

Security Detail

Security Description	Percent of Portfolio
UMBS FN30 TBA 03.0000 05/01/2049	17.63%
UMBS FN30 TBA 04.0000 06/01/2049	7.84%
GNMA GII30 TBA 04.5000 05/01/2049	2.11%
GNMA GII30 TBA 04.0000 05/01/2049	1.05%
GNR 2019-H03 AI IO 02.2414 11/20/2068	0.81%
FHR 4290 LS IO 03.6604 07/15/2035	0.74%
STACR 2018-DNA2 B1 06.1298 12/25/2030	0.74%
CAS 2017-C02 2B1 07.9298 09/25/2029	0.72%
CAS 2017-C06 1M2 05.0798 02/25/2030	0.65%
STACR 2018-DNA1 M2 04.2298 07/25/2030	0.65%
GNR 2014-188 IB IO 04.0000 12/20/2044	0.63%
GNR 2018-H01 AI IO 02.2251 01/20/2068	0.58%
CAS 2017-C03 1B1 07.2798 10/25/2029	0.57%
CAS 2017-C04 2B1 07.4798 11/25/2029	0.55%
UMBS FN30 TBA 05.0000 05/01/2049	0.54%
FASST 2019-HB1 M5 P/P 144A 06.0000 04/25/2029	0.54%
CAS 2016-C03 2M2 08.3298 10/25/2028	0.52%
CAS 2019-R02 1B1 06.5798 08/25/2031	0.51%
RMIR 2018-1 M2 04.2100 03/25/2028	0.49%
GSMS 2014-GC24 D P/P 144A 04.5290 09/10/2047	0.48%
JPMCC 2007-CB20 E P/P 144A 06.1833 02/12/2051	0.48%
GNR 2017-H05 CI IO 02.6229 02/20/2067	0.48%
SPST 2018-8 A 03.1874 02/24/2020	0.47%
STACR 2018-HQA1 M2 04.7298 09/25/2030	0.46%
SPST 2019-3 A 00.0000 06/24/2020	0.46%
CAS 2017-C06 2M2 05.2298 02/25/2030	0.45%
STACR 2017-DNA1 B1 07.3798 07/25/2029	0.44%
MSBAM 2013-C10 F P/P 144A 04.0824 07/15/2046	0.44%
CAS 2018 - C01 1B1 05.9798 07/25/2030	0.44%
GNR 2017-H21 AI IO 02.2310 10/20/2067	0.43%
FNR 2017-16 QS IO 03.6503 03/25/2047	0.41%
CAS 2015-C04 2M2 07.9798 04/25/2028	0.41%
FNR 2016-85 SL IO 03.6703 11/25/2046	0.40%
CAS 2017-C05 1B1 06.0298 01/25/2030	0.40%
FNR 2017-8 SB IO 03.6703 02/25/2047	0.40%
SPST 2018-5 A 03.1874 09/24/2019	0.40%
GNR 2009-121 DI IO 04.5000 12/16/2039	0.39%
CAS 2016-C03 2B 15.1798 10/25/2028	0.38%
GNR 2018-H07 IE IO 02.4081 02/20/2068	0.36%
GNR 2017-H20 GI IO 02.2198 09/20/2067	0.36%
GNR 2017-H04 BI IO 02.5404 02/20/2067	0.36%

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WFRBS 2013-C15 D P/P 144A 04.4726 08/15/2046	0.35%
GNR 2018-H02 HI IO 02.3890 01/20/2068	0.35%
MSC 2011-C3 G P/P 144A 05.1113 07/15/2049	0.35%
OMIR 2018-1A M2 05.2798 07/25/2028	0.34%
SPST 2017-LD1 A 03.2766 11/25/2050	0.34%
OMIR 2017-1A B1 P/P 144A 08.1798 04/25/2027	0.34%
FNR 2016-78 CS IO 03.6703 05/25/2039	0.34%
WFCM 2014-LC16 D P/P 144A 03.9380 08/15/2050	0.33%
STACR 2019-DNA2 M2 04.8798 03/25/2049	0.33%
JPMCC 2011-C3 D P/P 144A 05.6606 02/15/2046	0.32%
BALTA 2006-6 1A1 02.7498 11/25/2036	0.31%
WFRBS 2012-C10 D P/P 144A 04.4407 12/15/2045	0.31%
SPST 2018-3 A 03.1874 07/24/2019	0.30%
NHLT 2018-2A M5 P/P 144A 06.0000 07/25/2028	0.30%
CAS 2015-C04 1M2 08.1298 04/25/2028	0.29%
WFRBS 2012-C7 E P/P 144A 04.8153 06/15/2045	0.29%
GNR 2017-H10 MI IO 01.8622 04/20/2067	0.29%
STACR 2015-DNA2 B 09.9798 12/25/2027	0.28%
BALTA 2005-8 21A1 04.6047 10/25/2035	0.28%
GSMS 2013-GC10 E P/P 144A 04.3968 02/10/2046	0.28%
GNR 2016-H22 AI IO 02.3254 10/20/2066	0.28%
GNR 2019-35 SE IO 03.7124 01/16/2044	0.28%
GNR 2017-H11 NI IO 02.3472 05/20/2067	0.27%
FHR 3346 SC IO 04.1104 10/15/2033	0.27%
STACR 2017-HQA1 M2 05.9798 08/25/2029	0.27%
JPMCC 2013-LC11 E P/P 144A 03.2500 04/15/2046	0.27%
CMLTI 2007-AR5 1A1A 04.7419 04/25/2037	0.26%
FNR 2010-99 NI IO 06.0000 09/25/2040	0.26%
FNR 2016-88 BS IO 03.6703 12/25/2046	0.26%
CAS 2016-C07 2M2 06.7798 05/25/2029	0.26%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.26%
GNR 2017-H22 DI IO 02.1289 11/20/2067	0.26%
FNR 2018-36 SD	0.25%
GNR 2018-H01 IB IO 01.6210 01/20/2068	0.25%
GNR 2014-H08 CI IO 01.4957 03/20/2064	0.25%
MSBAM 2013-C11 D P/P 144A 04.3570 08/15/2046	0.25%
STACR 2018-DNA1 B1 05.5798 07/25/2030	0.25%
GNR 2017-H16 IB IO 01.8643 08/20/2067	0.25%
FNR 2014-35 CS IO 03.7203 06/25/2044	0.25%
GNR 2016-150 I IO 05.0000 11/20/2046	0.24%
STACR 2016-DNA3 M3 07.4298 12/25/2028	0.24%

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Security Description	Percent of Portfolio
GNR 2018-H11 JI IO 02.4660 07/20/2068	0.24%
GNR 2017-H20 AI IO 02.1567 10/20/2067	0.24%
WFRBS 2012-C9 E P/P 144A 04.8110 11/15/2045	0.24%
COMM 2014-CR17 D P/P 144A 04.8417 05/10/2047	0.23%
GNR 2010-125 SD IO 04.2424 01/16/2040	0.23%
WFMB5 2006-AR5 1A1 05.2050 04/25/2036	0.23%
FNR 2015-73 PI IO 03.5000 10/25/2045	0.23%
GSR 2007-OA1 2A3A 02.7398 05/25/2037	0.22%
CAS 2016-C03 1M2 07.7298 10/25/2028	0.22%
WFCM 2013-LC12 D P/P 144A 04.2856 07/15/2046	0.22%
WFMB5 2006-AR2 1A1 04.9197 03/25/2036	0.22%
GNR 2014-H23 BI IO 01.5674 11/20/2064	0.22%
GNR 2013-167 SG IO 03.7094 11/20/2043	0.22%
GNR 2018-H11 AI IO 02.4157 02/20/2068	0.22%
2.65 R ISWP FWD US0003M P 06/19/2029	0.22%
GNR 2014-132 IO IO 05.0000 09/20/2044	0.22%
FNR 2014-87 MS IO 03.8203 01/25/2045	0.21%
GNR 2016-H24 CI IO 01.6953 10/20/2066	0.21%
MSBAM 2013-C10 E P/P 144A 04.0824 07/15/2046	0.21%
GNR 2016-H27 EI IO 02.1871 12/20/2066	0.21%
GNR 2015-35 AI IO 05.0000 03/16/2045	0.21%
STACR 2015-DNA3 B 11.7798 04/25/2028	0.21%
GNR 2016-H21 AI IO 02.2168 09/20/2066	0.21%
WAMU 2005-AR10 1A3 04.1040 09/25/2035	0.21%
MLCFC 2006-4 C 05.3240 12/12/2049	0.21%
GNR 2015-165 IC IO 03.5000 07/16/2041	0.21%
GNR 2017-132 IA IO 04.5000 09/08/2047	0.21%
MSRR 2010-R4 4B 02.2438 02/26/2037	0.21%
FNR 2017-48 LI IO 04.0000 05/25/2047	0.21%
GNR 2016-75 EI IO 03.5000 08/20/2045	0.20%
BALTA 2005-7 21A1 04.4742 09/25/2035	0.20%
FHR 4560 IO IO 05.7854 05/15/2039	0.20%
FNR 2016-102 JI IO 03.5000 02/25/2046	0.20%
GNR 2017-H03 DI IO 02.2005 12/20/2066	0.20%
GNR 2013-67 IP IO 04.0000 04/16/2043	0.20%
FNR 2012-132 PI IO 05.0000 10/25/2042	0.20%
GNR 2016-H22 IO IO 01.8651 10/20/2066	0.20%
JPMCC 2013-LC11 D 04.1681 04/15/2046	0.20%
CAS 2017-C01 1M2 05.9798 07/25/2029	0.20%
UBSCM 2012-C1 E P/P 144A 05.0000 05/10/2045	0.20%
GNR 2018-H02 IM IO 02.3409 02/20/2068	0.19%

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Security Description	Percent of Portfolio
STACR 2016-HQA3 M3 06.2798 03/25/2029	0.19%
SAMI 2006-AR7 A1BG 02.5498 08/25/2036	0.19%
GNR 2017-H02 BI IO 02.3461 01/20/2067	0.19%
GNR 2017-H16 CI IO 01.6667 07/20/2067	0.19%
GNR 2015-H01 BI IO 01.5664 01/20/2065	0.19%
GNR 2013-99 AS IO 03.6094 06/20/2043	0.18%
CAS 2016-C05 2M2 06.8798 01/25/2029	0.18%
CWALT 2006-OA10 3A1 02.6198 08/25/2046	0.18%
GNR 2018-H08 FI IO 01.6131 06/20/2068	0.18%
CWALT 2006-OA10 4A1 02.6198 08/25/2046	0.18%
GNR 2017-H16 HI IO 01.4953 08/20/2067	0.18%
GNR 2017-H08 EI IO 02.4327 02/20/2067	0.18%
CAS 2016-C06 1M2 06.6798 04/25/2029	0.18%
GNR 2015-H04 AI IO 01.8630 12/20/2064	0.18%
FNR 2010-109 IM IO 05.5000 09/25/2040	0.18%
GNR 2013-182 SP IO 04.2594 12/20/2043	0.18%
GNR 2017-H03 CI IO 02.1815 12/20/2066	0.18%
GNR 2016-H26 KI IO 01.7574 11/20/2066	0.17%
GNR 2014-95 JI IO 04.5000 12/16/2039	0.17%
FNR 2012-90 DI IO 04.0000 03/25/2042	0.17%
STACR 2015-HQA2 B 12.9298 05/25/2028	0.17%
MSC 2012-C4 E P/P 144A 05.4197 03/15/2045	0.17%
FNR 2016-83 BS IO 03.6703 11/25/2046	0.17%
GNR 2017-H14 JI IO 02.2046 06/20/2067	0.17%
VOLT 2018-NPL5 A1B P/P 144A 04.7037 08/25/2048	0.17%
CAS 2018-C04 2M2 04.9798 12/25/2030	0.16%
FHR 4475 CI IO 03.5000 01/15/2044	0.16%
FHR 4451 CI IO 07.0000 03/15/2045	0.16%
FNR 2012-49 QI IO 04.5000 12/25/2040	0.16%
GSAA 2005-15 2A2 02.6798 01/25/2036	0.16%
GNR 2016-164 IO IO 06.5000 12/20/2046	0.16%
FHR 4707 AI IO 04.0000 07/15/2047	0.15%
GNR 2015-H22 HI IO 02.0435 08/20/2065	0.15%
GNR 2014-H06 BI IO 01.4841 02/20/2064	0.15%
GSMS 2011-GC3 E P/P 144A 05.0000 03/10/2044	0.15%
JPMBB 2013-C14 F P/P 144A 03.5980 08/15/2046	0.15%
WBCMT 2005-C21 D 05.2332 10/15/2044	0.15%
GNR 2017-H16 KI IO 01.4721 08/20/2067	0.15%
GNR 2015-105 LI IO 05.0000 10/20/2039	0.15%
STACR 2017-DNA2 B1 07.5798 10/25/2029	0.14%
GNR 2018-H05 BI IO 02.3568 02/20/2068	0.14%

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Security Description	Percent of Portfolio
FNR 2018-1 JI IO 05.0000 02/25/2048	0.14%
GNR 2013-6 AI IO 03.5000 08/20/2039	0.14%
CAS 2019-R03 1M2 04.5798 09/25/2031	0.14%
STACR 2019-DNA2 B1 06.7798 03/25/2049	0.14%
GNR 2017-132 IB IO 05.5000 09/20/2047	0.14%
FHR 4801 IG IO 03.0000 06/15/2048	0.14%
FHR 4127 PI IO 04.5000 07/15/2042	0.14%
HVMLT 2004-11 1A 03.1406 01/19/2035	0.14%
FNR 2018-15 PI IO 04.0000 10/25/2047	0.14%
GNR 2018-89 LS IO 04.1536 06/20/2048	0.13%
WFCM 2010-C1 E P/P 144A 04.0000 11/15/2043	0.13%
GNR 2017-68 IL IO 04.0000 08/20/2044	0.13%
GNR 2015-89 LI IO 05.0000 12/20/2044	0.13%
GNR 2018-77 IO IO 05.0000 06/20/2048	0.13%
MSBAM 2014-C15 F P/P 144A 04.0000 04/15/2047	0.13%
JPMBB 2014-C18 D P/P 144A 04.8172 02/15/2047	0.13%
GNR 2012-H11 FI IO 01.2215 02/20/2062	0.13%
GNR 2017-H14 EI IO 01.5366 06/20/2067	0.13%
FHR 4635 PI IO 04.0000 12/15/2046	0.13%
GNR 2016-H18 QI IO 02.2107 06/20/2066	0.13%
GNR 2015-40 KI IO 04.0000 07/20/2044	0.13%
GNR 2018-91 SJ IO 03.8094 07/20/2048	0.13%
FNR 2011-134 SP IO 03.5703 02/25/2041	0.12%
FNR 2016-65 CS IO 03.6703 09/25/2046	0.12%
GNR 2016-H17 DI IO 02.1252 07/20/2066	0.12%
FNR 2017-8 IO IO 06.0000 02/25/2047	0.12%
JPMCC 2011-C3 E P/P 144A 05.6606 02/15/2046	0.12%
GNR 2017-45 IM IO 04.0000 10/20/2044	0.12%
GNR 2012-H29 CI IO 01.4307 02/20/2062	0.12%
GNR 2017-H13 QI IO 02.1309 06/20/2067	0.12%
LMAT 2019-GS2 A2 P/P 144A 04.2500 01/25/2059	0.12%
GNR 2011-148 SN IO 04.2524 11/16/2041	0.12%
CMLTI 2007-AMC3 A2D 02.7798 03/25/2037	0.12%
FHS 324 C21 IO 06.0000 06/15/2039	0.11%
GNR 2017-130 IB IO 04.0000 08/20/2047	0.11%
GNR 2015-H29 HI IO 02.0969 09/20/2065	0.11%
WFRBS 2012-C7 D P/P 144A 04.8153 06/15/2045	0.11%
GNR 2017-H06 MI IO 02.3053 02/20/2067	0.11%
JPMCC 2012-C6 E P/P 144A 05.1483 05/15/2045	0.11%
MSC 2012-C4 D P/P 144A 05.4197 03/15/2045	0.11%
CAS 2015-C03 2M2 07.4298 07/25/2025	0.10%

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Security Description	Percent of Portfolio
GNR 2017-H18 DI IO 02.1548 09/20/2067	0.10%
COMM 2012-CR4 B P/P 144A 03.7030 10/15/2045	0.10%
GNR 2017-99 AI IO 04.0000 01/20/2047	0.10%
CAS 2018-C01 1M2 04.6798 07/25/2030	0.10%
GNR 2017-H20 DI IO 02.1824 10/20/2067	0.10%
CMLTI 2007-WFH3 M1 02.6898 06/25/2037	0.10%
FHR 4604 QI IO 03.5000 07/15/2046	0.10%
FHR 3981 WS IO 04.1104 05/15/2041	0.10%
CAS 2019-R03 1B1 06.5298 09/25/2031	0.10%
GNR 2017-26 EI IO 05.0000 02/20/2040	0.10%
GNR 2017-6 DI IO 03.5000 01/20/2044	0.10%
WAMU 2004-AR12 A2B 03.3498 10/25/2044	0.09%
CWALT 2005-51 3A3A 03.0819 11/20/2035	0.09%
GNR 2017-H09 DI IO 01.9056 03/20/2067	0.09%
GNR 2017-17 EI IO 04.0000 09/20/2044	0.09%
GNR 2012-98 AI IO 04.5000 04/16/2042	0.09%
MSAC 2004-NC1 M2 04.7548 12/27/2033	0.09%
FHR 4550 AI IO 03.0000 10/15/2040	0.09%
CWALT 2006-45T1 2A7 02.7698 02/25/2037	0.09%
GNR 2017-123 IO IO 05.0000 08/16/2047	0.09%
FNR 2013-90 SD IO 04.1703 09/25/2043	0.08%
GNR 2017-H03 AI IO 02.2152 12/20/2066	0.08%
SWPTN 1MX10Y R 2.4675 USD 05/23/2019 CI	0.08%
GNR 2015-111 IJ IO 03.5000 08/20/2045	0.08%
GNR 2017-136 IY IO 05.0000 03/20/2045	0.08%
FHR 4134 PI IO 03.0000 11/15/2042	0.08%
FHR 4413 HI IO 03.5000 03/15/2040	0.08%
GNR 2011-135 DI IO 05.0000 04/16/2040	0.08%
GNR 2017-141 ID IO 03.5000 07/20/2047	0.08%
GNR 2017-H22 EI IO 02.3750 10/20/2067	0.08%
GNR 2012-103 CI IO 03.5000 08/16/2042	0.08%
GNR 2017-H20 HI IO 02.1228 10/20/2067	0.08%
GNR 2017-11 PI IO 04.0000 12/20/2046	0.08%
GNR 2014-58 SA IO 03.6594 04/20/2044	0.08%
BMIR 2015-1A B1 08.7298 07/25/2025	0.08%
GNR 2012-H10 AI IO 01.2107 12/20/2061	0.08%
GNR 2017-H08 DI IO 02.6991 02/20/2067	0.08%
GNR 2017-H06 BI IO 02.3609 02/20/2067	0.08%
GNR 2016-H06 AI IO 02.0009 02/20/2066	0.07%
GNR 2017-120 IJ IO 04.0000 04/20/2047	0.07%
GNR 2017-H19 MI IO 02.0453 04/20/2067	0.07%

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Security Description	Percent of Portfolio
GNR 2018-127 IB IO 04.5000 06/20/2045	0.07%
GNR 2014-H25 BI IO 01.6894 12/20/2064	0.07%
CWALT 2006-OA10 1A1 03.4411 08/25/2046	0.07%
FHR 4033 SC IO 04.1104 10/15/2036	0.07%
GNR 2016-49 IO IO 04.5000 11/16/2045	0.07%
CWALT 2006-OA10 2A1 02.6198 08/25/2046	0.07%
FNR 2015-69 IO IO 06.0000 09/25/2045	0.07%
JPMBB 2014-C23 E P/P 144A 03.3640 09/15/2047	0.07%
JPALT 2007-A2 12A1 02.6298 06/25/2037	0.07%
FNR 2017-78 KI IO 03.5000 10/25/2047	0.06%
GNR 2016-138 DI IO 04.0000 10/20/2046	0.06%
WAMU 2005-AR13 A1C4 02.8598 10/25/2045	0.06%
CAS 2016-C03 1B 14.1798 10/25/2028	0.06%
GNR 2018-127 ID IO 05.0000 07/20/2045	0.06%
BSCMS 2007-T28 D P/P 144A 05.5336 09/11/2042	0.06%
SAMI 2006-AR7 A1A 02.6398 08/25/2036	0.06%
FHR 4386 IL IO 04.0000 12/15/2043	0.06%
STACR 2019-DNA1 M2 05.1266 01/25/2049	0.06%
GNR 2016-H16 DI IO 02.2401 06/20/2066	0.06%
FNS 397 2 IO 05.0000 09/25/2039	0.06%
FHR 4568 MI IO 04.0000 04/15/2046	0.06%
GNR 2010-H20 IF IO 01.4518 10/20/2060	0.06%
GNR 2014-161 HI IO 04.5000 06/20/2044	0.05%
GNR 2013-H15 CI IO 01.7750 07/20/2063	0.05%
BSMF 2006-AR2 2A1 02.6598 09/25/2046	0.05%
FHR 4425 IO IO 04.0000 01/15/2045	0.05%
GNR 2014-44 IA IO 03.5000 05/20/2028	0.05%
GNR 2016-42 IO IO 05.0000 02/20/2046	0.05%
FNR 2017-7 JI IO 04.0000 02/25/2047	0.05%
GNR 2016-H27 BI IO 02.2922 12/20/2066	0.05%
MSC 2006-HQ10 B 05.4480 11/12/2041	0.05%
CFCRE 2011-C2 F P/P 144A 05.2500 12/15/2047	0.05%
GNR 2017-H03 EI IO 02.4169 01/20/2067	0.05%
FHR 4267 CS IO 03.6104 05/15/2039	0.05%
GNR 2016-17 IA IO 04.5000 03/20/2045	0.05%
COMM 2012-CR3 E P/P 144A 04.7522 10/15/2045	0.05%
GNR 2011-H15 AI IO 01.5354 06/20/2061	0.04%
FNS 404 2 IO 04.5000 05/25/2040	0.04%
FHR 3984 DS IO 03.5104 01/15/2042	0.04%
GNR 2016-29 IO IO 04.0000 02/16/2046	0.04%
CAS 2016-C02 1B 14.6798 09/25/2028	0.04%

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Security Description	Percent of Portfolio
FNR 2011-101 SA IO 03.4703 10/25/2041	0.04%
GNR 2015-96 NI IO 03.5000 01/20/2039	0.04%
FHR 3747 SA IO 04.0604 10/15/2040	0.04%
FHR 4656 AI IO 03.0000 09/15/2037	0.04%
FNR 2016-97 KI IO 03.0000 06/25/2040	0.04%
JPMCC 2012-C6 G P/P 144A 02.9720 05/15/2045	0.04%
GNR 2017-H16 JI IO 02.3612 08/20/2067	0.04%
GNR 2016-H20 NI IO 02.1279 09/20/2066	0.04%
CAS 2018-C05 1M2 04.7798 01/25/2031	0.04%
FHR 4076 MS IO 04.2604 07/15/2040	0.04%
FHR 4694 GI IO 04.0000 02/15/2043	0.04%
FNR 2017-2 KI IO 04.0000 02/25/2047	0.04%
GNMA GII30 BM4852 UMBS 05.0000 04/20/2049	0.04%
FHR 4099 BI IO 03.5000 06/15/2039	0.04%
GNR 2016-47 CI IO 04.0000 09/20/2045	0.04%
AHM 2007-1 GA1C 02.6198 05/25/2047	0.03%
FHR 4425 WI IO 04.0000 03/15/2043	0.03%
FHR 4024 PI IO 04.5000 12/15/2041	0.03%
GNR 2017-H06 DI IO 01.7778 02/20/2067	0.03%
GNR 2015-69 IK IO 03.5000 03/20/2038	0.03%
JPMBB 2014-C25 E P/P 144A 03.3320 11/15/2047	0.03%
FHR 4193 PI IO 04.0000 03/15/2043	0.03%
FHR 4403 CI IO 04.0000 10/15/2044	0.03%
GNR 2013-3 IT IO 05.0000 01/20/2043	0.03%
GNR 2013-23 IK IO 03.0000 09/20/2037	0.03%
CMB CMBX.NA.BB.11 2054-11-18 500.0 11/18/2054 CG	0.03%
GNR 2014-98 AI IO 04.5000 10/20/2041	0.03%
GNR 2017-H08 NI IO 02.2271 03/20/2067	0.03%
FNR 2016-24 CI IO 04.0000 02/25/2046	0.03%
GNR 2016-77 SL IO 03.7094 03/20/2043	0.03%
FHR 4560 PI IO 03.5000 05/15/2045	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.03%
FHR 4386 LI IO 04.0000 02/15/2043	0.03%
GNR 2010-167 SG IO 04.0624 08/16/2038	0.03%
2.80 R ISWP FWD US0003M P 06/19/2049	0.03%
GNR 2013-34 HI IO 04.5000 03/20/2043	0.03%
FNR 2017-15 LI IO 04.0000 06/25/2046	0.03%
FHR 3714 KI IO 04.5000 11/15/2039	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 MS	0.03%
CAS 2016-C05 2B 13.1798 01/25/2029	0.03%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
FNR 2012-103 SD IO 03.6203 09/25/2042	0.03%
GNR 2017-63 PI IO 04.0000 12/20/2043	0.03%
GNR 2011-H16 FI IO 01.0475 07/20/2061	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
CAS 2016-C01 1B 14.1798 08/25/2028	0.03%
FHR 4299 JI IO 04.0000 07/15/2043	0.03%
FNR 2010-140 GS IO 03.5703 07/25/2039	0.03%
SWPTN 5WX5Y R 2.226 USD 05/28/2019 CI	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 MS	0.03%
FNR 2011-98 AI IO 03.5000 11/25/2037	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
GNR 2017-H09 IO IO 01.8633 04/20/2067	0.03%
GNR 2015-106 CI IO 04.0000 05/20/2045	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%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.03%
GNR 2012-H29 AI IO 01.4715 10/20/2062	0.03%
GNR 2012-H29 FI IO 01.4715 10/20/2062	0.03%
SWPTN 5WX5Y P 2.406 USD 05/28/2019 CI	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.02%
2.554 R ISWP US0003M P 04/17/2029	0.02%
SAMI 2007-AR1 2A1 02.6098 01/25/2037	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.02%
CWHL 2006-OA5 2A1 02.6298 04/25/2046	0.02%
FHR 3852 SC IO 04.2104 04/15/2040	0.02%
FHR 3904 NI IO 03.5000 08/15/2026	0.02%
GNR 2015-87 AI IO 03.5000 12/20/2038	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.02%
GNR 2017-H14 DI IO 01.7086 06/20/2067	0.02%
GNR 2017-38 DI IO 05.0000 03/16/2047	0.02%
GNR 2017-H11 DI IO 01.9562 05/20/2067	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
CSMC 2008-C1 AJ P/P 144A 05.8033 02/15/2041	0.02%
GNMA GII30 BM4874 UMBS 05.0000 04/20/2049	0.02%
FHR 4601 PI IO 04.5000 12/15/2045	0.02%
FNR 2012-36 SN IO 04.0203 04/25/2042	0.02%
FHR 4663 KI IO 03.5000 11/15/2042	0.02%
GSAA 2006-8 2A2 02.6098 05/25/2036	0.02%

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Security Description	Percent of Portfolio
INDX 2006-AR11 2A1 04.1110 06/25/2036	0.02%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.02%
CWALT 2005-59 1A1 02.7719 11/20/2035	0.02%
GNR 2016-H24 IO IO 02.1038 09/20/2066	0.02%
FHR 4663 TI IO 03.5000 10/15/2042	0.02%
MSC 2008-T29 F P/P 144A 06.1074 01/11/2043	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
GNR 2015-52 IK IO 03.5000 04/20/2045	0.02%
FNR 2016-70 QI IO 03.5000 10/25/2046	0.02%
GNR 2015-144 IA IO 04.0000 01/16/2043	0.02%
FHR 4510 HI IO 03.0000 03/15/2040	0.02%
FHR 4530 TI IO 04.0000 11/15/2045	0.02%
GNR 2012-47 CI IO 04.0000 03/20/2042	0.02%
FNR 2013-57 IQ IO 03.0000 06/25/2041	0.02%
GNR 2016-37 IW IO 04.5000 02/20/2046	0.02%
CWALT 2006-OA7 1A2 03.4211 06/25/2046	0.02%
GNR 2017-H03 HI IO 01.5573 01/20/2067	0.02%
GNR 2015-162 BI IO 04.0000 11/20/2040	0.02%
OPTN FN30 3.5 05/06/19 PUT 101.19140625 JPMC	0.02%
GNR 2014-139 NI IO 03.5000 08/20/2028	0.02%
FHR 4182 PI IO 03.0000 12/15/2041	0.02%
GNR 2015-53 MI IO 04.0000 04/16/2045	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
MSC 2007-HQ11 B 05.5380 02/12/2044	0.02%
FNR 2010-35 SG IO 03.9703 04/25/2040	0.02%
GNR 2015-H13 AI IO 01.9226 06/20/2065	0.02%
GNR 2016-149 MI IO 05.5000 05/20/2039	0.02%
OPTN FN30 3.5 06/06/19 PUT 100.7109375 JPMC	0.02%
GNR 2016-H25 GI IO 01.5088 11/20/2066	0.02%
FNR 2013-27 PI IO 03.0000 12/25/2041	0.02%
GNR 2012-129 IO IO 04.5000 11/16/2042	0.02%
GNR 2015-79 GI IO 05.0000 10/20/2039	0.02%
GNR 2016-H23 NI IO 02.2654 10/20/2066	0.02%
OPTN FN30 3.5 05/06/19 CALL 100.984375 JPMC	0.01%
GNR 2016-H12 AI IO 01.6552 07/20/2065	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.01%
FNR 2016-3 NI IO 06.0000 02/25/2046	0.01%
UBSBB 2012-C2 F P/P 144A 04.8913 05/10/2063	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CG	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.01%

Security Detail

Security Description	Percent of Portfolio
GNR 2012-H06 AI IO 01.3508 01/20/2062	0.01%
OPTN FN30 3.5 05/06/19 PUT 101.06640625 JPMC	0.01%
GNR 2012-H23 WI IO 01.5716 10/20/2062	0.01%
MHL 2005-3 M4 03.3748 08/25/2035	0.01%
FHR 4580 ID IO 03.5000 08/15/2045	0.01%
GNR 2015-134 LI IO 03.5000 05/20/2039	0.01%
FNR 2011-4 CS 08.0405 05/25/2040	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.01%
GNR 2015-H03 DI IO 02.0001 01/20/2065	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
GNR 2015-167 BI IO 04.5000 04/16/2045	0.01%
2.5335 R ISWP US0003M P 04/16/2029	0.01%
GNR 2010-9 UI IO 05.0000 01/20/2040	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	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%
FHR 3829 AS IO 04.5104 03/15/2041	0.01%
FHR 4591 QI IO 03.5000 04/15/2046	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.01%
GNR 2012-91 IN IO 04.5000 05/20/2042	0.01%
UBSBB 2012-C2 E P/P 144A 04.8913 05/10/2063	0.01%
OPTN FN30 3.5 06/06/19 PUT 100.5234375 JPMC	0.01%
FNR 2013-40 YI IO 03.5000 06/25/2042	0.01%
GNR 2010-134 ES IO 03.5594 11/20/2039	0.01%
GNR 2016-H02 HI IO 01.8991 01/20/2066	0.01%
GNR 2010-H22 CI IO 02.3741 10/20/2060	0.01%
GNR 2016-H14 AI IO 02.0594 06/20/2066	0.01%
GNR 2016-83 PI IO 03.5000 06/20/2045	0.01%
2.28456 R ISWP US0003M P 04/02/2024	0.01%
GSMS 2012-GC6 D P/P 144A 05.6515 01/10/2045	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 ML	0.01%
FHR 4015 GI IO 04.0000 03/15/2027	0.01%
GNR 2015-H26 EI IO 01.7361 10/20/2065	0.01%
GNR 2015-80 IA IO 04.5000 06/20/2045	0.01%
GNR 2015-H25 AI IO 01.6148 09/20/2065	0.01%
FHR 4452 QI IO 04.0000 11/15/2044	0.01%
GNR 2013-H24 AI IO 01.4916 09/20/2063	0.01%
FNR 2011-59 BI IO 06.0000 08/25/2040	0.01%
FHR 4462 PI IO 04.0000 04/15/2045	0.01%
GNR 2016-H11 HI IO 02.0951 01/20/2066	0.01%
GNR 2015-H15 JI IO 01.9698 06/20/2065	0.01%

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Security Description	Percent of Portfolio
GNR 2016-75 LI IO 06.0000 01/20/2040	0.01%
GNR 2015-H10 HI IO 02.0673 04/20/2065	0.01%
GNR 2015-168 IG IO 03.5000 03/20/2043	0.01%
GNR 2014-H21 AI IO 01.6544 10/20/2064	0.01%
FHR 4500 GI IO 04.0000 08/15/2045	0.01%
GNR 2010-H19 BI IO 01.4725 08/20/2060	0.01%
GNR 2015-H20 CI IO 01.9865 08/20/2065	0.01%
GNR 2015-H14 BI IO 01.5805 05/20/2065	0.01%
GNR 2015-H23 DI IO 01.8587 09/20/2065	0.01%
GNR 2015-149 KI IO 04.0000 10/20/2045	0.01%
FNR 2013-35 PI IO 03.0000 02/25/2042	0.01%
GNR 2016-H06 HI IO 02.0752 02/20/2066	0.01%
GNR 2015-187 JI IO 04.0000 03/20/2045	0.01%
OPTN FN30 3.0 06/06/19 PUT 98.890625 JPMC	0.01%
GNR 2018-127 IE IO 03.5000 01/20/2046	0.01%
GNR 2015-H10 CI IO 01.8153 04/20/2065	0.01%
GNR 2015-H24 BI IO 01.6180 08/20/2065	0.01%
GNR 2015-H25 EI IO 01.8608 10/20/2065	0.01%
GNR 2011-156 SK IO 04.1594 04/20/2038	0.01%
GNR 2016-111 IP IO 03.5000 08/20/2046	0.01%
GNR 2013-14 IO IO 03.5000 12/20/2042	0.01%
GNR 2011-H07 FI IO 01.2430 02/20/2061	0.01%
GNR 2015-H20 AI IO 01.8395 08/20/2065	0.01%
GNR 2010-35 DI IO 04.5000 03/20/2040	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 ML	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CG	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 MS	0.01%
FHR 4666 AI MTGE IO 03.0000 09/15/2035	0.01%
GNR 2015-H26 DI IO 01.9227 10/20/2065	0.01%
GNR 2015-H25 BI IO 01.9170 10/20/2065	0.01%
GNR 2015-89 IP IO 04.0000 02/20/2045	0.01%
FHR 4501 BI IO 03.5000 10/15/2043	0.01%
GNR 2015-H24 HI IO 02.0263 09/20/2065	0.01%
GNR 2015-H25 CI IO 01.9626 10/20/2065	0.01%
GNR 2016-156 PI IO 03.5000 11/20/2046	0.01%
WFMBS 2005-AR16 6A4 04.8336 10/25/2035	0.01%
GNR 2016-77 SC IO 03.6594 10/20/2045	0.01%
GNR 2014-H08 BI IO 01.4609 04/20/2064	0.01%
GNR 2014-100 LI IO 04.5000 10/16/2043	0.01%
FHR 4074 KS IO 04.2604 02/15/2041	0.01%
GNR 2013-H14 XI IO 01.6610 03/20/2063	0.01%

Security Detail

Security Description			Percent of Portfolio
FHR 4389 IA IO	04.0000	09/15/2044	0.01%
GNR 2015-20 PI IO	03.5000	02/20/2045	0.01%
GNR 2016-104 GI IO	04.5000	01/20/2046	0.01%
FHR 4000 LI IO	04.0000	02/15/2042	0.01%
GNR 2014-133 IP IO	05.0000	09/16/2044	0.01%
GNR 2014-H13 BI IO	01.5869	05/20/2064	0.01%
GNR 2017-H06 EI IO	01.5818	02/20/2067	0.01%
GNR 2015-H22 EI IO	01.6204	08/20/2065	0.01%
BACM 2008-1 AJ	06.5669	02/10/2051	0.00%
GNR 2010-35 QI IO	04.5000	03/20/2040	0.00%
CSMC 2007-C4 C P/P 144A	05.7189	09/15/2039	0.00%
GNR 2015-H16 XI IO	02.0117	07/20/2065	0.00%
GNR 2016-H08 GI IO	01.4313	04/20/2066	0.00%
GNR 2013-100 MI IO	03.5000	02/20/2043	0.00%
GNR 2011-H08 GI IO	01.2701	03/20/2061	0.00%
GNR 2013-182 SY IO	03.6594	12/20/2043	0.00%
GNR 2015-H18 IA IO	01.8223	06/20/2065	0.00%
GNR 2016-H04 KI IO	01.7981	02/20/2066	0.00%
GNR 2015-H23 BI IO	01.7377	09/20/2065	0.00%
GNR 2014-60 SE IO	03.6594	04/20/2044	0.00%
GNR 2011-22 PS IO	03.5594	07/20/2040	0.00%
GNR 2018-127 IA IO	03.5000	04/20/2042	0.00%
FHR 4206 IP IO	03.0000	12/15/2041	0.00%
GNR 2015-H26 GI IO	01.8012	10/20/2065	0.00%
FNR 2014-95 TI IO	04.0000	05/25/2039	0.00%
FNR 2012-90 EI IO	03.5000	02/25/2039	0.00%
FNR 2013-6 JI IO	03.0000	02/25/2043	0.00%
GNR 2010-9 QI IO	04.5000	01/20/2040	0.00%
GNR 2014-H09 AI IO	01.4352	01/20/2064	0.00%
FHR 4355 DI IO	04.0000	03/15/2044	0.00%
CMB CMBX.NA.BB.9 2058-09-17	500.0	09/17/2058 JP	0.00%
FNR 2013-41 SP IO	03.7703	06/25/2040	0.00%
GNR 2015-H09 BI IO	01.7005	03/20/2065	0.00%
2.502 R ISWP US0003M P		04/05/2029	0.00%
2.4811 R ISWP US0003M P		04/12/2029	0.00%
GNR 2009-121 UI IO	05.0000	12/20/2039	0.00%
GNR 2010-35 UI IO	05.0000	03/20/2040	0.00%
2.6835 R ISWP US0003M P		04/10/2049	0.00%
GNR 2010-50 QS IO	04.1094	12/20/2038	0.00%
GNR 2015-82 GI IO	03.5000	12/20/2038	0.00%
FNR 2012-86 CS IO	03.6703	04/25/2039	0.00%

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Security Description	Percent of Portfolio
FHR 4073 AS IO 03.6104 08/15/2038	0.00%
GNR 2015-H26 CI IO 00.6079 08/20/2065	0.00%
OPTN FN30 3.5 06/06/19 PUT 99.2109375 JPMC	0.00%
GNR 2014-115 EI IO 04.0000 06/20/2038	0.00%
GNR 2016-167 SB IO 03.5594 04/20/2038	0.00%
IOS.FN30.350.12 R USL1M P 01/12/43 CS	0.00%
SWPTN 5WX5Y P 2.3975 USD 05/02/2019 GS	0.00%
OPTN FN30 3.5 06/06/19 PUT 99.0234375 JPMC	0.00%
IOS.FN30.400.13 R USL1M P 01/12/44 JP	0.00%
SWPTN 5WX5Y R 2.1975 USD 05/02/2019 GS	0.00%
IOS.FN30.400.10 R USL1M P 01/12/41 CS	0.00%
IOS.FN30.400.14 R USL1M P 01/12/45 GS	0.00%
IOS.FN30.400.14 R USL1M P 01/12/45 CS	0.00%
IOS.FN30.400.13 R USL1M P 01/12/44 CS	0.00%
2.3225 R ISWP FWD US0003M P 05/01/2024	0.00%
IOS.FN30.400.10 P USL1M R 01/12/41 BC	0.00%
IOS.FN30.400.10 P USL1M R 01/12/41 BC	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CS	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 CG	0.00%
OPTN FN30 3.5 05/06/19 PUT 99.56640625 JPMC	0.00%
OPTN FN30 3.5 05/06/19 PUT 99.69140625 JPMC	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%
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%
OPTN FN30 3.5 05/06/19 PUT 100.06640625 JPMC	0.00%
IOS.FN30.400.13 P USL1M R 01/12/44 JP	0.00%
OPTN FN30 3.5 05/06/19 PUT 100.19140625 JPMC	0.00%
IOS.FN30.350.12 P USL1M R 01/12/43 BC	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%
IOS.FN30.350.12 P USL1M R 01/12/43 GS	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 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%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%

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Security Description	Percent of Portfolio
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 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 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 GS	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 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 MS	0.00%
2.486 R ISWP US0003M P 04/11/2029	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
OPTN FN30 3.5 05/06/19 PUT 100.56640625 JPMC	0.00%
OPTN FN30 3.5 06/06/19 PUT 99.5234375 JPMC	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 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-.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 GS	0.00%
OPTN FN30 3.5 06/06/19 PUT 99.7109375 JPMC	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
SWPTN 5WX5Y R 2.2975 USD 05/02/2019 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.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
OPTN FN30 3.5 05/06/19 PUT 100.69140625 JPMC	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 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 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
2.55 R ISWP FWD US0003M P 05/28/2029	0.00%

Putnam Mortgage Opportunities Fund

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Security Detail

Security Description	Percent of Portfolio
2.5185 R ISWP US0003M P 04/29/2029	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 MS	0.00%
OPTN FN30 3.5 06/06/19 PUT 100.0234375 JPMC	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
OPTN FN30 3.0 06/06/19 CALL 98.890625 JPMC	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 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-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 CS	-0.01%
OPTN FN30 3.5 06/06/19 PUT 100.2109375 JPMC	-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 GS	-0.01%
2.5095 R ISWP US0003M P 05/01/2029	-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 CS	-0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 ML	-0.01%
SWPTN 5WX5Y P 2.2975 USD 05/02/2019 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 GS	-0.01%
2.5685 R ISWP US0003M P 04/18/2029	-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 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 MS	-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%
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 CG	-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 CG	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.01%

Putnam Mortgage Opportunities Fund

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Security Detail

Security Description	Percent of Portfolio
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 CS	-0.01%
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 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 ML	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
2.551 R ISWP US0003M P 04/24/2029	-0.02%
2.56515 R ISWP US0003M P 04/25/2029	-0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	-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 CG	-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 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.02%
OPTN FN30 3.5 05/06/19 PUT 100.984375 JPMC	-0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.03%
2.33973 R ISWP US0003M P 03/29/2029	-0.03%
SWPTN 5WX5Y R 2.316 USD 05/28/2019 CI	-0.03%
SWPTN 5WX5Y P 2.316 USD 05/28/2019 CI	-0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.04%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	-0.05%
2.20 R ISWP FWD US0003M P 04/10/2024	-0.07%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.08%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	-0.08%
SWPTN 1MX10Y R 2.55 USD 05/23/2019 CI	-0.09%
2.375 R ISWP FWD US0003M P 04/16/2029	-0.10%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.10%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.12%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.12%
2.55 R ISWP FWD US0003M P 06/19/2021	-0.18%
2.50 R ISWP FWD US0003M P 06/19/2024	-0.62%
UMBS FN30 TBA 03.5000 06/01/2049	-1.54%
UMBS FN30 TBA 04.5000 06/01/2049	-1.59%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-3.53%

