

Security Detail

Security Description	Percent of Portfolio
FNMA FN30 TBA 03.0000 11/01/2048	16.46%
FNMA FN30 TBA 04.0000 11/01/2048	5.02%
GNMA GII30 TBA 04.5000 12/01/2048	2.06%
GNMA GII30 TBA 04.0000 11/01/2048	1.01%
STACR 2018-DNA2 B1 06.0151 12/25/2030	0.75%
CAS 2017-C02 2B1 07.8151 09/25/2029	0.75%
FHR 4290 LS IO 03.7935 07/15/2035	0.69%
WAMU 2005-AR12 1A8 04.0450 10/25/2035	0.68%
CAS 2017-C06 1M2 04.9651 02/25/2030	0.67%
GNR 2018-H01 AI IO 02.2331 01/20/2068	0.64%
CAS 2017-C02 2M2 05.9651 09/25/2029	0.58%
CAS 2017-C04 2B1 07.3651 11/25/2029	0.57%
CAS 2016-C03 2M2 08.2151 10/25/2028	0.54%
CAS 2017-C03 1B1 07.1651 10/25/2029	0.52%
RMIR 2018-1 M2 04.2100 03/25/2028	0.51%
GSMS 2014-GC24 D P/P 144A 04.6628 09/10/2047	0.49%
JPMCC 2007-CB20 E P/P 144A 06.4409 02/12/2051	0.49%
GNR 2017-H21 AI IO 01.8559 10/20/2067	0.49%
GNR 2017-H05 CI IO 01.8514 02/20/2067	0.48%
SPST 2017-6 A 02.9819 11/24/2018	0.48%
STACR 2018-HQA1 M2 04.6151 09/25/2030	0.47%
CAS 2017-C06 2M2 05.1151 02/25/2030	0.47%
STACR 2017-DNA1 B1 07.2651 07/25/2029	0.47%
WAMU 2005-AR14 1A2 04.2033 12/25/2035	0.46%
FNR 2016-61 BS IO 03.7849 09/25/2046	0.46%
CAS 2015-C04 2M2 07.8651 04/25/2028	0.46%
GNR 2018-51 EI IO 03.5000 10/20/2047	0.46%
GNR 2017-5 IO IO 05.0000 01/20/2047	0.46%
CAS 2018-C01 1M2 04.5651 07/25/2030	0.46%
GNR 2009-121 DI IO 04.5000 12/16/2039	0.45%
MSBAM 2013-C10 F P/P 144A 04.2183 07/15/2046	0.42%
CAS 2017-C05 1B1 05.9151 01/25/2030	0.41%
JPMBB 2014-C25 D P/P 144A 04.0929 11/15/2047	0.41%
SPST 2018-5 A 02.9819 09/24/2019	0.40%
GNR 2017-H20 GI IO 01.8862 09/20/2067	0.40%
CAS 2016-C03 2B 15.0651 10/25/2028	0.40%
WFRBS 2013-C15 D P/P 144A 04.6223 08/15/2046	0.39%
SPST 2018-1 A 03.1819 04/24/2019	0.39%
FNR 2016-85 SL IO 03.7849 11/25/2046	0.38%
GNR 2017-H04 BI IO 02.3468 02/20/2067	0.38%
GNR 2018-H07 IE IO 02.3600 02/20/2068	0.38%

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Security Description	Percent of Portfolio
FNR 2017-75 NI IO 05.0000 11/25/2046	0.38%
GNR 2018-H02 HI IO 02.0229 01/20/2068	0.37%
CAS 2018-C03 1M2 04.4651 10/25/2030	0.37%
FNR 2017-8 SB IO 03.7849 02/25/2047	0.37%
FNR 2017-16 QS IO 03.7649 03/25/2047	0.36%
BALTA 2006-6 1A1 02.6349 11/25/2036	0.36%
FNR 2017-113 IO IO 05.0000 01/25/2038	0.36%
CSAIL 2015-C1 D P/P 144A 03.9391 04/15/2050	0.35%
CAS 2016-C03 1M2 07.6151 10/25/2028	0.35%
FNMA FN30 TBA 05.0000 11/01/2048	0.35%
MSC 2011-C3 G P/P 144A 05.3257 07/15/2049	0.35%
SPST 2017-LD1 A 03.1151 11/25/2050	0.35%
OMIR 2018-1A M2 05.1649 07/25/2028	0.35%
OMIR 2017-1A B1 P/P 144A 08.0649 04/25/2027	0.34%
WFCM 2014-LC16 D P/P 144A 03.9380 08/15/2050	0.33%
FNR 2017-72 GI IO 04.0000 08/25/2047	0.33%
FHR 4629 GI IO 03.5000 11/15/2045	0.33%
CAS 2015-C04 1M2 08.0151 04/25/2028	0.33%
FNR 2010-99 NI IO 06.0000 09/25/2040	0.32%
GNR 2018-121 SQ IO 03.8991 09/20/2048	0.32%
WFRBS 2012-C10 D P/P 144A 04.5899 12/15/2045	0.31%
GNR 2012-128 IA IO 03.5000 10/20/2042	0.31%
SPST 2018-3 A 02.9819 07/24/2019	0.31%
GNR 2017-136 GI IO 03.5000 09/20/2047	0.31%
FHR 4663 PI IO 04.0000 03/15/2047	0.31%
FNR 2016-78 CS IO 03.7849 05/25/2039	0.31%
STACR 2015-DNA2 B 09.8651 12/25/2027	0.30%
GNR 2017-H10 MI IO 01.6739 04/20/2067	0.30%
GNR 2016-H22 AI IO 02.6766 10/20/2066	0.30%
CAS 2016-C02 1M2 08.3151 09/25/2028	0.29%
CMLTI 2007-AR5 1A1A 03.9902 04/25/2037	0.29%
WFRBS 2012-C7 E P/P 144A 04.9762 06/15/2045	0.29%
GNR 2016-150 I IO 05.0000 11/20/2046	0.29%
FNR 2015-73 PI IO 03.5000 10/25/2045	0.28%
GNR 2017-130 NI IO 03.5000 01/20/2047	0.28%
WFMBS 2006-AR2 1A1 04.3520 03/25/2036	0.28%
GNR 2018-H01 IB IO 01.5794 01/20/2068	0.28%
WFMBS 2006-AR5 1A1 04.2021 04/25/2036	0.27%
GNR 2017-H11 NI IO 02.0722 05/20/2067	0.27%
FNR 2016-102 JI IO 03.5000 02/25/2046	0.27%
GNR 2017-H16 IB IO 01.7014 08/20/2067	0.27%

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Security Description	Percent of Portfolio
STACR 2016-HQA2 M3 07.4651 11/25/2028	0.27%
FNR 2017-48 LI IO 04.0000 05/25/2047	0.27%
CAS 2016-C07 2M2 06.6651 05/25/2029	0.27%
GSMS 2013-GC10 E P/P 144A 04.5438 02/10/2046	0.27%
GNR 2018-H11 JI IO 01.9175 07/20/2068	0.27%
MLCFC 2006-4 C 05.3240 12/12/2049	0.26%
STACR 2016-DNA3 M3 07.3151 12/25/2028	0.26%
CAS 2018 - C01 1B1 05.8651 07/25/2030	0.26%
GNR 2015-165 IC IO 03.5000 07/16/2041	0.26%
CAS 2016-C05 2M2 06.7651 01/25/2029	0.26%
GNR 2017-H22 DI IO 03.1566 11/20/2067	0.26%
GNR 2014-H08 CI IO 01.4511 03/20/2064	0.26%
GNR 2014-132 IO IO 05.0000 09/20/2044	0.26%
GSR 2007-OA1 2A3A 02.6249 05/25/2037	0.26%
GNR 2017-H20 AI IO 02.1419 10/20/2067	0.26%
JPMCC 2013-LC11 E P/P 144A 03.2500 04/15/2046	0.25%
FHR 3346 SC IO 04.2435 10/15/2033	0.25%
STACR 2018-DNA1 B1 05.4651 07/25/2030	0.25%
FNR 2018-36 SD	0.25%
FNR 2012-132 PI IO 05.0000 10/25/2042	0.25%
MSC 2012-C4 E P/P 144A 05.6007 03/15/2045	0.25%
GNR 2015-35 AI IO 05.0000 03/16/2045	0.24%
JPMCC 2012-C8 D P/P 144A 04.8075 10/15/2045	0.24%
CWCI 2007-C3 AJ 06.0149 05/15/2046	0.24%
GNR 2017-179 WI IO 05.0000 12/20/2047	0.24%
GNR 2017-132 IA IO 04.5000 09/08/2047	0.24%
WAMU 2005-AR10 1A3 04.1333 09/25/2035	0.24%
GNR 2014-H23 BI IO 01.5191 11/20/2064	0.24%
GNR 2018-H11 AI IO 01.8533 02/20/2068	0.24%
FHR 4560 IO IO 05.8010 05/15/2039	0.24%
GNR 2016-75 EI IO 03.5000 08/20/2045	0.23%
GNR 2010-125 SD IO 04.3696 01/16/2040	0.23%
WFRBS 2012-C9 E P/P 144A 04.9396 11/15/2045	0.23%
GNR 2016-H24 CI IO 01.6536 10/20/2066	0.23%
GNR 2016-H27 EI IO 01.5622 12/20/2066	0.23%
GNR 2016-H21 AI IO 02.5722 09/20/2066	0.22%
BALTA 2005-7 21A1 04.3924 09/25/2035	0.22%
GNR 2017-H16 CI IO 01.6281 07/20/2067	0.22%
FNR 2012-49 QI IO 04.5000 12/25/2040	0.22%
FNR 2014-35 CS IO 03.8349 06/25/2044	0.22%
GNR 2016-H22 IO IO 01.8199 10/20/2066	0.22%

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Security Description	Percent of Portfolio
WFCM 2013-LC12 D P/P 144A 04.4222 07/15/2046	0.22%
GNR 2015-H01 BI IO 01.5288 01/20/2065	0.22%
GNR 2013-67 IP IO 04.0000 04/16/2043	0.21%
GNR 2017-H03 DI IO 02.8137 12/20/2066	0.21%
FNR 2010-109 IM IO 05.5000 09/25/2040	0.21%
SAMI 2006-AR7 A1BG 02.4349 08/25/2036	0.21%
GNR 2013-167 SG IO 03.8491 11/20/2043	0.21%
GNR 2017-H02 BI IO 02.4251 01/20/2067	0.21%
FNR 2012-90 DI IO 04.0000 03/25/2042	0.21%
CAS 2015-C03 1M2 07.3151 07/25/2025	0.21%
GNR 2018-H02 IM IO 02.0577 02/20/2068	0.21%
FHR 4475 CI IO 03.5000 01/15/2044	0.20%
CAS 2017-C01 1M2 05.8651 07/25/2029	0.20%
CWALT 2006-OA10 4A1 02.5049 08/25/2046	0.20%
MSBAM 2013-C10 E P/P 144A 04.2183 07/15/2046	0.20%
FHR 4707 AI IO 04.0000 07/15/2047	0.20%
JPMCC 2013-LC11 D 04.3077 04/15/2046	0.20%
CWALT 2006-OA10 3A1 02.5049 08/25/2046	0.20%
FNR 2017-74 JI IO 04.0000 10/25/2047	0.20%
NHLT 2018-2A M5 P/P 144A 06.0000 07/25/2028	0.20%
UBSCM 2012-C1 E P/P 144A 05.0000 05/10/2045	0.19%
GNR 2014-95 JI IO 04.5000 12/16/2039	0.19%
GNR 2013-99 AS IO 03.7491 06/20/2043	0.19%
FHR 4451 CI IO 07.0000 03/15/2045	0.19%
GNR 2018-H08 FI IO 01.4822 06/20/2068	0.19%
GNR 2018-77 IO IO 05.0000 06/20/2048	0.19%
CAS 2015-C03 2M2 07.3151 07/25/2025	0.19%
FHR 4127 PI IO 04.5000 07/15/2042	0.19%
GNR 2016-164 IO IO 06.5000 12/20/2046	0.19%
GNR 2017-H03 CI IO 02.7658 12/20/2066	0.18%
CAS 2016-C06 1M2 06.5651 04/25/2029	0.18%
GNR 2017-H08 EI IO 02.1967 02/20/2067	0.18%
GNR 2016-H26 KI IO 01.6798 11/20/2066	0.18%
FHR 4635 PI IO 04.0000 12/15/2046	0.18%
GSAA 2005-15 2A2 02.5649 01/25/2036	0.18%
GNR 2015-H04 AI IO 01.0557 12/20/2064	0.18%
WBCMT 2005-C21 D 03.2973 10/15/2044	0.18%
STACR 2017-HQA1 M2 05.8651 08/25/2029	0.18%
GNR 2013-6 AI IO 03.5000 08/20/2039	0.18%
BALTA 2005-8 21A1 04.2237 10/25/2035	0.17%
GNR 2017-H16 HI IO 01.4953 08/20/2067	0.17%

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Security Description	Percent of Portfolio
GNR 2017-H14 JI IO 02.1934 06/20/2067	0.17%
GNR 2015-105 LI IO 05.0000 10/20/2039	0.17%
GNR 2014-H06 BI IO 01.4361 02/20/2064	0.17%
GNR 2017-6 DI IO 03.5000 01/20/2044	0.17%
GNR 2013-182 SP IO 04.3991 12/20/2043	0.17%
FNR 2018-15 PI IO 04.0000 10/25/2047	0.17%
CAS 2018-C04 2M2 04.8651 12/25/2030	0.17%
VOLT 2018-NPL5 A1B P/P 144A 04.7037 08/25/2048	0.17%
FNR 2018-1 JI IO 05.0000 02/25/2048	0.17%
GNR 2017-H16 KI IO 01.4281 08/20/2067	0.17%
GNR 2017-68 IL IO 04.0000 08/20/2044	0.16%
JPMBB 2014-C23 E P/P 144A 03.3640 09/15/2047	0.16%
GNR 2015-H22 HI IO 02.0426 08/20/2065	0.16%
FHR 4801 IG IO 03.0000 06/15/2048	0.16%
GNR 2017-132 IB IO 05.5000 09/20/2047	0.16%
GNR 2017-87 IO IO 04.0000 01/20/2046	0.16%
FNR 2016-83 BS IO 03.7849 11/25/2046	0.16%
STACR 2015-DNA3 B 11.6651 04/25/2028	0.16%
GNR 2017-45 IM IO 04.0000 10/20/2044	0.16%
GNR 2015-89 LI IO 05.0000 12/20/2044	0.15%
GNR 2017-17 EI IO 04.0000 09/20/2044	0.15%
COMM 2014-CR17 D P/P 144A 04.9613 05/10/2047	0.15%
GNR 2012-H11 FI IO 01.1746 02/20/2062	0.15%
GNR 2018-H05 BI IO 01.8670 02/20/2068	0.15%
HVMLT 2004-11 1A 03.0025 01/19/2035	0.15%
JPMBB 2013-C14 F P/P 144A 03.5980 08/15/2046	0.15%
GNR 2017-180 IP IO 03.5000 11/20/2046	0.15%
GNR 2015-62 IL IO 03.5000 02/16/2042	0.15%
3.10 R ISWP FWD US0003M P 12/19/2023	0.15%
GNR 2015-40 KI IO 04.0000 07/20/2044	0.14%
GNR 2016-H18 QI IO 02.2403 06/20/2066	0.14%
GNR 2016-H17 DI IO 01.9815 07/20/2066	0.14%
GNR 2018-89 LS IO 04.1536 06/20/2048	0.14%
FHS 324 C21 IO 06.0000 06/15/2039	0.14%
GNR 2016-135 PI IO 04.0000 05/20/2046	0.14%
GNR 2017-130 IB IO 04.0000 08/20/2047	0.14%
FNR 2017-8 IO IO 06.0000 02/25/2047	0.14%
GNR 2012-H29 CI IO 01.3873 02/20/2062	0.14%
GNR 2017-H13 QI IO 02.0275 06/20/2067	0.14%
WFCM 2010-C1 E P/P 144A 04.0000 11/15/2043	0.14%
GNR 2017-136 IG IO 03.5000 02/20/2044	0.14%

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Security Description	Percent of Portfolio
GNR 2017-H14 EI IO 01.4012 06/20/2067	0.13%
GNR 2018-91 SJ IO 03.9491 07/20/2048	0.13%
FNR 2011-134 SP IO 03.6849 02/25/2041	0.13%
GNR 2017-99 AI IO 04.0000 01/20/2047	0.13%
STACR 2016-HQA3 M3 06.1651 03/25/2029	0.13%
JPMBB 2014-C18 D P/P 144A 04.9732 02/15/2047	0.13%
MSBAM 2014-C15 F P/P 144A 04.0000 04/15/2047	0.13%
GNR 2017-141 ID IO 03.5000 07/20/2047	0.13%
MSAC 2004-NC1 M2 04.6399 12/27/2033	0.12%
CMLTI 2007-AMC3 A2D 02.6649 03/25/2037	0.12%
FHR 4604 QI IO 03.5000 07/15/2046	0.12%
GNR 2015-H29 HI IO 02.0954 09/20/2065	0.12%
GNR 2017-26 EI IO 05.0000 02/20/2040	0.12%
GNR 2017-H06 MI IO 02.1258 02/20/2067	0.12%
MLCFC 2007-6 AM 05.5260 03/12/2051	0.12%
GNR 2017-11 PI IO 04.0000 12/20/2046	0.11%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.11%
FNR 2016-65 CS IO 03.7849 09/25/2046	0.11%
FHR 4413 HI IO 03.5000 03/15/2040	0.11%
CWALT 2006-45T1 2A7 02.6549 02/25/2037	0.11%
STACR 2015-HQA2 B 12.8151 05/25/2028	0.11%
GNR 2016-147 BI IO 04.0000 10/20/2046	0.11%
MSBAM 2014-C18 D P/P 144A 03.3890 10/15/2047	0.11%
WFRBS 2012-C7 D P/P 144A 04.9762 06/15/2045	0.11%
FHR 4550 AI IO 03.0000 10/15/2040	0.11%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.11%
STACR 2017-DNA3 M2 04.8151 03/25/2030	0.11%
GNR 2015-111 IJ IO 03.5000 08/20/2045	0.11%
GNR 2011-148 SN IO 04.3796 11/16/2041	0.11%
FHR 3981 WS IO 04.2435 05/15/2041	0.11%
CWALT 2005-51 3A3A 02.6209 11/20/2035	0.11%
GNR 2017-H18 DI IO 02.0766 09/20/2067	0.11%
WFRBS 2013-C11 E P/P 144A 04.4078 03/15/2045	0.11%
GNR 2012-98 AI IO 04.5000 04/16/2042	0.11%
3.05 R ISWP FWD US0003M P 12/19/2020	0.10%
GNR 2017-H20 DI IO 02.1703 10/20/2067	0.10%
WAMU 2004-AR12 A2B 03.2349 10/25/2044	0.10%
CMLTI 2007-WFH3 M1 02.5749 06/25/2037	0.10%
BSCMS 2007-T28 D P/P 144A 05.7181 09/11/2042	0.10%
3.1685 R ISWP FWD US0003M P 11/01/2028	0.10%
GNR 2017-136 IY IO 05.0000 03/20/2045	0.10%

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Security Description	Percent of Portfolio
GNR 2017-H09 DI IO 01.8595 03/20/2067	0.10%
STACR 2017-DNA2 B1 07.4651 10/25/2029	0.10%
GNR 2017-120 IJ IO 04.0000 04/20/2047	0.10%
GNR 2017-123 IO IO 05.0000 08/16/2047	0.10%
FHR 4134 PI IO 03.0000 11/15/2042	0.09%
GNR 2018-127 IB IO 04.5000 06/20/2045	0.09%
GNR 2011-135 DI IO 05.0000 04/16/2040	0.09%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.09%
GNR 2017-H03 AI IO 02.7995 12/20/2066	0.09%
GNR 2012-H10 AI IO 01.1702 12/20/2061	0.09%
GNR 2012-103 CI IO 03.5000 08/16/2042	0.09%
GNR 2017-H22 EI IO 02.9197 10/20/2067	0.09%
CSMC 2007-C4 C P/P 144A 06.1846 09/15/2039	0.08%
GNR 2017-H20 HI IO 02.1127 10/20/2067	0.08%
GNR 2017-H06 BI IO 02.3514 02/20/2067	0.08%
FHR 4386 IL IO 04.0000 12/15/2043	0.08%
GNR 2016-H06 AI IO 01.3198 02/20/2066	0.08%
FNR 2013-90 SD IO 04.2849 09/25/2043	0.08%
FHR 4033 SC IO 04.2435 10/15/2036	0.08%
GNR 2018-127 ID IO 05.0000 07/20/2045	0.08%
FHR 4568 MI IO 04.0000 04/15/2046	0.08%
GNR 2016-138 DI IO 04.0000 10/20/2046	0.08%
GNR 2017-H19 MI IO 02.0387 04/20/2067	0.08%
GNR 2016-49 IO IO 04.5000 11/16/2045	0.08%
FNR 2017-78 KI IO 03.5000 10/25/2047	0.08%
GNR 2014-H25 BI IO 01.6441 12/20/2064	0.08%
SWPTN 17DX10Y R 3.105 USD 11/16/2018 GS	0.08%
CWALT 2006-OA10 1A1 03.0129 08/25/2046	0.07%
FNR 2015-69 IO IO 06.0000 09/25/2045	0.07%
GNR 2014-58 SA IO 03.7991 04/20/2044	0.07%
GNR 2017-H08 DI IO 02.3022 02/20/2067	0.07%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.07%
MSBAM 2014-C17 D P/P 144A 04.8595 08/15/2047	0.07%
CWALT 2006-OA10 2A1 02.5049 08/25/2046	0.07%
FNS 397 2 IO 05.0000 09/25/2039	0.07%
GNR 2014-161 HI IO 04.5000 06/20/2044	0.07%
WAMU 2005-AR13 A1C4 02.7449 10/25/2045	0.07%
JPALT 2007-A2 12A1 02.5149 06/25/2037	0.07%
FHR 4425 IO IO 04.0000 01/15/2045	0.07%
CGCMT 2014-GC21 D P/P 144A 05.0904 05/10/2047	0.07%
FNR 2017-7 JI IO 04.0000 02/25/2047	0.07%

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Security Description	Percent of Portfolio
MSC 2012-C4 D P/P 144A 05.6007 03/15/2045	0.07%
WFRBS 2011-C4 D P/P 144A 05.3973 06/15/2044	0.07%
JPMCC 2012-C6 E P/P 144A 05.3115 05/15/2045	0.07%
GNR 2014-44 IA IO 03.5000 05/20/2028	0.07%
SAMI 2006-AR7 A1A 02.5249 08/25/2036	0.07%
GNR 2010-H20 IF IO 01.4111 10/20/2060	0.06%
CAS 2016-C03 1B 14.0651 10/25/2028	0.06%
GNR 2016-H16 DI IO 02.1276 06/20/2066	0.06%
GNR 2013-H15 CI IO 01.7307 07/20/2063	0.06%
FHR 4656 AI IO 03.0000 09/15/2037	0.06%
OPTN FN30 3.5 02/06/19 PUT 97.75 JPMC	0.06%
BSMF 2006-AR2 2A1 02.5449 09/25/2046	0.06%
3.05 R ISWP US0003M P 10/09/2028	0.06%
FHR 4267 CS IO 03.7435 05/15/2039	0.06%
GNR 2016-42 IO IO 05.0000 02/20/2046	0.06%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.06%
FNR 2016-97 KI IO 03.0000 06/25/2040	0.06%
OPTN FN30 3.5 02/06/19 PUT 97.59375 JPMC	0.06%
GNR 2017-H09 HI IO 01.8233 03/20/2067	0.06%
GNR 2016-17 IA IO 04.5000 03/20/2045	0.05%
GNR 2016-H27 BI IO 02.5362 12/20/2066	0.05%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.05%
FHR 4694 GI IO 04.0000 02/15/2043	0.05%
FNS 404 2 IO 04.5000 05/25/2040	0.05%
GNR 2010-167 SG IO 04.1896 08/16/2038	0.05%
OPTN FN30 3.5 02/06/19 PUT 97.4375 JPMC	0.05%
BMIR 2015-1A B1 08.6149 07/25/2025	0.05%
GNR 2011-H15 AI IO 01.5180 06/20/2061	0.05%
FNR 2017-2 KI IO 04.0000 02/25/2047	0.05%
GNR 2016-29 IO IO 04.0000 02/16/2046	0.05%
FHR 4099 BI IO 03.5000 06/15/2039	0.05%
GNR 2014-98 AI IO 04.5000 10/20/2041	0.05%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.05%
GNR 2017-H03 EI IO 02.3969 01/20/2067	0.05%
FHR 3984 DS IO 03.6435 01/15/2042	0.05%
CAS 2016-C02 1B 14.5651 09/25/2028	0.05%
GNR 2015-69 IK IO 03.5000 03/20/2038	0.05%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.05%
FHR 3714 KI IO 04.5000 11/15/2039	0.05%
FHR 4076 MS IO 04.3935 07/15/2040	0.05%
FNR 2011-98 AI IO 03.5000 11/25/2037	0.05%

Security Detail

Security Description	Percent of Portfolio
GNR 2015-96 NI IO 03.5000 01/20/2039	0.05%
FHR 4425 WI IO 04.0000 03/15/2043	0.05%
3.026 R ISWP US0003M P 09/25/2028	0.05%
FNR 2016-24 CI IO 04.0000 02/25/2046	0.04%
GNR 2013-23 IK IO 03.0000 09/20/2037	0.04%
GNR 2016-H20 NI IO 02.4157 09/20/2066	0.04%
FHR 3747 SA IO 04.1935 10/15/2040	0.04%
GNR 2016-47 CI IO 04.0000 09/20/2045	0.04%
FNR 2011-101 SA IO 03.5849 10/25/2041	0.04%
FHR 4024 PI IO 04.5000 12/15/2041	0.04%
GNR 2017-H16 JI IO 02.0175 08/20/2067	0.04%
FHR 4193 PI IO 04.0000 03/15/2043	0.04%
FHR 4386 LI IO 04.0000 02/15/2043	0.04%
FHR 4403 CI IO 04.0000 10/15/2044	0.04%
FNR 2017-15 LI IO 04.0000 06/25/2046	0.04%
FHR 4560 PI IO 03.5000 05/15/2045	0.04%
GNR 2013-104 YS IO 03.8396 07/16/2043	0.04%
GNR 2013-3 IT IO 05.0000 01/20/2043	0.04%
MSBAM 2013-C10 D P/P 144A 04.2183 07/15/2046	0.04%
AHM 2007-1 GA1C 02.5049 05/25/2047	0.04%
GNR 2017-63 PI IO 04.0000 12/20/2043	0.04%
GNR 2017-H06 DI IO 01.7312 02/20/2067	0.04%
SWPTN 5WX10Y R 3.1905 USD 11/13/2018 CI	0.04%
CAS 2015-C01 1M2 06.6151 02/25/2025	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.03%
GNR 2013-34 HI IO 04.5000 03/20/2043	0.03%
FHR 4299 JI IO 04.0000 07/15/2043	0.03%
GNR 2017-H08 NI IO 02.1672 03/20/2067	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.03%
GNR 2016-77 SL IO 03.8491 03/20/2043	0.03%
GNR 2011-H16 FI IO 01.0008 07/20/2061	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.03%
MSC 2006-HQ10 B 05.4480 11/12/2041	0.03%
FHR 4663 KI IO 03.5000 11/15/2042	0.03%
FNR 2010-140 GS IO 03.6849 07/25/2039	0.03%
GNR 2012-H29 AI IO 01.4316 10/20/2062	0.03%
GNR 2012-H29 FI IO 01.4316 10/20/2062	0.03%
FHR 3904 NI IO 03.5000 08/15/2026	0.03%
GNR 2015-106 CI IO 04.0000 05/20/2045	0.03%

Security Detail

Security Description	Percent of Portfolio
CAS 2016-C05 2B 13.0651 01/25/2029	0.03%
GNR 2015-87 AI IO 03.5000 12/20/2038	0.03%
CFCRE 2011-C2 F P/P 144A 05.2500 12/15/2047	0.03%
CAS 2016-C01 1B 14.0651 08/25/2028	0.03%
FHR 4663 TI IO 03.5000 10/15/2042	0.03%
3.10 R ISWP US0003M P 10/16/2028	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
FHR 4601 PI IO 04.5000 12/15/2045	0.03%
CSMC 2008-C1 AJ P/P 144A 06.1698 02/15/2041	0.03%
COMM 2012-CR3 E P/P 144A 04.9112 10/15/2045	0.03%
GNR 2017-H09 IO IO 01.7058 04/20/2067	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.03%
FNR 2012-103 SD IO 03.7349 09/25/2042	0.03%
CWHL 2006-OA5 2A1 02.5149 04/25/2046	0.03%
SAMI 2007-AR1 2A1 02.4949 01/25/2037	0.03%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.03%
FHR 4530 TI IO 04.0000 11/15/2045	0.03%
FHR 3852 SC IO 04.3435 04/15/2040	0.03%
GNR 2017-38 DI IO 05.0000 03/16/2047	0.03%
FHR 4510 HI IO 03.0000 03/15/2040	0.03%
JPMCC 2012-C6 G P/P 144A 02.9720 05/15/2045	0.03%
WFRBS 2011-C2 D P/P 144A 05.8386 02/15/2044	0.03%
GNR 2015-144 IA IO 04.0000 01/16/2043	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
GNR 2015-52 IK IO 03.5000 04/20/2045	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%
FNR 2016-70 QI IO 03.5000 10/25/2046	0.02%
GNR 2014-139 NI IO 03.5000 08/20/2028	0.02%
INDX 2006-AR11 2A1 03.8766 06/25/2036	0.02%
GNR 2017-H14 DI IO 01.6671 06/20/2067	0.02%
GSAA 2006-8 2A2 02.4949 05/25/2036	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
FNR 2013-57 IQ IO 03.0000 06/25/2041	0.02%
FNR 2012-36 SN IO 04.1349 04/25/2042	0.02%
FHR 4182 PI IO 03.0000 12/15/2041	0.02%
GNR 2017-H11 DI IO 01.8224 05/20/2067	0.02%
CWALT 2005-59 1A1 02.6309 11/20/2035	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.02%

Security Detail

Security Description	Percent of Portfolio
GNR 2012-47 CI IO 04.0000 03/20/2042	0.02%
GNR 2016-37 IW IO 04.5000 02/20/2046	0.02%
CWALT 2006-OA7 1A2 02.9929 06/25/2046	0.02%
GNR 2015-162 BI IO 04.0000 11/20/2040	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 CG	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.02%
GNR 2016-H24 IO IO 02.0938 09/20/2066	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.02%
FNR 2013-27 PI IO 03.0000 12/25/2041	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
JPMBB 2014-C25 E P/P 144A 03.3320 11/15/2047	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.02%
GNR 2016-149 MI IO 05.5000 05/20/2039	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.02%
GNR 2017-H03 HI IO 01.5554 01/20/2067	0.02%
GNR 2015-53 MI IO 04.0000 04/16/2045	0.02%
MSC 2008-T29 F P/P 144A 06.2882 01/11/2043	0.02%
GNR 2015-79 GI IO 05.0000 10/20/2039	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
GNR 2016-H25 GI IO 01.4694 11/20/2066	0.02%
MSC 2007-HQ11 B 05.5380 02/12/2044	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.02%
GNR 2015-134 LI IO 03.5000 05/20/2039	0.02%
SWPTN 1MX10Y R 3.169 USD 11/30/2018 GS	0.02%
3.1215 R ISWP FWD US0003M P 10/02/2028	0.02%
GNR 2012-129 IO IO 04.5000 11/16/2042	0.02%
3.143 R ISWP US0003M P 09/28/2028	0.02%
GNR 2015-H13 AI IO 02.0785 06/20/2065	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
GNR 2016-H23 NI IO 02.6233 10/20/2066	0.02%
FNR 2010-35 SG IO 04.0849 04/25/2040	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
GNR 2012-H23 WI IO 01.5314 10/20/2062	0.01%
FNR 2011-59 BI IO 06.0000 08/25/2040	0.01%
GNR 2012-H06 AI IO 01.3134 01/20/2062	0.01%
GNR 2016-H12 AI IO 01.6081 07/20/2065	0.01%
MHL 2005-3 M4 03.2599 08/25/2035	0.01%
FHR 4591 QI IO 03.5000 04/15/2046	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.01%

Security Detail

Security Description	Percent of Portfolio
CAS 2015-C01 2M2 06.8651 02/25/2025	0.01%
UBSBB 2012-C2 F P/P 144A 05.0000 05/10/2063	0.01%
GNR 2015-167 BI IO 04.5000 04/16/2045	0.01%
GNR 2010-9 UI IO 05.0000 01/20/2040	0.01%
SWPTN 4WX10Y P 3.296 USD 11/23/2018 CI	0.01%
OPTN FN30 3.5 12/06/18 CALL 98.015625 JPMC	0.01%
GNR 2015-H03 DI IO 01.4553 01/20/2065	0.01%
FNR 2013-40 YI IO 03.5000 06/25/2042	0.01%
GNR 2010-134 ES IO 03.6991 11/20/2039	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
FHR 3829 AS IO 04.6435 03/15/2041	0.01%
GNR 2010-H22 CI IO 02.3326 10/20/2060	0.01%
FHR 4015 GI IO 04.0000 03/15/2027	0.01%
FHR 4462 PI IO 04.0000 04/15/2045	0.01%
GNR 2016-83 PI IO 03.5000 06/20/2045	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
3.1045 R ISWP US0003M P 10/04/2028	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%
GNR 2016-H02 HI IO 01.1751 01/20/2066	0.01%
GNR 2016-111 IP IO 03.5000 08/20/2046	0.01%
UBSBB 2012-C2 E P/P 144A 05.0494 05/10/2063	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	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%
OPTN FN30 3.5 12/06/18 CALL 98.171875 JPMC	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
GNR 2013-H24 AI IO 01.4491 09/20/2063	0.01%
FNR 2016-3 NI IO 06.0000 02/25/2046	0.01%
GNR 2015-H26 EI IO 01.6880 10/20/2065	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
GNR 2015-H25 AI IO 01.5725 09/20/2065	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
SWPTN 4WX10Y R 3.126 USD 11/23/2018 CI	0.01%
FHR 4666 AI MTGE IO 03.0000 09/15/2035	0.01%
GNR 2010-H19 BI IO 01.4292 08/20/2060	0.01%
GNR 2016-H11 HI IO 02.0892 01/20/2066	0.01%
GNR 2015-H15 JI IO 01.9136 06/20/2065	0.01%
GNR 2015-H10 HI IO 01.7187 04/20/2065	0.01%
GNR 2015-H14 BI IO 01.5388 05/20/2065	0.01%

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Security Detail

Security Description	Percent of Portfolio
GNR 2013-14 IO IO 03.5000 12/20/2042	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%
OPTN FN30 3.5 12/06/18 CALL 98.328125 JPMC	0.01%
GNR 2015-187 JI IO 04.0000 03/20/2045	0.01%
GNR 2014-H21 AI IO 02.0176 10/20/2064	0.01%
GNR 2012-91 IN IO 04.5000 05/20/2042	0.01%
GNR 2015-H24 BI IO 01.5752 08/20/2065	0.01%
FNR 2011-4 CS 08.2697 05/25/2040	0.01%
GNR 2011-H07 FI IO 01.1986 02/20/2061	0.01%
GNR 2010-35 DI IO 04.5000 03/20/2040	0.01%
SWPTN 5WX10Y P 3.3745 USD 11/13/2018 CI	0.01%
FHR 4452 QI IO 04.0000 11/15/2044	0.01%
GNR 2015-89 IP IO 04.0000 02/20/2045	0.01%
BACM 2008-1 AJ 06.7902 02/10/2051	0.01%
FHR 4389 IA IO 04.0000 09/15/2044	0.01%
GNR 2016-H14 AI IO 02.3287 06/20/2066	0.01%
WFMBS 2005-AR16 6A4 04.4724 10/25/2035	0.01%
GNR 2014-100 LI IO 04.5000 10/16/2043	0.01%
GNR 2015-80 IA IO 04.5000 06/20/2045	0.01%
GNR 2017-17 DI IO 03.5000 09/20/2043	0.01%
GNR 2015-H24 HI IO 02.0279 09/20/2065	0.01%
GNR 2016-104 GI IO 04.5000 01/20/2046	0.01%
GNR 2015-H25 BI IO 02.2802 10/20/2065	0.01%
FHR 4000 LI IO 04.0000 02/15/2042	0.01%
FHR 4500 GI IO 04.0000 08/15/2045	0.01%
GNR 2013-H14 XI IO 01.6171 03/20/2063	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 MS	0.01%
GSMS 2012-GC6 D P/P 144A 05.8401 01/10/2045	0.01%
3.051 R ISWP US0003M P 10/02/2023	0.01%
GNR 2014-H08 BI IO 01.4192 04/20/2064	0.01%
FNR 2014-95 TI IO 04.0000 05/25/2039	0.01%
FHR 4074 KS IO 04.3935 02/15/2041	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%
3.2555 R ISWP US0003M P 10/09/2028	0.01%
GNR 2014-H13 BI IO 01.5463 05/20/2064	0.01%
GNR 2010-35 QI IO 04.5000 03/20/2040	0.01%
GNR 2013-100 MI IO 03.5000 02/20/2043	0.01%

Security Detail

Security Description	Percent of Portfolio
GNR 2018-127 IE IO 03.5000 01/20/2046	0.01%
3.2705 R ISWP US0003M P 10/22/2028	0.01%
GNR 2015-H22 EI IO 01.5817 08/20/2065	0.01%
GNR 2017-H06 EI IO 01.5398 02/20/2067	0.01%
GNR 2015-H20 CI IO 02.3359 08/20/2065	0.01%
GNR 2015-H23 DI IO 01.8001 09/20/2065	0.01%
GNR 2016-H08 GI IO 01.3871 04/20/2066	0.01%
GNR 2016-H06 HI IO 02.0622 02/20/2066	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%
FHR 4206 IP IO 03.0000 12/15/2041	0.01%
GNR 2015-H10 CI IO 01.7720 04/20/2065	0.01%
GNR 2011-22 PS IO 03.6991 07/20/2040	0.01%
FNR 2012-90 EI IO 03.5000 02/25/2039	0.00%
3.2615 R ISWP US0003M P 10/11/2028	0.00%
FHR 4355 DI IO 04.0000 03/15/2044	0.00%
GNR 2011-H08 GI IO 01.2247 03/20/2061	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
GNR 2015-H18 IA IO 01.7801 06/20/2065	0.00%
GNR 2015-H25 EI IO 01.8108 10/20/2065	0.00%
GNR 2010-62 SD IO 04.1891 05/20/2040	0.00%
GNR 2015-H20 AI IO 01.7891 08/20/2065	0.00%
GNR 2015-H26 DI IO 02.2768 10/20/2065	0.00%
GNR 2011-156 SK IO 04.2991 04/20/2038	0.00%
3.1965 R ISWP US0003M P 10/17/2028	0.00%
GNR 2015-H25 CI IO 02.3148 10/20/2065	0.00%
GNR 2014-60 SE IO 03.7991 04/20/2044	0.00%
GNR 2014-133 IP IO 05.0000 09/16/2044	0.00%
GNR 2015-20 PI IO 03.5000 02/20/2045	0.00%
FNR 2013-6 JI IO 03.0000 02/25/2043	0.00%
CAS 2015-C02 2M2 06.3151 05/25/2025	0.00%
GNR 2014-H09 AI IO 01.3907 01/20/2064	0.00%
GNR 2016-77 SC IO 03.7991 10/20/2045	0.00%
GNR 2018-127 IA IO 03.5000 04/20/2042	0.00%
OPTN FN30 3.0 11/06/18 PUT 94.5390625 JPMC	0.00%
FNR 2013-41 SP IO 03.8849 06/25/2040	0.00%
GNR 2010-3 MS IO 04.2491 11/20/2038	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 ML	0.00%
GNR 2015-H16 XI IO 02.3026 07/20/2065	0.00%
GNR 2015-H23 BI IO 01.6941 09/20/2065	0.00%
GNR 2016-H04 KI IO 01.3323 02/20/2066	0.00%

Security Detail

Security Description	Percent of Portfolio
GNR 2010-35 UI IO 05.0000 03/20/2040	0.00%
GNR 2010-50 QS IO 04.2491 12/20/2038	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
GNR 2013-182 SY IO 03.7991 12/20/2043	0.00%
GNR 2015-H26 GI IO 01.7555 10/20/2065	0.00%
GNR 2010-9 QI IO 04.5000 01/20/2040	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.00%
FNR 2012-86 CS IO 03.7849 04/25/2039	0.00%
GNR 2009-121 UI IO 05.0000 12/20/2039	0.00%
GNR 2015-H09 BI IO 01.6555 03/20/2065	0.00%
GNR 2015-H26 CI IO 00.8661 08/20/2065	0.00%
GNR 2015-82 GI IO 03.5000 12/20/2038	0.00%
FHR 4073 AS IO 03.7435 08/15/2038	0.00%
GNR 2014-115 EI IO 04.0000 06/20/2038	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
GNR 2016-167 SB IO 03.6991 04/20/2038	0.00%
3.2145 R ISWP US0003M P 10/26/2028	0.00%
SWPTN 5WX10Y R 3.1165 USD 11/05/2018 BA	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
OPTN FN30 3.5 11/06/18 CALL 98.37109375 JPMC	0.00%
3.113 R ISWP US0003M P 10/05/2023	0.00%
FNR 2016-104 NI IO 05.0000 04/25/2038	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%
3.167 R ISWP FWD US0003M P 10/30/2028	0.00%
IOS.FN30.400.10 R USL1M P 01/12/41 CS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.00%
3.204 R ISWP FWD US0003M P 11/07/2028	0.00%
3.21703 R ISWP US0003M P 10/16/2028	0.00%
IOS.FN30.400.13 P USL1M R 01/12/44 JP	0.00%
IOS.FN30.350.12 R USL1M P 01/12/43 CS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CGCMT 2006-C4 B 06.3953 03/15/2049	0.00%
IOS.FN30.400.13 R USL1M P 01/12/44 JP	0.00%
OPTN FN30 3.5 11/06/18 CALL 99.53515625 JPMC	0.00%
OPTN FN30 3.5 11/06/18 CALL 99.1875 JPMC	0.00%
OPTN FN30 3.5 11/06/18 CALL 99.375 JPMC	0.00%
OPTN FN30 3.5 11/06/18 CALL 99.72265625 JPMC	0.00%
OPTN FN30 3.5 11/06/18 CALL 99.5625 JPMC	0.00%
OPTN FN30 3.5 11/06/18 CALL 99.91015625 JPMC	0.00%
OPTN FN30 3.0 11/06/18 CALL 95.6796875 JPMC	0.00%

Security Detail

Security Description	Percent of Portfolio
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%
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.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-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CG	0.00%
3.2155 R ISWP US0003M P 11/02/2028	0.00%
3.229 R ISWP FWD US0003M P 12/04/2028	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.BBB-.7 2047-01-17 300.0 01/17/2047 BC	0.00%
IOS.FN30.350.12 P USL1M R 01/12/43 GS	0.00%
IOS.FN30.350.12 P USL1M R 01/12/43 BC	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 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 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 MS	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 JP	0.00%
3.2155 R ISWP US0003M P 10/19/2028	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 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%

Security Detail

Security Description	Percent of Portfolio
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%
3.2095 R ISWP US0003M P 10/25/2028	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%
3.13395 R ISWP US0003M P 10/15/2023	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%
3.2075 R ISWP US0003M P 10/05/2028	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.A.6 2063-05-11 200.0 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 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	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 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 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 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 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%
3.15468 R ISWP US0003M P 10/15/2023	0.00%
OPTN FN30 3.5 12/06/18 CALL 99.0078125 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 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 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
OPTN FN30 3.0 11/06/18 PUT 95.6796875 JPMC	0.00%
SWPTN 1MX10Y P 3.379 USD 11/30/2018 GS	0.00%

Security Detail

Security Description	Percent of Portfolio
SWPTN 5WX10Y R 3.204 USD 11/05/2018 BA	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
OPTN FN30 3.5 12/06/18 CALL 98.8515625 JPMC	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
OPTN FN30 3.0 11/06/18 CALL 94.5390625 JPMC	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 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 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 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
OPTN FN30 3.5 12/06/18 CALL 98.6953125 JPMC	-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%
OPTN FN30 3.5 12/06/18 CALL 98.66796875 JPMC	-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 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 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%
OPTN FN30 3.5 12/06/18 CALL 98.51171875 JPMC	-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%
3.1985 R ISWP US0003M P 10/09/2023	-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 GS	-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 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 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 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%
OPTN FN30 3.5 12/06/18 CALL 98.35546875 JPMC	-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%
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 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 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 JP	-0.01%
SWPTN 4WX10Y R 3.211 USD 11/23/2018 CI	-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	-0.01%
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 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%
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%
SWPTN 1MX10Y R 3.229 USD 11/30/2018 GS	-0.01%
SWPTN 5WX10Y P 3.2825 USD 11/13/2018 CI	-0.01%
SWPTN 4WX10Y P 3.211 USD 11/23/2018 CI	-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-.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 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 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 ML	-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 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 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	-0.02%
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 MS	-0.02%
3.1595 R ISWP US0003M P 10/30/2028	-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.BB.6 2063-05-11 500.0 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 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 JP	-0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.02%
3.136 R ISWP US0003M P 10/05/2028	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.02%
3.20 R ISWP FWD US0003M P 12/19/2048	-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 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 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 CS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
3.015 R ISWP US0003M P 10/16/2028	-0.02%

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%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-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 MS	-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 ML	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
OPTN FN30 3.5 02/06/19 PUT 96.46875 JPMC	-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 GS	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	-0.03%
OPTN FN30 3.5 02/06/19 PUT 96.625 JPMC	-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 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 CS	-0.03%
OPTN FN30 3.5 02/06/19 PUT 96.78125 JPMC	-0.03%
2.936 R ISWP US0003M P 09/25/2028	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 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 JP	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 ML	-0.03%
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 CS	-0.04%
OPTN FN30 3.5 02/06/19 PUT 96.953125 JPMC	-0.04%
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 JP	-0.04%
OPTN FN30 3.5 02/06/19 PUT 97.109375 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.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%
SWPTN 5WX10Y R 3.2825 USD 11/13/2018 CI	-0.04%
2.97 R ISWP US0003M P 10/09/2028	-0.05%
OPTN FN30 3.5 02/06/19 PUT 97.265625 JPMC	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.05%
3.16749 R ISWP US0003M P 11/01/2028	-0.06%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.06%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-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 CG	-0.06%
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 CS	-0.09%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.09%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.09%
SWPTN 17DX10Y R 3.19125 USD 11/16/2018 GS	-0.10%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	-0.10%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.10%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.11%
OPTN FN30 3.5 11/06/18 PUT 98.37109375 JPMC	-0.15%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CG	-0.17%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.18%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.20%
3.15 R ISWP FWD US0003M P 12/19/2028	-0.21%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.23%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.28%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.46%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.60%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-1.23%
FNMA FN30 TBA 04.5000 11/01/2048	-1.37%
FNMA FN30 TBA 03.5000 11/01/2048	-7.49%

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:
putnam.com/institutional/investment-capabilities/strategies/funds/mortgage-opportunities-fund/

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