA1 B1 07.4600 07/25/2029	0.53%
CAS 2018-C01 1M2 04.7600 07/25/2030	0.53%
CAS 2015-C04 2M2 08.0600 04/25/2028	0.52%
MSBAM 2013-C10 F P/P 144A 04.0819 07/15/2046	0.51%
GNR 2009-121 DI IO 04.5000 12/16/2039	0.50%
FNR 2016-85 SL IO 03.5900 11/25/2046	0.50%
SPST 2018-5 A 03.1794 09/24/2019	0.48%
FNR 2017-8 SB IO 03.5900 02/25/2047	0.48%
FNR 2017-16 QS IO 03.5700 03/25/2047	0.48%
GNR 2017-H20 GI IO 01.9985 09/20/2067	0.47%
CAS 2017-C05 1B1 06.1100 01/25/2030	0.47%
GNR 2017-H04 BI IO 02.5245 02/20/2067	0.47%
SPST 2018-1 A 03.3794 04/24/2019	0.47%
WFRBS 2013-C15 D P/P 144A 04.4737 08/15/2046	0.47%
CAS 2016-C03 2B 15.2600 10/25/2028	0.47%
GNR 2018-H07 IE IO 02.3884 02/20/2068	0.45%
GNR 2018-H02 HI IO 02.7649 01/20/2068	0.44%
SWPTN 1MX10Y R 2.775 USD 01/18/2019 GS	0.43%
FNMA FN30 TBA 05.0000 01/01/2049	0.42%
BALTA 2006-6 1A1 02.8300 11/25/2036	0.42%
MSC 2011-C3 G P/P 144A 05.1539 07/15/2049	0.42%

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CAS 2016-C03 1M2 07.8100 10/25/2028	0.42%
SPST 2017-LD1 A 03.3100 11/25/2050	0.41%
FNR 2016-78 CS IO 03.5900 05/25/2039	0.41%
OMIR 2018-1A M2 05.3600 07/25/2028	0.41%
OMIR 2017-1A B1 P/P 144A 08.2600 04/25/2027	0.40%
WFCM 2014-LC16 D P/P 144A 03.9380 08/15/2050	0.39%
CAS 2015-C04 1M2 08.2100 04/25/2028	0.37%
WFRBS 2012-C10 D P/P 144A 04.4415 12/15/2045	0.37%
SPST 2018-3 A 03.1794 07/24/2019	0.37%
GNR 2017-H10 MI IO 01.7196 04/20/2067	0.36%
WFRBS 2012-C7 E P/P 144A 04.8210 06/15/2045	0.35%
GNR 2016-H22 AI IO 02.4865 10/20/2066	0.35%
FNR 2010-99 NI IO 06.0000 09/25/2040	0.35%
STACR 2015-DNA2 B 10.0600 12/25/2027	0.34%
CMLTI 2007-AR5 1A1A 04.3621 04/25/2037	0.34%
FHR 3346 SC IO 04.0411 10/15/2033	0.34%
GSMS 2013-GC10 E P/P 144A 04.3971 02/10/2046	0.33%
GNR 2017-H11 NI IO 02.1229 05/20/2067	0.33%
FNR 2018-36 SD	0.33%
GNR 2018-H01 IB IO 01.5988 01/20/2068	0.32%
GNR 2017-H22 DI IO 02.1114 11/20/2067	0.32%
WFMBS 2006-AR5 1A1 04.2418 04/25/2036	0.32%
GNR 2016-150 I IO 05.0000 11/20/2046	0.32%
GNR 2018-H11 JI IO 02.1221 07/20/2068	0.32%
CAS 2016-C07 2M2 06.8600 05/25/2029	0.31%
JPMCC 2013-LC11 E P/P 144A 03.2500 04/15/2046	0.31%
GNR 2017-H16 IB IO 01.7489 08/20/2067	0.31%
GSMS 2011-GC3 E P/P 144A 05.0000 03/10/2044	0.31%
FNR 2015-73 PI IO 03.5000 10/25/2045	0.31%
STACR 2016-DNA3 M3 07.5100 12/25/2028	0.31%
CAS 2016-C05 2M2 06.9600 01/25/2029	0.31%
GNR 2017-H20 AI IO 02.1493 10/20/2067	0.30%
WFMBS 2006-AR2 1A1 04.7411 03/25/2036	0.30%
GNR 2014-H08 CI IO 01.4753 03/20/2064	0.30%
MLCFC 2006-4 C 05.3240 12/12/2049	0.30%
CAS 2018 - C01 1B1 06.0600 07/25/2030	0.30%
FNR 2014-35 CS IO 03.6400 06/25/2044	0.30%
GSR 2007-OA1 2A3A 02.8200 05/25/2037	0.29%
GNR 2010-125 SD IO 04.1699 01/16/2040	0.29%
STACR 2018-DNA1 B1 05.6600 07/25/2030	0.29%
GNR 2018-H11 AI IO 02.2134 02/20/2068	0.29%

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Security Description	Percent of Portfolio
GNR 2015-165 IC IO 03.5000 07/16/2041	0.29%
FNR 2016-102 JI IO 03.5000 02/25/2046	0.29%
GNR 2017-130 NI IO 03.5000 01/20/2047	0.28%
FNR 2017-48 LI IO 04.0000 05/25/2047	0.28%
GNR 2014-H23 BI IO 01.5452 11/20/2064	0.28%
GNR 2014-132 IO IO 05.0000 09/20/2044	0.28%
WFRBS 2012-C9 E P/P 144A 04.7802 11/15/2045	0.28%
GNR 2015-35 AI IO 05.0000 03/16/2045	0.27%
WAMU 2005-AR10 1A3 04.1209 09/25/2035	0.27%
GNR 2017-132 IA IO 04.5000 09/08/2047	0.27%
FNR 2012-132 PI IO 05.0000 10/25/2042	0.27%
WFCM 2013-LC12 D P/P 144A 04.2864 07/15/2046	0.27%
FHR 4560 IO IO 05.7944 05/15/2039	0.27%
GNR 2013-167 SG IO 03.6470 11/20/2043	0.27%
GNR 2016-H27 EI IO 02.2991 12/20/2066	0.27%
GNR 2016-H24 CI IO 01.6766 10/20/2066	0.27%
GNR 2016-75 EI IO 03.5000 08/20/2045	0.26%
FNR 2014-87 MS IO 03.7400 01/25/2045	0.26%
OPTN FN30 3.5 01/07/19 CALL 98.453125 JPMC	0.26%
GNR 2016-H21 AI IO 02.3781 09/20/2066	0.26%
GNR 2017-H03 DI IO 03.3519 12/20/2066	0.26%
GNR 2017-H16 CI IO 01.6548 07/20/2067	0.26%
GNR 2016-H22 IO IO 01.8439 10/20/2066	0.26%
GNR 2018-H02 IM IO 02.7733 02/20/2068	0.26%
GNR 2013-67 IP IO 04.0000 04/16/2043	0.26%
BALTA 2005-7 21A1 04.4272 09/25/2035	0.25%
GNR 2015-H01 BI IO 01.5478 01/20/2065	0.25%
GNR 2017-H02 BI IO 03.0013 01/20/2067	0.25%
MSBAM 2013-C10 E P/P 144A 04.0819 07/15/2046	0.25%
SAMI 2006-AR7 A1BG 02.6300 08/25/2036	0.24%
FNR 2010-109 IM IO 05.5000 09/25/2040	0.24%
CAS 2017-C01 1M2 06.0600 07/25/2029	0.24%
NHLT 2018-2A M5 P/P 144A 06.0000 07/25/2028	0.23%
FNR 2012-49 QI IO 04.5000 12/25/2040	0.23%
CWALT 2006-OA10 3A1 02.7000 08/25/2046	0.23%
UBSCM 2012-C1 E P/P 144A 05.0000 05/10/2045	0.23%
GNR 2013-99 AS IO 03.5470 06/20/2043	0.23%
JPMCC 2013-LC11 D 04.1686 04/15/2046	0.23%
CWALT 2006-OA10 4A1 02.7000 08/25/2046	0.23%
GNR 2018-H08 FI IO 01.4840 06/20/2068	0.23%
GNR 2017-H08 EI IO 02.4045 02/20/2067	0.23%

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Security Description	Percent of Portfolio
FNR 2012-90 DI IO 04.0000 03/25/2042	0.22%
GNR 2016-H26 KI IO 01.7712 11/20/2066	0.22%
GNR 2017-H03 CI IO 03.2758 12/20/2066	0.22%
GNR 2015-H04 AI IO 02.0212 12/20/2064	0.22%
GNR 2017-H16 HI IO 01.4953 08/20/2067	0.22%
GNR 2014-95 JI IO 04.5000 12/16/2039	0.22%
FHR 4475 CI IO 03.5000 01/15/2044	0.22%
GNR 2013-182 SP IO 04.1970 12/20/2043	0.22%
FHR 4451 CI IO 07.0000 03/15/2045	0.22%
CAS 2016-C06 1M2 06.7600 04/25/2029	0.21%
GNR 2016-164 IO IO 06.5000 12/20/2046	0.21%
GNR 2017-H14 JI IO 02.1974 06/20/2067	0.21%
CAS 2015-C03 2M2 07.5100 07/25/2025	0.21%
STACR 2017-HQA1 M2 06.0600 08/25/2029	0.21%
FHR 4707 AI IO 04.0000 07/15/2047	0.21%
MSC 2012-C4 E P/P 144A 05.4199 03/15/2045	0.21%
GSAA 2005-15 2A2 02.7600 01/25/2036	0.20%
WBCMT 2005-C21 D 05.2350 10/15/2044	0.20%
FNR 2016-83 BS IO 03.5900 11/25/2046	0.20%
BALTA 2005-8 21A1 04.2624 10/25/2035	0.20%
GNR 2014-H06 BI IO 01.4627 02/20/2064	0.20%
VOLT 2018-NPL5 A1B P/P 144A 04.7037 08/25/2048	0.20%
CAS 2018-C04 2M2 05.0600 12/25/2030	0.20%
GNR 2015-105 LI IO 05.0000 10/20/2039	0.19%
GNR 2018-77 IO IO 05.0000 06/20/2048	0.19%
FHR 4127 PI IO 04.5000 07/15/2042	0.19%
GNR 2017-H16 KI IO 01.4534 08/20/2067	0.19%
GNR 2015-H22 HI IO 02.0441 08/20/2065	0.19%
FNR 2018-1 JI IO 05.0000 02/25/2048	0.19%
SWPTN 6WX10Y R 2.88 USD 01/22/2019 JP	0.19%
FHR 4635 PI IO 04.0000 12/15/2046	0.19%
GNR 2013-6 AI IO 03.5000 08/20/2039	0.18%
JPMBB 2014-C23 E P/P 144A 03.3640 09/15/2047	0.18%
STACR 2015-DNA3 B 11.8600 04/25/2028	0.18%
SWPTN 5WX10Y R 2.88 USD 01/14/2019 CI	0.18%
FHR 4801 IG IO 03.0000 06/15/2048	0.18%
GNR 2017-132 IB IO 05.5000 09/20/2047	0.18%
FNR 2018-15 PI IO 04.0000 10/25/2047	0.18%
GNR 2018-H05 BI IO 02.5013 02/20/2068	0.18%
JPMBB 2013-C14 F P/P 144A 03.5980 08/15/2046	0.18%
GNR 2012-H11 FI IO 01.1990 02/20/2062	0.18%

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Security Description	Percent of Portfolio
GNR 2015-89 LI IO 05.0000 12/20/2044	0.18%
HVMLT 2004-11 1A 03.2060 01/19/2035	0.17%
GNR 2016-H18 QI IO 01.9899 06/20/2066	0.17%
GNR 2018-89 LS IO 04.1536 06/20/2048	0.17%
GNR 2017-6 DI IO 03.5000 01/20/2044	0.17%
GNR 2016-H17 DI IO 02.0300 07/20/2066	0.17%
GNR 2017-H14 EI IO 01.4451 06/20/2067	0.17%
GNR 2015-40 KI IO 04.0000 07/20/2044	0.16%
GNR 2017-45 IM IO 04.0000 10/20/2044	0.16%
GNR 2017-H13 QI IO 02.0576 06/20/2067	0.16%
GNR 2017-68 IL IO 04.0000 08/20/2044	0.16%
WFCM 2010-C1 E P/P 144A 04.0000 11/15/2043	0.16%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.16%
GNR 2017-180 IP IO 03.5000 11/20/2046	0.16%
GNR 2018-91 SJ IO 03.7470 07/20/2048	0.16%
GNR 2012-H29 CI IO 01.4025 02/20/2062	0.16%
FNR 2011-134 SP IO 03.4900 02/25/2041	0.16%
FNR 2017-8 IO IO 06.0000 02/25/2047	0.16%
JPMBB 2014-C18 D P/P 144A 04.8181 02/15/2047	0.15%
MSBAM 2014-C15 F P/P 144A 04.0000 04/15/2047	0.15%
STACR 2016-HQA3 M3 06.3600 03/25/2029	0.15%
GNR 2017-130 IB IO 04.0000 08/20/2047	0.15%
GNR 2017-17 EI IO 04.0000 09/20/2044	0.15%
FNR 2016-65 CS IO 03.5900 09/25/2046	0.15%
SWPTN 5WX10Y R 3.0375 USD 01/03/2019 GS	0.15%
FHS 324 C21 IO 06.0000 06/15/2039	0.15%
CMLTI 2007-AMC3 A2D 02.8600 03/25/2037	0.14%
GNR 2015-H29 HI IO 02.0938 09/20/2065	0.14%
MLCFC 2007-6 AM 05.5260 03/12/2051	0.14%
GNR 2017-99 AI IO 04.0000 01/20/2047	0.14%
GNR 2017-H06 MI IO 02.3975 02/20/2067	0.14%
GNR 2017-136 IG IO 03.5000 02/20/2044	0.14%
MSAC 2004-NC1 M2 04.8350 12/27/2033	0.14%
GNR 2011-148 SN IO 04.1799 11/16/2041	0.14%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.14%
WFRBS 2012-C7 D P/P 144A 04.8210 06/15/2045	0.13%
FHR 4604 QI IO 03.5000 07/15/2046	0.13%
STACR 2015-HQA2 B 13.0100 05/25/2028	0.13%
GNR 2017-H18 DI IO 02.0785 09/20/2067	0.13%
2.85 R ISWP FWD US0003M P 03/18/2029	0.13%
GNR 2017-141 ID IO 03.5000 07/20/2047	0.13%

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Security Description	Percent of Portfolio
GNR 2017-26 EI IO 05.0000 02/20/2040	0.13%
MSBAM 2014-C18 D P/P 144A 03.3890 10/15/2047	0.13%
WFRBS 2013-C11 E P/P 144A 04.2653 03/15/2045	0.13%
STACR 2017-DNA3 M2 05.0100 03/25/2030	0.12%
FHR 3981 WS IO 04.0411 05/15/2041	0.12%
GNR 2017-H20 DI IO 02.1725 10/20/2067	0.12%
GNR 2012-98 AI IO 04.5000 04/16/2042	0.12%
CMLTI 2007-WFH3 M1 02.7700 06/25/2037	0.12%
BSCMS 2007-T28 D P/P 144A 05.7181 09/11/2042	0.12%
FHR 4550 AI IO 03.0000 10/15/2040	0.12%
WAMU 2004-AR12 A2B 03.4300 10/25/2044	0.12%
CWALT 2006-45T1 2A7 02.8500 02/25/2037	0.12%
CWALT 2005-51 3A3A 02.8323 11/20/2035	0.12%
GNR 2017-11 PI IO 04.0000 12/20/2046	0.12%
FHR 4413 HI IO 03.5000 03/15/2040	0.12%
GNR 2017-H09 DI IO 01.8795 03/20/2067	0.11%
GNR 2017-136 IY IO 05.0000 03/20/2045	0.11%
STACR 2017-DNA2 B1 07.6600 10/25/2029	0.11%
GNR 2017-123 IO IO 05.0000 08/16/2047	0.11%
GNR 2017-H03 AI IO 03.3268 12/20/2066	0.11%
GNR 2015-111 IJ IO 03.5000 08/20/2045	0.11%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.11%
FHR 4134 PI IO 03.0000 11/15/2042	0.11%
GNR 2011-135 DI IO 05.0000 04/16/2040	0.11%
GNR 2017-H22 EI IO 02.1946 10/20/2067	0.10%
FNR 2013-90 SD IO 04.0900 09/25/2043	0.10%
GNR 2012-H10 AI IO 01.1953 12/20/2061	0.10%
GNR 2017-H20 HI IO 02.1120 10/20/2067	0.10%
GNR 2017-120 IJ IO 04.0000 04/20/2047	0.10%
GNR 2012-103 CI IO 03.5000 08/16/2042	0.10%
GNR 2018-127 IB IO 04.5000 06/20/2045	0.10%
GNR 2017-H06 BI IO 02.4131 02/20/2067	0.10%
SWPTN 3WX10Y R 2.8 USD 01/10/2019 MS	0.10%
GNR 2016-H06 AI IO 01.1401 02/20/2066	0.10%
GNR 2014-58 SA IO 03.5970 04/20/2044	0.09%
FHR 4033 SC IO 04.0411 10/15/2036	0.09%
GNR 2014-H25 BI IO 01.6702 12/20/2064	0.09%
GNR 2017-H19 MI IO 02.0404 04/20/2067	0.09%
GNR 2017-H08 DI IO 02.4966 02/20/2067	0.09%
OPTN FN30 3.5 02/06/19 CALL 97.109375 JPMC	0.09%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.09%

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GNR 2016-49 IO IO 04.5000 11/16/2045	0.09%
FNR 2015-69 IO IO 06.0000 09/25/2045	0.09%
GNR 2016-138 DI IO 04.0000 10/20/2046	0.09%
CWALT 2006-OA10 1A1 03.2122 08/25/2046	0.09%
GNR 2018-127 ID IO 05.0000 07/20/2045	0.09%
OPTN FN30 3.5 02/06/19 CALL 97.265625 JPMC	0.08%
FHR 4386 IL IO 04.0000 12/15/2043	0.08%
FHR 4568 MI IO 04.0000 04/15/2046	0.08%
CWALT 2006-OA10 2A1 02.7000 08/25/2046	0.08%
FNR 2017-78 KI IO 03.5000 10/25/2047	0.08%
CGCMT 2014-GC21 D P/P 144A 04.9258 05/10/2047	0.08%
MSC 2012-C4 D P/P 144A 05.4199 03/15/2045	0.08%
JPMCC 2012-C6 E P/P 144A 05.1400 05/15/2045	0.08%
JPALT 2007-A2 12A1 02.7100 06/25/2037	0.08%
OPTN FN30 3.5 02/06/19 CALL 97.421875 JPMC	0.08%
WAMU 2005-AR13 A1C4 02.9400 10/25/2045	0.08%
SAMI 2006-AR7 A1A 02.7200 08/25/2036	0.08%
FNS 397 2 IO 05.0000 09/25/2039	0.08%
GNR 2014-161 HI IO 04.5000 06/20/2044	0.08%
GNR 2016-H16 DI IO 02.1276 06/20/2066	0.08%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.08%
CAS 2016-C03 1B 14.2600 10/25/2028	0.07%
GNR 2010-H20 IF IO 01.4336 10/20/2060	0.07%
FHR 4425 IO IO 04.0000 01/15/2045	0.07%
GNR 2014-44 IA IO 03.5000 05/20/2028	0.07%
GNR 2013-H15 CI IO 01.7555 07/20/2063	0.07%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.07%
BSMF 2006-AR2 2A1 02.7400 09/25/2046	0.07%
FNR 2017-7 JI IO 04.0000 02/25/2047	0.07%
GNR 2017-H09 HI IO 01.8233 03/20/2067	0.07%
GNR 2016-42 IO IO 05.0000 02/20/2046	0.07%
FHR 4267 CS IO 03.5411 05/15/2039	0.07%
FHR 4656 AI IO 03.0000 09/15/2037	0.06%
GNR 2016-H27 BI IO 02.2366 12/20/2066	0.06%
BMIR 2015-1A B1 08.8100 07/25/2025	0.06%
GNR 2011-H15 AI IO 01.5093 06/20/2061	0.06%
FNS 404 2 IO 04.5000 05/25/2040	0.06%
GNR 2016-17 IA IO 04.5000 03/20/2045	0.06%
GNR 2017-H03 EI IO 02.8246 01/20/2067	0.06%
GNR 2016-29 IO IO 04.0000 02/16/2046	0.06%
FNR 2016-97 KI IO 03.0000 06/25/2040	0.06%

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FHR 3984 DS IO 03.4411 01/15/2042	0.06%
OPTN FN30 3.5 02/06/19 CALL 98.40625 JPMC	0.06%
GNR 2015-96 NI IO 03.5000 01/20/2039	0.05%
CAS 2016-C02 1B 14.7600 09/25/2028	0.05%
FNR 2011-101 SA IO 03.3900 10/25/2041	0.05%
FNR 2017-2 KI IO 04.0000 02/25/2047	0.05%
GNR 2010-167 SG IO 03.9899 08/16/2038	0.05%
FHR 4694 GI IO 04.0000 02/15/2043	0.05%
FHR 3747 SA IO 03.9911 10/15/2040	0.05%
GNR 2013-104 YS IO 03.6399 07/16/2043	0.05%
FHR 4099 BI IO 03.5000 06/15/2039	0.05%
GNR 2017-H16 JI IO 02.1060 08/20/2067	0.05%
GNR 2016-H20 NI IO 02.2367 09/20/2066	0.05%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.05%
OPTN FN30 3.5 02/06/19 CALL 98.5625 JPMC	0.05%
FHR 4076 MS IO 04.1911 07/15/2040	0.05%
GNR 2015-69 IK IO 03.5000 03/20/2038	0.05%
FHR 4425 WI IO 04.0000 03/15/2043	0.05%
2.95 R ISWP FWD US0003M P 03/18/2049	0.05%
GNR 2016-47 CI IO 04.0000 09/20/2045	0.05%
GNR 2014-98 AI IO 04.5000 10/20/2041	0.05%
FNR 2017-15 LI IO 04.0000 06/25/2046	0.05%
FHR 4024 PI IO 04.5000 12/15/2041	0.05%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.05%
FNR 2011-98 AI IO 03.5000 11/25/2037	0.05%
FNR 2016-24 CI IO 04.0000 02/25/2046	0.05%
MSBAM 2013-C10 D P/P 144A 04.0819 07/15/2046	0.05%
GNR 2013-23 IK IO 03.0000 09/20/2037	0.05%
FHR 4193 PI IO 04.0000 03/15/2043	0.05%
OPTN FN30 3.5 02/06/19 CALL 98.71875 JPMC	0.05%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.05%
FHR 4403 CI IO 04.0000 10/15/2044	0.05%
FHR 3714 KI IO 04.5000 11/15/2039	0.04%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.04%
GNR 2013-3 IT IO 05.0000 01/20/2043	0.04%
AHM 2007-1 GA1C 02.7000 05/25/2047	0.04%
GNR 2017-H06 DI IO 01.7566 02/20/2067	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.04%
FHR 4386 LI IO 04.0000 02/15/2043	0.04%
FHR 4560 PI IO 03.5000 05/15/2045	0.04%



Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.04%
GNR 2017-H08 NI IO 02.2127 03/20/2067	0.04%
GNR 2017-63 PI IO 04.0000 12/20/2043	0.04%
GNR 2016-77 SL IO 03.6470 03/20/2043	0.04%
GNR 2011-H16 FI IO 01.0277 07/20/2061	0.04%
GNR 2013-34 HI IO 04.5000 03/20/2043	0.04%
MSC 2006-HQ10 B 05.4480 11/12/2041	0.04%
GNR 2015-87 AI IO 03.5000 12/20/2038	0.04%
FHR 4299 JI IO 04.0000 07/15/2043	0.04%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.04%
CAS 2016-C05 2B 13.2600 01/25/2029	0.04%
CFCRE 2011-C2 F P/P 144A 05.2500 12/15/2047	0.04%
FNR 2010-140 GS IO 03.4900 07/25/2039	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.04%
GNR 2012-H29 AI IO 01.4508 10/20/2062	0.04%
GNR 2012-H29 FI IO 01.4508 10/20/2062	0.04%
COMM 2012-CR3 E P/P 144A 04.7526 10/15/2045	0.03%
GNR 2015-106 CI IO 04.0000 05/20/2045	0.03%
CAS 2016-C01 1B 14.2600 08/25/2028	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
FNR 2012-103 SD IO 03.5400 09/25/2042	0.03%
GNR 2017-H09 IO IO 01.7061 04/20/2067	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.03%
FHR 3904 NI IO 03.5000 08/15/2026	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
FHR 4663 KI IO 03.5000 11/15/2042	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.03%
JPMCC 2012-C6 G P/P 144A 02.9720 05/15/2045	0.03%
FHR 3852 SC IO 04.1411 04/15/2040	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.03%
SAMI 2007-AR1 2A1 02.6900 01/25/2037	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.03%
WFRBS 2011-C2 D P/P 144A 05.6516 02/15/2044	0.03%
FHR 4601 PI IO 04.5000 12/15/2045	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.03%
CWHL 2006-OA5 2A1 02.7100 04/25/2046	0.03%
GNR 2017-38 DI IO 05.0000 03/16/2047	0.03%

Security Detail

Security Description	Percent of Portfolio
FHR 4663 TI IO 03.5000 10/15/2042	0.03%
GNR 2017-H14 DI IO 01.6903 06/20/2067	0.03%
FHR 4530 TI IO 04.0000 11/15/2045	0.03%
GNR 2017-H11 DI IO 01.8439 05/20/2067	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
FHR 4510 HI IO 03.0000 03/15/2040	0.03%
INDX 2006-AR11 2A1 03.8621 06/25/2036	0.03%
CSMC 2008-C1 AJ P/P 144A 05.8032 02/15/2041	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.03%
FNR 2012-36 SN IO 03.9400 04/25/2042	0.03%
GSA 2006-8 2A2 02.6900 05/25/2036	0.03%
FNR 2016-70 QI IO 03.5000 10/25/2046	0.03%
GNR 2014-139 NI IO 03.5000 08/20/2028	0.03%
JPMBB 2014-C25 E P/P 144A 03.3320 11/15/2047	0.03%
CWALT 2005-59 1A1 02.8360 11/20/2035	0.03%
CWALT 2006-OA7 1A2 03.1922 06/25/2046	0.02%
GNR 2015-52 IK IO 03.5000 04/20/2045	0.02%
GNR 2015-144 IA IO 04.0000 01/16/2043	0.02%
GNR 2016-37 IW IO 04.5000 02/20/2046	0.02%
FNR 2013-57 IQ IO 03.0000 06/25/2041	0.02%
GNR 2016-H24 IO IO 02.0904 09/20/2066	0.02%
GNR 2012-47 CI IO 04.0000 03/20/2042	0.02%
FHR 4182 PI IO 03.0000 12/15/2041	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
GNR 2015-162 BI IO 04.0000 11/20/2040	0.02%
GNR 2017-H03 HI IO 01.5555 01/20/2067	0.02%
MSC 2008-T29 F P/P 144A 06.2883 01/11/2043	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
FNR 2013-27 PI IO 03.0000 12/25/2041	0.02%
MSC 2007-HQ11 B 05.5380 02/12/2044	0.02%
GNR 2016-149 MI IO 05.5000 05/20/2039	0.02%
GNR 2015-53 MI IO 04.0000 04/16/2045	0.02%
GNR 2016-H25 GI IO 01.4851 11/20/2066	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
GNR 2015-H13 AI IO 01.8757 06/20/2065	0.02%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.02%
FNR 2010-35 SG IO 03.8900 04/25/2040	0.02%
GNR 2015-79 GI IO 05.0000 10/20/2039	0.02%
CSMC 2007-C4 C P/P 144A 06.2738 09/15/2039	0.02%
GNR 2012-129 IO IO 04.5000 11/16/2042	0.02%

Security Detail

Security Description	Percent of Portfolio
GNR 2016-H23 NI IO 02.4242 10/20/2066	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.02%
GNR 2016-H12 AI IO 01.6311 07/20/2065	0.02%
GNR 2015-134 LI IO 03.5000 05/20/2039	0.02%
GNR 2012-H23 WI IO 01.5569 10/20/2062	0.02%
GNR 2012-H06 AI IO 01.3301 01/20/2062	0.02%
UBSBB 2012-C2 F P/P 144A 04.8920 05/10/2063	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
MHL 2005-3 M4 03.4550 08/25/2035	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
GNR 2015-167 BI IO 04.5000 04/16/2045	0.02%
FHR 4591 QI IO 03.5000 04/15/2046	0.02%
GNR 2015-H03 DI IO 01.4706 01/20/2065	0.02%
GNR 2010-9 UI IO 05.0000 01/20/2040	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.02%
FNR 2011-59 BI IO 06.0000 08/25/2040	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
GNR 2010-134 ES IO 03.4970 11/20/2039	0.01%
FNR 2013-40 YI IO 03.5000 06/25/2042	0.01%
FHR 3829 AS IO 04.4411 03/15/2041	0.01%
FHR 4015 GI IO 04.0000 03/15/2027	0.01%
GNR 2010-H22 CI IO 02.3528 10/20/2060	0.01%
GNR 2016-83 PI IO 03.5000 06/20/2045	0.01%
UBSBB 2012-C2 E P/P 144A 04.8920 05/10/2063	0.01%
GNR 2016-H02 HI IO 01.3335 01/20/2066	0.01%
FHR 4462 PI IO 04.0000 04/15/2045	0.01%
GNR 2015-H26 EI IO 01.7180 10/20/2065	0.01%
2.772 R ISWP US0003M P 12/31/2028	0.01%
GNR 2013-H24 AI IO 01.4706 09/20/2063	0.01%
GNR 2015-H25 AI IO 01.5964 09/20/2065	0.01%
FNR 2016-3 NI IO 06.0000 02/25/2046	0.01%
FNR 2013-35 PI IO 03.0000 02/25/2042	0.01%
FHR 4580 ID IO 03.5000 08/15/2045	0.01%
GNR 2016-H11 HI IO 02.0875 01/20/2066	0.01%
GNR 2015-H15 JI IO 01.9418 06/20/2065	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
GNR 2010-H19 BI IO 01.4553 08/20/2060	0.01%

Security Detail

Security Description	Percent of Portfolio
GNR 2016-111 IP IO 03.5000 08/20/2046	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 MS	0.01%
GNR 2015-H10 HI IO 01.5574 04/20/2065	0.01%
GNR 2015-H14 BI IO 01.5620 05/20/2065	0.01%
GNR 2014-H21 AI IO 01.8174 10/20/2064	0.01%
FNR 2011-4 CS 07.8800 05/25/2040	0.01%
GNR 2015-186 AI IO 04.0000 12/20/2045	0.01%
GNR 2016-69 IO IO 04.0000 05/20/2046	0.01%
GNR 2015-187 JI IO 04.0000 03/20/2045	0.01%
FHR 4666 AI MTGE IO 03.0000 09/15/2035	0.01%
GNR 2015-H24 BI IO 01.5971 08/20/2065	0.01%
GNR 2013-14 IO IO 03.5000 12/20/2042	0.01%
BACM 2008-1 AJ 06.7902 02/10/2051	0.01%
GNR 2012-91 IN IO 04.5000 05/20/2042	0.01%
GNR 2010-35 DI IO 04.5000 03/20/2040	0.01%
GNR 2016-H14 AI IO 02.1376 06/20/2066	0.01%
GNR 2015-H24 HI IO 02.0277 09/20/2065	0.01%
GNR 2015-89 IP IO 04.0000 02/20/2045	0.01%
FHR 4452 QI IO 04.0000 11/15/2044	0.01%
GNR 2015-H25 BI IO 02.0801 10/20/2065	0.01%
GNR 2014-100 LI IO 04.5000 10/16/2043	0.01%
WFMB 2005-AR16 6A4 04.4806 10/25/2035	0.01%
GNR 2015-80 IA IO 04.5000 06/20/2045	0.01%
FHR 4389 IA IO 04.0000 09/15/2044	0.01%
GNR 2014-H08 BI IO 01.4487 04/20/2064	0.01%
GNR 2016-104 GI IO 04.5000 01/20/2046	0.01%
GNR 2013-H14 XI IO 01.6380 03/20/2063	0.01%
GSMS 2012-GC6 D P/P 144A 05.6516 01/10/2045	0.01%
GNR 2011-H07 FI IO 01.2236 02/20/2061	0.01%
FHR 4074 KS IO 04.1911 02/15/2041	0.01%
GNR 2017-17 DI IO 03.5000 09/20/2043	0.01%
FHR 4000 LI IO 04.0000 02/15/2042	0.01%
FHR 4500 GI IO 04.0000 08/15/2045	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.01%
GNR 2014-H13 BI IO 01.5678 05/20/2064	0.01%
GNR 2016-75 LI IO 06.0000 01/20/2040	0.01%
GNR 2015-168 IG IO 03.5000 03/20/2043	0.01%
GNR 2015-149 KI IO 04.0000 10/20/2045	0.01%
GNR 2015-H20 CI IO 02.1425 08/20/2065	0.01%
GNR 2015-H22 EI IO 01.5947 08/20/2065	0.01%
GNR 2010-35 QI IO 04.5000 03/20/2040	0.01%

Security Detail

Security Description	Percent of Portfolio
GNR 2015-H23 DI IO 01.8245 09/20/2065	0.01%
GNR 2017-H06 EI IO 01.5608 02/20/2067	0.01%
GNR 2018-127 IE IO 03.5000 01/20/2046	0.01%
GNR 2016-H06 HI IO 02.0669 02/20/2066	0.01%
GNR 2013-100 MI IO 03.5000 02/20/2043	0.01%
GNR 2016-H08 GI IO 01.4079 04/20/2066	0.01%
GNR 2015-H10 CI IO 01.7969 04/20/2065	0.01%
FNR 2014-95 TI IO 04.0000 05/25/2039	0.01%
GNR 2010-62 SD IO 03.9870 05/20/2040	0.01%
GNR 2011-H08 GI IO 01.2508 03/20/2061	0.01%
FHR 4206 IP IO 03.0000 12/15/2041	0.01%
GNR 2015-H25 EI IO 01.8350 10/20/2065	0.01%
GNR 2011-22 PS IO 03.4970 07/20/2040	0.01%
GNR 2015-H18 IA IO 01.8032 06/20/2065	0.01%
GNR 2016-156 PI IO 03.5000 11/20/2046	0.01%
FHR 4501 BI IO 03.5000 10/15/2043	0.01%
GNR 2015-H20 AI IO 01.8153 08/20/2065	0.01%
GNR 2011-156 SK IO 04.0970 04/20/2038	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 ML	0.01%
GNR 2014-60 SE IO 03.5970 04/20/2044	0.01%
FNR 2012-90 EI IO 03.5000 02/25/2039	0.01%
GNR 2015-H26 DI IO 02.0820 10/20/2065	0.01%
GNR 2015-H25 CI IO 02.1265 10/20/2065	0.00%
FHR 4355 DI IO 04.0000 03/15/2044	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
GNR 2014-133 IP IO 05.0000 09/16/2044	0.00%
FNR 2013-6 JI IO 03.0000 02/25/2043	0.00%
GNR 2015-20 PI IO 03.5000 02/20/2045	0.00%
GNR 2016-77 SC IO 03.5970 10/20/2045	0.00%
GNR 2014-H09 AI IO 01.4173 01/20/2064	0.00%
FNR 2013-41 SP IO 03.6900 06/25/2040	0.00%
GNR 2018-127 IA IO 03.5000 04/20/2042	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.00%
GNR 2015-H16 XI IO 02.1152 07/20/2065	0.00%
GNR 2015-H23 BI IO 01.7172 09/20/2065	0.00%
GNR 2016-H04 KI IO 01.2025 02/20/2066	0.00%
GNR 2013-182 SY IO 03.5970 12/20/2043	0.00%
GNR 2010-35 UI IO 05.0000 03/20/2040	0.00%
GNR 2015-H26 GI IO 01.7787 10/20/2065	0.00%
GNR 2010-3 MS IO 04.0470 11/20/2038	0.00%
GNR 2010-50 QS IO 04.0470 12/20/2038	0.00%

Security Detail

Security Description	Percent of Portfolio
GNR 2010-9 QI IO 04.5000 01/20/2040	0.00%
FNR 2012-86 CS IO 03.5900 04/25/2039	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
GNR 2009-121 UI IO 05.0000 12/20/2039	0.00%
GNR 2015-H09 BI IO 01.6793 03/20/2065	0.00%
GNR 2015-H26 CI IO 00.8845 08/20/2065	0.00%
IOS.FN30.350.12 P USL1M R 01/12/43 GS	0.00%
FHR 4073 AS IO 03.5411 08/15/2038	0.00%
IOS.FN30.350.12 P USL1M R 01/12/43 BC	0.00%
GNR 2015-82 GI IO 03.5000 12/20/2038	0.00%
GNR 2014-115 EI IO 04.0000 06/20/2038	0.00%
GNR 2016-167 SB IO 03.4970 04/20/2038	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
IOS.FN30.400.10 P USL1M R 01/12/41 BC	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.75 JPMC	0.00%
IOS.FN30.400.10 P USL1M R 01/12/41 BC	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.59375 JPMC	0.00%
IOS.FN30.400.13 P USL1M R 01/12/44 JP	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.4375 JPMC	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.00%
FNR 2016-104 NI IO 05.0000 04/25/2038	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
IOS.FN30.300.13 P USL1M R 01/12/44 GS	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CG	0.00%
2.755 R ISWP US0003M P 01/03/2029	0.00%
SWPTN 5WX10Y P 3.2975 USD 01/03/2019 GS	0.00%
OPTN FN30 3.5 01/07/19 PUT 98.453125 JPMC	0.00%
OPTN FN30 3.0 01/07/19 PUT 95.96875 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.46875 JPMC	0.00%
IOS.FN30.400.13 R USL1M P 01/12/44 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
SWPTN 5WX10Y P 3.095 USD 01/14/2019 CI	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.78125 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.625 JPMC	0.00%

Security Detail

Security Description	Percent of Portfolio
IOS.FN30.400.13 R USL1M P 01/12/44 JP	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 BC	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.109375 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.953125 JPMC	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.265625 JPMC	0.00%
IOS.FN30.400.14 R USL1M P 01/12/45 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
SWPTN 6WX10Y P 3.095 USD 01/22/2019 JP	0.00%
IOS.FN30.400.14 R USL1M P 01/12/45 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
SWPTN 3WX10Y P 2.94 USD 01/10/2019 MS	0.00%
IOS.FN30.400.10 R USL1M P 01/12/41 CS	0.00%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
IOS.FN30.350.12 R USL1M P 01/12/43 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%



Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
SWPTN 3MX10Y P 3.14 USD 03/20/2019 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
2.772 R ISWP US0003M P 12/28/2028	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
OPTN FN30 3.5 02/06/19 CALL 99.484375 JPMC	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.03%
OPTN FN30 3.0 01/07/19 CALL 95.96875 JPMC	-0.03%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.03%
OPTN FN30 3.5 02/06/19 CALL 99.328125 JPMC	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.03%
OPTN FN30 3.5 02/06/19 CALL 99.171875 JPMC	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.03%
OPTN FN30 3.5 02/06/19 CALL 99.1015625 JPMC	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.04%
OPTN FN30 3.5 02/06/19 CALL 98.9453125 JPMC	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.04%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.04%
OPTN FN30 3.5 02/06/19 CALL 98.7890625 JPMC	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.04%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.05%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.05%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 ML	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.05%
OPTN FN30 3.5 02/06/19 CALL 98.3359375 JPMC	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.05%
OPTN FN30 3.5 02/06/19 CALL 98.1796875 JPMC	-0.06%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.06%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.06%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.06%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.06%
OPTN FN30 3.5 02/06/19 CALL 98.0234375 JPMC	-0.06%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.06%
OPTN FN30 3.5 02/06/19 CALL 97.87890625 JPMC	-0.07%
OPTN FN30 3.5 02/06/19 CALL 97.72265625 JPMC	-0.07%
OPTN FN30 3.5 02/06/19 CALL 97.56640625 JPMC	-0.08%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.08%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.08%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.08%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.08%
SWPTN 5WX10Y R 3.0975 USD 01/03/2019 GS	-0.09%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.11%
SWPTN 5WX10Y R 2.945 USD 01/14/2019 CI	-0.12%
SWPTN 6WX10Y R 2.945 USD 01/22/2019 JP	-0.12%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.12%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.13%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.14%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.16%
2.75 R ISWP FWD US0003M P 03/18/2021	-0.16%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	-0.16%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CG	-0.28%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.28%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.32%
SWPTN 1MX10Y R 2.865 USD 01/18/2019 GS	-0.37%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.39%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.64%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.84%
2.80 R ISWP FWD US0003M P 03/18/2024	-0.85%

## Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-1.06%
FNMA FN30 TBA 04.5000 01/01/2049	-1.66%
FNMA FN30 TBA 03.5000 01/01/2049	-8.02%

Holdings are unaudited and will vary over time.

Consider these risks before investing: Bond prices may fall or fail to rise over time for several reasons, including general financial market conditions, changing market perceptions (including perceptions about the risk of default and expectations about monetary policy or interest rates), changes in government intervention in the financial and housing markets, and factors related to a specific issuer, industry, geography (such as a region of the United States), or sector (such as the housing or real estate markets). These and other factors may lead to increased volatility and reduced liquidity in the fund's portfolio holdings. Bond investments are subject to interest-rate risk (the risk of bond prices falling if interest rates rise) and credit risk (the risk of an issuer defaulting on interest or principal payments). Default risk is generally higher for non-qualified mortgages. Interest-rate risk is greater for longer-term bonds, and credit risk is greater for below-investment-grade bonds. Mortgage-and asset-backed securities are subject to prepayment risk and the risk that they may increase in value less than other bonds when interest rates decline and decline in value more than other bonds when interest rates rise. The fund's investments in mortgage-backed securities and asset-backed securities, and in certain other securities and derivatives, may be or become illiquid. The fund's concentration in an industry group comprising privately issued mortgage-backed securities and mortgage-backed securities issued or guaranteed by the U.S. government or its agencies or instrumentalities may make the fund's net asset value more susceptible to economic, market, political, and other developments affecting the housing or real estate markets. Risks associated with derivatives include increased investment exposure (which may be considered leverage) and, in the case of over-the-counter instruments, the potential inability to terminate or sell derivatives positions and the potential failure of the other party to the instrument to meet its obligations. Our use of short selling may result in losses if the securities appreciate in value. You can lose money by investing in the fund.

Please review the prospectus carefully. It includes investment objectives, risks, fees, expenses, and other information that you should read and consider carefully before investing. For a copy of the prospectus, call 800-487-0024, or visit the following website:  
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