

Putnam Mortgage Opportunities Fund

As of 1/31/2019

Security Detail

Security Description	Percent of Portfolio
FNMA FN30 TBA 03.0000 02/01/2049	20.01%
FNMA FN30 TBA 04.0000 02/01/2049	9.22%
GNMA GII30 TBA 04.5000 02/01/2049	2.44%
GNMA GII30 TBA 04.0000 02/01/2049	1.21%
GNR 2019-H03 AI IO 02.1476 11/20/2068	0.97%
FHR 4290 LS IO 03.6113 07/15/2035	0.88%
CAS 2017-C02 2B1 07.9899 09/25/2029	0.85%
STACR 2018-DNA2 B1 06.1899 12/25/2030	0.82%
CAS 2017-C06 1M2 05.1399 02/25/2030	0.78%
GNR 2018-H01 AI IO 02.1934 01/20/2068	0.75%
CAS 2017-C04 2B1 07.5399 11/25/2029	0.65%
CAS 2016-C03 2M2 08.3899 10/25/2028	0.65%
CAS 2017-C03 1B1 07.3399 10/25/2029	0.59%
RMIR 2018-1 M2 04.2100 03/25/2028	0.58%
GSMS 2014-GC24 D P/P 144A 04.5294 09/10/2047	0.58%
JPMCC 2007-CB20 E P/P 144A 06.2965 02/12/2051	0.57%
SPST 2018-8 A 03.2123 02/24/2020	0.56%
GNR 2017-H05 CI IO 02.5214 02/20/2067	0.55%
STACR 2018-HQA1 M2 04.7899 09/25/2030	0.54%
GNR 2017-H21 AI IO 02.0787 10/20/2067	0.54%
CAS 2017-C06 2M2 05.2899 02/25/2030	0.54%
CAS 2018-C01 1M2 04.7399 07/25/2030	0.53%
STACR 2017-DNA1 B1 07.4399 07/25/2029	0.52%
CAS 2015-C04 2M2 08.0399 04/25/2028	0.51%
MSBAM 2013-C10 F P/P 144A 04.0818 07/15/2046	0.51%
CAS 2018 - C01 1B1 06.0399 07/25/2030	0.51%
GNR 2009-121 DI IO 04.5000 12/16/2039	0.48%
FNR 2016-85 SL IO 03.6101 11/25/2046	0.48%
SPST 2018-5 A 03.2123 09/24/2019	0.47%
FNR 2017-16 QS IO 03.5901 03/25/2047	0.47%
FNR 2017-8 SB IO 03.6101 02/25/2047	0.47%
CAS 2017-C05 1B1 06.0899 01/25/2030	0.47%
SPST 2018-1 A 03.4123 04/24/2019	0.46%
CAS 2016-C03 2B 15.2399 10/25/2028	0.46%
GNR 2017-H20 GI IO 02.0746 09/20/2067	0.45%
GNR 2017-H04 BI IO 03.2121 02/20/2067	0.44%
WFRBS 2013-C15 D P/P 144A 04.4736 08/15/2046	0.44%
GNR 2018-H02 HI IO 03.0911 01/20/2068	0.43%
GNR 2018-H07 IE IO 02.3792 02/20/2068	0.43%
FNMA FN30 TBA 05.0000 02/01/2049	0.41%
MSC 2011-C3 G P/P 144A 05.1539 07/15/2049	0.41%

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Security Description	Percent of Portfolio
CAS 2016-C03 1M2 07.7899 10/25/2028	0.41%
SPST 2017-LD1 A 03.2899 11/25/2050	0.40%
FNR 2016-78 CS IO 03.6101 05/25/2039	0.40%
OMIR 2018-1A M2 05.3399 07/25/2028	0.40%
OMIR 2017-1A B1 P/P 144A 08.2399 04/25/2027	0.39%
WFCM 2014-LC16 D P/P 144A 03.9380 08/15/2050	0.39%
BALTA 2006-6 1A1 02.8099 11/25/2036	0.38%
CAS 2015-C04 1M2 08.1899 04/25/2028	0.37%
WFRBS 2012-C10 D P/P 144A 04.4413 12/15/2045	0.36%
GNR 2017-H10 MI IO 01.7602 04/20/2067	0.36%
SPST 2018-3 A 03.2123 07/24/2019	0.36%
WFRBS 2012-C7 E P/P 144A 04.8207 06/15/2045	0.35%
GNR 2016-H22 AI IO 02.4536 10/20/2066	0.34%
FNR 2010-99 NI IO 06.0000 09/25/2040	0.33%
CMLTI 2007-AR5 1A1A 04.6814 04/25/2037	0.33%
STACR 2015-DNA2 B 10.0399 12/25/2027	0.33%
FHR 3346 SC IO 04.0613 10/15/2033	0.33%
GSMS 2013-GC10 E P/P 144A 04.3970 02/10/2046	0.32%
GNR 2017-H16 IB IO 01.7861 08/20/2067	0.32%
GSMS 2011-GC3 E P/P 144A 05.0000 03/10/2044	0.32%
GNR 2018-H01 IB IO 01.5953 01/20/2068	0.32%
GNR 2017-H22 DI IO 02.1176 11/20/2067	0.31%
GNR 2018-H11 JI IO 02.2259 07/20/2068	0.31%
GNR 2017-H11 NI IO 02.1488 05/20/2067	0.31%
GNR 2010-125 SD IO 04.1986 01/16/2040	0.31%
GNR 2016-150 I IO 05.0000 11/20/2046	0.31%
WFMB 2006-AR5 1A1 04.2418 04/25/2036	0.31%
CAS 2016-C07 2M2 06.8399 05/25/2029	0.31%
JPMCC 2013-LC11 E P/P 144A 03.2500 04/15/2046	0.31%
FNR 2016-88 BS IO 03.6101 12/25/2046	0.30%
STACR 2016-DNA3 M3 07.4899 12/25/2028	0.30%
CAS 2016-C05 2M2 06.9399 01/25/2029	0.30%
FNR 2018-36 SD	0.30%
FNR 2015-73 PI IO 03.5000 10/25/2045	0.29%
FNR 2014-35 CS IO 03.6601 06/25/2044	0.29%
GNR 2017-H20 AI IO 02.1508 10/20/2067	0.29%
GNR 2014-H08 CI IO 01.4664 03/20/2064	0.29%
STACR 2018-DNA1 B1 05.6399 07/25/2030	0.29%
MLCFC 2006-4 C 05.3240 12/12/2049	0.28%
WFMB 2006-AR2 1A1 04.8651 03/25/2036	0.28%
GSR 2007-OA1 2A3A 02.7999 05/25/2037	0.28%

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Security Description	Percent of Portfolio
WFRBS 2012-C9 E P/P 144A 04.7802 11/15/2045	0.28%
GNR 2018-H11 AI IO 02.3037 02/20/2068	0.27%
GNR 2014-H23 BI IO 01.5377 11/20/2064	0.27%
GNR 2014-132 IO IO 05.0000 09/20/2044	0.27%
GNR 2015-165 IC IO 03.5000 07/16/2041	0.27%
FNR 2017-48 LI IO 04.0000 05/25/2047	0.27%
FNR 2016-102 JI IO 03.5000 02/25/2046	0.26%
GNR 2015-35 AI IO 05.0000 03/16/2045	0.26%
GNR 2017-130 NI IO 03.5000 01/20/2047	0.26%
WFCM 2013-LC12 D P/P 144A 04.2863 07/15/2046	0.26%
WAMU 2005-AR10 1A3 04.1159 09/25/2035	0.26%
GNR 2013-167 SG IO 03.6653 11/20/2043	0.26%
GNR 2017-132 IA IO 04.5000 09/08/2047	0.26%
FNR 2014-87 MS IO 03.7601 01/25/2045	0.26%
FNR 2012-132 PI IO 05.0000 10/25/2042	0.26%
FHR 4560 IO IO 05.7930 05/15/2039	0.25%
GNR 2016-H27 EI IO 02.2842 12/20/2066	0.25%
GNR 2016-H24 CI IO 01.6690 10/20/2066	0.25%
GNR 2016-75 EI IO 03.5000 08/20/2045	0.25%
MSBAM 2013-C11 D P/P 144A 04.3670 08/15/2046	0.25%
GNR 2016-H21 AI IO 02.3451 09/20/2066	0.25%
GNR 2013-67 IP IO 04.0000 04/16/2043	0.25%
GNR 2017-H16 CI IO 01.6450 07/20/2067	0.25%
BALTA 2005-7 21A1 04.4327 09/25/2035	0.25%
GNR 2016-H22 IO IO 01.8366 10/20/2066	0.25%
GNR 2017-H03 DI IO 02.1991 12/20/2066	0.25%
MSBAM 2013-C10 E P/P 144A 04.0818 07/15/2046	0.24%
GNR 2015-H01 BI IO 01.5402 01/20/2065	0.24%
GNR 2017-H02 BI IO 02.3265 01/20/2067	0.24%
CAS 2017-C01 1M2 06.0399 07/25/2029	0.24%
SAMI 2006-AR7 A1BG 02.6099 08/25/2036	0.24%
UBSCM 2012-C1 E P/P 144A 05.0000 05/10/2045	0.23%
JPMCC 2013-LC11 D 04.1686 04/15/2046	0.23%
NHLT 2018-2A M5 P/P 144A 06.0000 07/25/2028	0.23%
GNR 2018-H02 IM IO 03.0514 02/20/2068	0.23%
2.88 R ISWP US0003M P 01/16/2029	0.22%
FNR 2010-109 IM IO 05.5000 09/25/2040	0.22%
2.88 R ISWP US0003M P 01/24/2029	0.22%
GNR 2013-99 AS IO 03.5653 06/20/2043	0.22%
CWALT 2006-OA10 4A1 02.6799 08/25/2046	0.22%
FNR 2012-49 OI IO 04.5000 12/25/2040	0.22%

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Security Description	Percent of Portfolio
FNR 2012-90 DI IO 04.0000 03/25/2042	0.22%
GNR 2017-H03 CI IO 02.1188 12/20/2066	0.21%
GNR 2017-H08 EI IO 02.9942 02/20/2067	0.21%
GNR 2017-H16 HI IO 01.4953 08/20/2067	0.21%
CWALT 2006-OA10 3A1 02.6799 08/25/2046	0.21%
GNR 2015-H04 AI IO 01.9890 12/20/2064	0.21%
CAS 2016-C06 1M2 06.7399 04/25/2029	0.21%
GNR 2013-182 SP IO 04.2153 12/20/2043	0.21%
GNR 2016-H26 KI IO 01.7891 11/20/2066	0.21%
GNR 2014-95 JI IO 04.5000 12/16/2039	0.21%
FHR 4451 CI IO 07.0000 03/15/2045	0.21%
FHR 4475 CI IO 03.5000 01/15/2044	0.21%
STACR 2017-HQA1 M2 06.0399 08/25/2029	0.21%
CAS 2015-C03 2M2 07.4899 07/25/2025	0.21%
GNR 2017-H14 JI IO 02.1974 06/20/2067	0.20%
GNR 2016-164 IO IO 06.5000 12/20/2046	0.20%
GNR 2018-H08 FI IO 01.4873 06/20/2068	0.20%
SWPTN 4WX10Y R 2.67625 USD 02/15/2019 GS	0.20%
MSC 2012-C4 E P/P 144A 05.4198 03/15/2045	0.20%
FNR 2016-83 BS IO 03.6101 11/25/2046	0.20%
FHR 4707 AI IO 04.0000 07/15/2047	0.20%
CAS 2018-C04 2M2 05.0399 12/25/2030	0.19%
WBCMT 2005-C21 D 05.2341 10/15/2044	0.19%
VOLT 2018-NPL5 A1B P/P 144A 04.7037 08/25/2048	0.19%
BALTA 2005-8 21A1 04.4827 10/25/2035	0.19%
GSAA 2005-15 2A2 02.7399 01/25/2036	0.19%
GNR 2014-H06 BI IO 01.4530 02/20/2064	0.19%
GNR 2015-H22 HI IO 02.0424 08/20/2065	0.19%
GNR 2015-105 LI IO 05.0000 10/20/2039	0.19%
GNR 2017-H16 KI IO 01.4470 08/20/2067	0.18%
JPMBB 2014-C23 E P/P 144A 03.3640 09/15/2047	0.18%
2.85 R ISWP FWD US0003M P 03/18/2029	0.18%
GNR 2018-77 IO IO 05.0000 06/20/2048	0.18%
FNR 2018-1 JI IO 05.0000 02/25/2048	0.18%
FHR 4127 PI IO 04.5000 07/15/2042	0.18%
STACR 2015-DNA3 B 11.8399 04/25/2028	0.18%
JPMBB 2013-C14 F P/P 144A 03.5980 08/15/2046	0.18%
GNR 2013-6 AI IO 03.5000 08/20/2039	0.18%
GNR 2018-H05 BI IO 02.6170 02/20/2068	0.18%
FHR 4635 PI IO 04.0000 12/15/2046	0.17%
GNR 2017-132 IB IO 05.5000 09/20/2047	0.17%

Security Detail

Security Description	Percent of Portfolio
FHR 4801 IG IO 03.0000 06/15/2048	0.17%
FNR 2018-15 PI IO 04.0000 10/25/2047	0.17%
HVMLT 2004-11 1A 03.1804 01/19/2035	0.17%
GNR 2015-89 LI IO 05.0000 12/20/2044	0.17%
3.0375 R ISWP US0003M P 01/07/2029	0.17%
GNR 2018-89 LS IO 04.1536 06/20/2048	0.17%
GNR 2012-H11 FI IO 01.1910 02/20/2062	0.16%
GNR 2016-H18 QI IO 01.9680 06/20/2066	0.16%
GNR 2017-H14 EI IO 01.4741 06/20/2067	0.16%
WFCM 2010-C1 E P/P 144A 04.0000 11/15/2043	0.16%
GNR 2016-H17 DI IO 02.0609 07/20/2066	0.16%
GNR 2015-40 KI IO 04.0000 07/20/2044	0.16%
GNR 2017-6 DI IO 03.5000 01/20/2044	0.16%
GNR 2017-68 IL IO 04.0000 08/20/2044	0.16%
GNR 2018-91 SJ IO 03.7653 07/20/2048	0.15%
GNR 2017-45 IM IO 04.0000 10/20/2044	0.15%
FNR 2011-134 SP IO 03.5101 02/25/2041	0.15%
MSBAM 2014-C15 F P/P 144A 04.0000 04/15/2047	0.15%
GNR 2017-H13 QI IO 02.0814 06/20/2067	0.15%
GNR 2012-H29 CI IO 01.4084 02/20/2062	0.15%
JPMBB 2014-C18 D P/P 144A 04.8181 02/15/2047	0.15%
FNR 2017-8 IO IO 06.0000 02/25/2047	0.15%
STACR 2016-HQA3 M3 06.3399 03/25/2029	0.15%
FNR 2016-65 CS IO 03.6101 09/25/2046	0.15%
GNR 2017-130 IB IO 04.0000 08/20/2047	0.14%
GNR 2017-17 EI IO 04.0000 09/20/2044	0.14%
FHS 324 C21 IO 06.0000 06/15/2039	0.14%
CMLTI 2007-AMC3 A2D 02.8399 03/25/2037	0.14%
GNR 2015-H29 HI IO 02.0957 09/20/2065	0.14%
GNR 2011-148 SN IO 04.2086 11/16/2041	0.14%
GNR 2017-H06 MI IO 02.8068 02/20/2067	0.14%
GNR 2017-99 AI IO 04.0000 01/20/2047	0.13%
WFRBS 2012-C7 D P/P 144A 04.8207 06/15/2045	0.13%
GNR 2017-136 IG IO 03.5000 02/20/2044	0.13%
STACR 2015-HQA2 B 12.9899 05/25/2028	0.13%
2.80 R ISWP US0003M P 01/14/2029	0.13%
WFRBS 2013-C11 E P/P 144A 04.2652 03/15/2045	0.13%
FHR 4604 QI IO 03.5000 07/15/2046	0.13%
MSAC 2004-NC1 M2 04.8149 12/27/2033	0.13%
STACR 2017-DNA3 M2 04.9899 03/25/2030	0.12%
GNR 2017-H18 DI IO 02.0841 09/20/2067	0.12%

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Security Description	Percent of Portfolio
GNR 2017-26 EI IO 05.0000 02/20/2040	0.12%
GNR 2017-141 ID IO 03.5000 07/20/2047	0.12%
GNR 2017-H20 DI IO 02.1728 10/20/2067	0.12%
CMLTI 2007-WFH3 M1 02.7499 06/25/2037	0.12%
FHR 3981 WS IO 04.0613 05/15/2041	0.12%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.12%
WAMU 2004-AR12 A2B 03.4099 10/25/2044	0.12%
GNR 2012-98 AI IO 04.5000 04/16/2042	0.11%
FHR 4550 AI IO 03.0000 10/15/2040	0.11%
CWALT 2005-51 3A3A 02.8048 11/20/2035	0.11%
GNR 2017-H09 DI IO 01.8721 03/20/2067	0.11%
CWALT 2006-45T1 2A7 02.8299 02/25/2037	0.11%
GNR 2017-11 PI IO 04.0000 12/20/2046	0.11%
FHR 4413 HI IO 03.5000 03/15/2040	0.11%
STACR 2017-DNA2 B1 07.6399 10/25/2029	0.11%
BSCMS 2007-T28 D P/P 144A 05.7181 09/11/2042	0.11%
OPTN FN30 3.5 02/06/19 CALL 97.109375 JPMC	0.11%
GNR 2017-123 IO IO 05.0000 08/16/2047	0.11%
GNR 2017-H03 AI IO 02.1987 12/20/2066	0.10%
MSBAM 2014-C18 D P/P 144A 03.3890 10/15/2047	0.10%
GNR 2017-136 IY IO 05.0000 03/20/2045	0.10%
OPTN FN30 3.5 02/06/19 CALL 97.265625 JPMC	0.10%
FHR 4134 PI IO 03.0000 11/15/2042	0.10%
GNR 2011-135 DI IO 05.0000 04/16/2040	0.10%
GNR 2017-H22 EI IO 02.2567 10/20/2067	0.10%
GNR 2015-111 IJ IO 03.5000 08/20/2045	0.10%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.10%
FNR 2013-90 SD IO 04.1101 09/25/2043	0.10%
SWPTN 1MX10Y R 2.68 USD 02/28/2019 CI	0.10%
OPTN FN30 3.5 02/06/19 CALL 97.421875 JPMC	0.10%
GNR 2017-H20 HI IO 02.1124 10/20/2067	0.10%
GNR 2017-H06 BI IO 02.6924 02/20/2067	0.10%
GNR 2012-103 CI IO 03.5000 08/16/2042	0.10%
GNR 2012-H10 AI IO 01.1839 12/20/2061	0.10%
GNR 2017-120 IJ IO 04.0000 04/20/2047	0.09%
GNR 2018-127 IB IO 04.5000 06/20/2045	0.09%
GNR 2014-58 SA IO 03.6153 04/20/2044	0.09%
MLCFC 2007-6 AM 05.5260 03/12/2051	0.09%
GNR 2017-H19 MI IO 02.0421 04/20/2067	0.09%
GNR 2017-H08 DI IO 03.2385 02/20/2067	0.09%
GNR 2014-H25 BI IO 01.6620 12/20/2064	0.09%

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Security Description	Percent of Portfolio
GNR 2016-H06 AI IO 01.6641 02/20/2066	0.09%
FHR 4033 SC IO 04.0613 10/15/2036	0.09%
GNR 2016-49 IO IO 04.5000 11/16/2045	0.08%
FNR 2015-69 IO IO 06.0000 09/25/2045	0.08%
GNR 2016-138 DI IO 04.0000 10/20/2046	0.08%
CWALT 2006-OA10 1A1 03.2918 08/25/2046	0.08%
CWALT 2006-OA10 2A1 02.6799 08/25/2046	0.08%
FHR 4386 IL IO 04.0000 12/15/2043	0.08%
GNR 2018-127 ID IO 05.0000 07/20/2045	0.08%
MSC 2012-C4 D P/P 144A 05.4198 03/15/2045	0.08%
JPMCC 2012-C6 E P/P 144A 05.1486 05/15/2045	0.08%
FHR 4568 MI IO 04.0000 04/15/2046	0.08%
FNR 2017-78 KI IO 03.5000 10/25/2047	0.08%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.08%
OPTN FN30 3.5 02/06/19 CALL 100.10546875 JPMC	0.08%
JPALT 2007-A2 12A1 02.6899 06/25/2037	0.08%
SAMI 2006-AR7 A1A 02.6999 08/25/2036	0.08%
WAMU 2005-AR13 A1C4 02.9199 10/25/2045	0.08%
OPTN FN30 3.5 02/06/19 CALL 98.40625 JPMC	0.08%
CAS 2016-C03 1B 14.2399 10/25/2028	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%
GNR 2016-H16 DI IO 02.1296 06/20/2066	0.07%
GNR 2010-H20 IF IO 01.4255 10/20/2060	0.07%
OPTN FN30 3.0 04/03/19 CALL 98.15625 GSBK	0.07%
FHR 4425 IO IO 04.0000 01/15/2045	0.07%
OPTN FN30 3.5 02/06/19 CALL 98.5625 JPMC	0.07%
GNR 2013-H15 CI IO 01.7469 07/20/2063	0.07%
GNR 2014-44 IA IO 03.5000 05/20/2028	0.07%
BSMF 2006-AR2 2A1 02.7199 09/25/2046	0.07%
FNR 2017-7 JI IO 04.0000 02/25/2047	0.07%
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%
OPTN FN30 3.5 02/06/19 CALL 98.71875 JPMC	0.06%
FHR 4267 CS IO 03.5613 05/15/2039	0.06%
2.95 R ISWP FWD US0003M P 03/18/2049	0.06%
GNR 2016-H27 BI IO 02.2549 12/20/2066	0.06%
BMIR 2015-1A B1 08.7899 07/25/2025	0.06%
FHR 4656 AI IO 03.0000 09/15/2037	0.06%
GNR 2011-H15 AI IO 01.5179 06/20/2061	0.06%
GNR 2017-H03 EI IO 02.4093 01/20/2067	0.06%

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Security Description			Percent of Portfolio
FNS 404 2	IO	04.5000 05/25/2040	0.06%
GNR 2016-29 IO	IO	04.0000 02/16/2046	0.06%
GNR 2016-17 IA	IO	04.5000 03/20/2045	0.06%
CAS 2016-C02 1B		14.7399 09/25/2028	0.05%
FHR 3984 DS	IO	03.4613 01/15/2042	0.05%
FNR 2016-97 KI	IO	03.0000 06/25/2040	0.05%
CMB CMBX.NA.BB.7 2047-01-17		500.0 01/17/2047 CG	0.05%
FNR 2011-101 SA	IO	03.4101 10/25/2041	0.05%
GNR 2015-96 NI	IO	03.5000 01/20/2039	0.05%
FNR 2017-2 KI	IO	04.0000 02/25/2047	0.05%
FHR 3747 SA	IO	04.0113 10/15/2040	0.05%
FHR 4099 BI	IO	03.5000 06/15/2039	0.05%
GNR 2016-H20 NI	IO	02.2210 09/20/2066	0.05%
FHR 4694 GI	IO	04.0000 02/15/2043	0.05%
GNR 2017-H16 JI	IO	02.2484 08/20/2067	0.05%
2.7575 R ISWP US0003M P		01/11/2029	0.05%
GNR 2010-167 SG	IO	04.0186 08/16/2038	0.05%
FHR 4076 MS	IO	04.2113 07/15/2040	0.05%
FNR 2017-15 LI	IO	04.0000 06/25/2046	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 4425 WI	IO	04.0000 03/15/2043	0.05%
GNR 2016-47 CI	IO	04.0000 09/20/2045	0.05%
FHR 4024 PI	IO	04.5000 12/15/2041	0.04%
FHR 4403 CI	IO	04.0000 10/15/2044	0.04%
GNR 2014-98 AI	IO	04.5000 10/20/2041	0.04%
GNR 2013-23 IK	IO	03.0000 09/20/2037	0.04%
2.7625 R ISWP US0003M P		01/18/2029	0.04%
FHR 4193 PI	IO	04.0000 03/15/2043	0.04%
GNR 2017-H06 DI	IO	01.7487 02/20/2067	0.04%
FNR 2016-24 CI	IO	04.0000 02/25/2046	0.04%
GNR 2013-3 IT	IO	05.0000 01/20/2043	0.04%
FNR 2011-98 AI	IO	03.5000 11/25/2037	0.04%
AHM 2007-1 GA1C		02.6799 05/25/2047	0.04%
GNR 2017-H08 NI	IO	02.3161 03/20/2067	0.04%
FHR 3714 KI	IO	04.5000 11/15/2039	0.04%
FHR 4560 PI	IO	03.5000 05/15/2045	0.04%
FHR 4386 LI	IO	04.0000 02/15/2043	0.04%
GNR 2016-77 SL	IO	03.6653 03/20/2043	0.04%
MSC 2006-HQ10 B		05.4480 11/12/2041	0.04%
GNR 2017-63 PI	IO	04.0000 12/20/2043	0.04%



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Security Description	Percent of Portfolio
GNR 2011-H16 FI IO 01.0198 07/20/2061	0.04%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.04%
GNR 2013-34 HI IO 04.5000 03/20/2043	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.04%
CFCRE 2011-C2 F P/P 144A 05.2500 12/15/2047	0.04%
FHR 4299 JI IO 04.0000 07/15/2043	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.04%
CAS 2016-C05 2B 13.2399 01/25/2029	0.03%
COMM 2012-CR3 E P/P 144A 04.7525 10/15/2045	0.03%
2.76625 R ISWP FWD US0003M P 01/23/2029	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
GNR 2015-87 AI IO 03.5000 12/20/2038	0.03%
FNR 2010-140 GS IO 03.5101 07/25/2039	0.03%
GNR 2012-H29 AI IO 01.4439 10/20/2062	0.03%
GNR 2012-H29 FI IO 01.4439 10/20/2062	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
GNR 2015-106 CI IO 04.0000 05/20/2045	0.03%
FNR 2012-103 SD IO 03.5601 09/25/2042	0.03%
2.7925 R ISWP US0003M P 01/30/2029	0.03%
CAS 2016-C01 1B 14.2399 08/25/2028	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
GNR 2017-H09 IO IO 01.7060 04/20/2067	0.03%
FHR 3904 NI IO 03.5000 08/15/2026	0.03%
JPMCC 2012-C6 G P/P 144A 02.9720 05/15/2045	0.03%
SAMI 2007-AR1 2A1 02.6699 01/25/2037	0.03%
FHR 4663 KI IO 03.5000 11/15/2042	0.03%
FHR 3852 SC IO 04.1613 04/15/2040	0.03%
CWHL 2006-OA5 2A1 02.6899 04/25/2046	0.03%
2.5745 R ISWP US0003M P 01/07/2029	0.03%
GNR 2017-38 DI IO 05.0000 03/16/2047	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%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
FHR 4601 PI IO 04.5000 12/15/2045	0.03%
GNR 2017-H14 DI IO 01.6825 06/20/2067	0.03%
FHR 4663 TI IO 03.5000 10/15/2042	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.03%
GNR 2017-H11 DI IO 01.8535 05/20/2067	0.03%
INDX 2006-AR11 2A1 03.8615 06/25/2036	0.03%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%

Security Detail

Security Description	Percent of Portfolio
CSMC 2008-C1 AJ P/P 144A 05.8033 02/15/2041	0.03%
2.7915 R ISWP US0003M P 01/22/2029	0.03%
FHR 4530 TI IO 04.0000 11/15/2045	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 MS	0.03%
GSAA 2006-8 2A2 02.6699 05/25/2036	0.03%
FHR 4510 HI IO 03.0000 03/15/2040	0.03%
FNR 2012-36 SN IO 03.9601 04/25/2042	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
JPMBB 2014-C25 E P/P 144A 03.3320 11/15/2047	0.03%
FNR 2016-70 QI IO 03.5000 10/25/2046	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%
CWALT 2005-59 1A1 02.8104 11/20/2035	0.02%
CWALT 2006-OA7 1A2 03.2718 06/25/2046	0.02%
GNR 2015-52 IK IO 03.5000 04/20/2045	0.02%
GNR 2014-139 NI IO 03.5000 08/20/2028	0.02%
GNR 2016-37 IW IO 04.5000 02/20/2046	0.02%
GNR 2016-H24 IO IO 02.0936 09/20/2066	0.02%
GNR 2015-144 IA IO 04.0000 01/16/2043	0.02%
FNR 2013-57 IQ IO 03.0000 06/25/2041	0.02%
GNR 2012-47 CI IO 04.0000 03/20/2042	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.02%
MSC 2008-T29 F P/P 144A 06.2883 01/11/2043	0.02%
FHR 4182 PI IO 03.0000 12/15/2041	0.02%
GNR 2017-H03 HI IO 01.5579 01/20/2067	0.02%
GNR 2015-162 BI IO 04.0000 11/20/2040	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 MS	0.02%
2.772 R ISWP US0003M P 12/31/2028	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
FNR 2013-27 PI IO 03.0000 12/25/2041	0.02%
GNR 2015-53 MI IO 04.0000 04/16/2045	0.02%
GNR 2016-149 MI IO 05.5000 05/20/2039	0.02%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.02%
GNR 2016-H25 GI IO 01.4839 11/20/2066	0.02%
FNR 2010-35 SG IO 03.9101 04/25/2040	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%
CSMC 2007-C4 C P/P 144A 06.2738 09/15/2039	0.02%
GNR 2015-H13 AI IO 01.8696 06/20/2065	0.02%

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Security Description	Percent of Portfolio
GNR 2015-79 GI IO 05.0000 10/20/2039	0.02%
GNR 2012-129 IO IO 04.5000 11/16/2042	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
2.729 R ISWP US0003M P 01/10/2029	0.02%
GNR 2016-H23 NI IO 02.3913 10/20/2066	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%
GNR 2012-H06 AI IO 01.3295 01/20/2062	0.02%
GNR 2012-H23 WI IO 01.5486 10/20/2062	0.02%
UBSBB 2012-C2 F P/P 144A 04.8918 05/10/2063	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
GNR 2016-H12 AI IO 01.6243 07/20/2065	0.02%
GNR 2015-134 LI IO 03.5000 05/20/2039	0.02%
MHL 2005-3 M4 03.4349 08/25/2035	0.02%
GNR 2015-H03 DI IO 02.1292 01/20/2065	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%
FHR 4591 QI IO 03.5000 04/15/2046	0.01%
GNR 2010-134 ES IO 03.5153 11/20/2039	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.01%
FNR 2011-59 BI IO 06.0000 08/25/2040	0.01%
FNR 2013-40 YI IO 03.5000 06/25/2042	0.01%
FHR 3829 AS IO 04.4613 03/15/2041	0.01%
FHR 4015 GI IO 04.0000 03/15/2027	0.01%
UBSBB 2012-C2 E P/P 144A 04.8918 05/10/2063	0.01%
GNR 2016-H02 HI IO 02.0228 01/20/2066	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 2016-83 PI IO 03.5000 06/20/2045	0.01%
GNR 2010-H22 CI IO 02.3488 10/20/2060	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
GNR 2015-H26 EI IO 01.7094 10/20/2065	0.01%
GNR 2015-H25 AI IO 01.5888 09/20/2065	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
GNR 2013-H24 AI IO 01.4628 09/20/2063	0.01%
FHR 4462 PI IO 04.0000 04/15/2045	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
FNR 2016-3 NI IO 06.0000 02/25/2046	0.01%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.01%
GNR 2015-H15 JI IO 01.9347 06/20/2065	0.01%
FNR 2013-35 PI IO 03.0000 02/25/2042	0.01%
GNR 2016-H11 HI IO 02.0873 01/20/2066	0.01%
GNR 2015-H10 HI IO 01.5691 04/20/2065	0.01%
FHR 4580 ID IO 03.5000 08/15/2045	0.01%
SWPTN 1MX10Y P 2.84 USD 02/28/2019 CI	0.01%
GNR 2010-H19 BI IO 01.4475 08/20/2060	0.01%
GNR 2016-111 IP IO 03.5000 08/20/2046	0.01%
SWPTN 5WX10Y P 2.69 USD 02/08/2019 GS	0.01%
GNR 2015-H14 BI IO 01.5541 05/20/2065	0.01%
FNR 2011-4 CS 07.9202 05/25/2040	0.01%
GNR 2014-H21 AI IO 01.7870 10/20/2064	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%
GNR 2015-H24 BI IO 01.5901 08/20/2065	0.01%
2.7355 R ISWP US0003M P 01/17/2029	0.01%
GNR 2011-H07 FI IO 01.2153 02/20/2061	0.01%
GNR 2013-14 IO IO 03.5000 12/20/2042	0.01%
FHR 4666 AI MTGE IO 03.0000 09/15/2035	0.01%
BACM 2008-1 AJ 06.7902 02/10/2051	0.01%
GNR 2010-35 DI IO 04.5000 03/20/2040	0.01%
GNR 2012-91 IN IO 04.5000 05/20/2042	0.01%
GNR 2016-H14 AI IO 02.1074 06/20/2066	0.01%
GNR 2015-89 IP IO 04.0000 02/20/2045	0.01%
GNR 2015-H24 HI IO 02.0268 09/20/2065	0.01%
GNR 2015-H25 BI IO 02.0465 10/20/2065	0.01%
WFMB 2005-AR16 6A4 04.4808 10/25/2035	0.01%
FHR 4452 QI IO 04.0000 11/15/2044	0.01%
GNR 2014-100 LI IO 04.5000 10/16/2043	0.01%
GNR 2014-H08 BI IO 01.4396 04/20/2064	0.01%
GNR 2015-80 IA IO 04.5000 06/20/2045	0.01%
2.604 R ISWP US0003M P 01/07/2029	0.01%
GSMS 2012-GC6 D P/P 144A 05.6516 01/10/2045	0.01%
GNR 2013-H14 XI IO 01.6353 03/20/2063	0.01%
2.75299 R ISWP FWD US0003M P 04/30/2020	0.01%
FHR 4074 KS IO 04.2113 02/15/2041	0.01%
FHR 4389 IA IO 04.0000 09/15/2044	0.01%
GNR 2016-104 GI IO 04.5000 01/20/2046	0.01%

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Security Description	Percent of Portfolio
2.75072 R ISWP FWD US0003M P 04/30/2020	0.01%
FHR 4500 GI IO 04.0000 08/15/2045	0.01%
GNR 2016-75 LI IO 06.0000 01/20/2040	0.01%
FHR 4000 LI IO 04.0000 02/15/2042	0.01%
GNR 2014-H13 BI IO 01.5603 05/20/2064	0.01%
GNR 2017-17 DI IO 03.5000 09/20/2043	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-H22 EI IO 01.5976 08/20/2065	0.01%
GNR 2017-H06 EI IO 01.5558 02/20/2067	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%
GNR 2010-35 QI IO 04.5000 03/20/2040	0.01%
GNR 2015-H20 CI IO 02.1125 08/20/2065	0.01%
2.675 R ISWP US0003M P 01/09/2029	0.01%
GNR 2013-100 MI IO 03.5000 02/20/2043	0.01%
GNR 2018-127 IE IO 03.5000 01/20/2046	0.01%
GNR 2015-H23 DI IO 01.8170 09/20/2065	0.01%
GNR 2016-H08 GI IO 01.4016 04/20/2066	0.01%
GNR 2016-H06 HI IO 02.0641 02/20/2066	0.01%
GNR 2011-H08 GI IO 01.2426 03/20/2061	0.01%
GNR 2015-H10 CI IO 01.7888 04/20/2065	0.01%
GNR 2015-H25 EI IO 01.8288 10/20/2065	0.01%
FNR 2014-95 TI IO 04.0000 05/25/2039	0.01%
GNR 2015-H18 IA IO 01.7956 06/20/2065	0.01%
FHR 4206 IP IO 03.0000 12/15/2041	0.01%
GNR 2015-H20 AI IO 01.8078 08/20/2065	0.01%
GNR 2011-156 SK IO 04.1153 04/20/2038	0.01%
GNR 2016-156 PI IO 03.5000 11/20/2046	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.01%
FHR 4501 BI IO 03.5000 10/15/2043	0.01%
GNR 2011-22 PS IO 03.5153 07/20/2040	0.01%
GNR 2014-60 SE IO 03.6153 04/20/2044	0.00%
GNR 2015-H25 CI IO 02.0931 10/20/2065	0.00%
GNR 2015-H26 DI IO 02.0477 10/20/2065	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 2014-133 IP IO 05.0000 09/16/2044	0.00%
GNR 2015-20 PI IO 03.5000 02/20/2045	0.00%
GNR 2016-77 SC IO 03.6153 10/20/2045	0.00%
FHR 4355 DI IO 04.0000 03/15/2044	0.00%

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Security Description	Percent of Portfolio
GNR 2014-H09 AI IO 01.4081 01/20/2064	0.00%
GNR 2015-H16 XI IO 02.0855 07/20/2065	0.00%
FNR 2013-41 SP IO 03.7101 06/25/2040	0.00%
GNR 2015-H23 BI IO 01.7096 09/20/2065	0.00%
GNR 2018-127 IA IO 03.5000 04/20/2042	0.00%
GNR 2016-H04 KI IO 01.4653 02/20/2066	0.00%
GNR 2013-182 SY IO 03.6153 12/20/2043	0.00%
SWPTN 5WX10Y P 2.7 USD 02/04/2019 CI	0.00%
GNR 2015-H26 GI IO 01.7720 10/20/2065	0.00%
GNR 2010-35 UI IO 05.0000 03/20/2040	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 ML	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.00%
GNR 2010-50 QS IO 04.0653 12/20/2038	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
GNR 2010-9 QI IO 04.5000 01/20/2040	0.00%
FNR 2012-86 CS IO 03.6101 04/25/2039	0.00%
GNR 2009-121 UI IO 05.0000 12/20/2039	0.00%
GNR 2015-H09 BI IO 01.6721 03/20/2065	0.00%
FHR 4073 AS IO 03.5613 08/15/2038	0.00%
GNR 2015-H26 CI IO 00.8629 08/20/2065	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	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 03.5153 04/20/2038	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	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%
SWPTN 5WX10Y R 2.49 USD 02/08/2019 GS	0.00%
IOS.FN30.400.13 P USL1M R 01/12/44 JP	0.00%
IOS.FN30.400.10 P USL1M R 01/12/41 BC	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%
IOS.FN30.400.10 P USL1M R 01/12/41 BC	0.00%
OPTN FN30 3.0 02/06/19 PUT 97.69140625 JPMC	0.00%
FNR 2016-104 NI IO 05.0000 04/25/2038	0.00%
SWPTN 5WX10Y R 2.5 USD 02/04/2019 CI	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	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%

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Security Description	Percent of Portfolio
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.A.7 2047-01-17 200.0 01/17/2047 CG	0.00%
2.705 R ISWP US0003M P 02/04/2029	0.00%
2.64988 R ISWP US0003M P 02/04/2029	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.75 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.78125 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.265625 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.109375 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.59375 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.625 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 97.4375 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.46875 JPMC	0.00%
OPTN FN30 3.5 02/06/19 PUT 96.953125 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.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
IOS.FN30.400.13 R USL1M P 01/12/44 JP	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	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%
IOS.FN30.400.14 R USL1M P 01/12/45 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 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%
IOS.FN30.400.10 R USL1M P 01/12/41 CS	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 JP	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 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
SWPTN 3MX10Y P 3.14 USD 03/20/2019 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 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 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 CG	0.00%
SWPTN 5WX10Y R 2.6 USD 02/04/2019 CI	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 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 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	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 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 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.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%
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 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%
SWPTN 5WX10Y R 2.59 USD 02/08/2019 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%
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%



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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-.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%
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 MS	0.00%
OPTN FN30 3.5 02/06/19 PUT 100.10546875 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 CS	0.00%
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%
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 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 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
2.67785 R ISWP US0003M P 01/04/2029	-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 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%
2.6175 R ISWP US0003M P 01/16/2024	-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 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%

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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 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
2.74 R ISWP US0003M P 01/14/2029	-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 3.0 02/06/19 CALL 97.69140625 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 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%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 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 CG	-0.01%
2.7295 R ISWP US0003M P 01/15/2029	-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 CS	-0.01%
2.755 R ISWP US0003M P 01/03/2029	-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%

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Security Description	Percent of Portfolio
SWPTN 1MX10Y P 2.76 USD 02/28/2019 CI	-0.01%
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%
SWPTN 5WX10Y P 2.6 USD 02/04/2019 CI	-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.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 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
2.7445 R ISWP US0003M P 01/22/2029	-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%
SWPTN 5WX10Y P 2.59 USD 02/08/2019 GS	-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%
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%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-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.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 CG	-0.02%
2.711 R ISWP US0003M P 01/16/2029	-0.02%
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%

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Security Description	Percent of Portfolio
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 CS	-0.03%
OPTN FN30 3.0 04/03/19 CALL 98.90625 GSBK	-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 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 ML	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.03%
2.803 R ISWP US0003M P 01/25/2029	-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 MS	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 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 GS	-0.03%
2.772 R ISWP US0003M P 12/28/2028	-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 CS	-0.04%
OPTN FN30 3.5 02/06/19 CALL 99.484375 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%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	-0.04%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 ML	-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 CALL 99.328125 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%
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 GS	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.05%
OPTN FN30 3.5 02/06/19 CALL 99.171875 JPMC	-0.05%
OPTN FN30 3.0 04/03/19 CALL 98.53125 GSBK	-0.05%
OPTN FN30 3.5 02/06/19 CALL 99.1015625 JPMC	-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 98.9453125 JPMC	-0.06%
OPTN FN30 3.5 02/06/19 CALL 98.7890625 JPMC	-0.06%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.07%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.07%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.07%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.07%
OPTN FN30 3.5 02/06/19 CALL 98.3359375 JPMC	-0.07%
OPTN FN30 3.5 02/06/19 CALL 98.1796875 JPMC	-0.07%
OPTN FN30 3.5 02/06/19 CALL 98.0234375 JPMC	-0.08%
OPTN FN30 3.5 02/06/19 CALL 97.87890625 JPMC	-0.08%
SWPTN 1MX10Y R 2.76 USD 02/28/2019 CI	-0.09%
OPTN FN30 3.5 02/06/19 CALL 97.72265625 JPMC	-0.09%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.09%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	-0.09%
OPTN FN30 3.5 02/06/19 CALL 97.56640625 JPMC	-0.09%
3.0975 R ISWP FWD US0003M P 01/07/2029	-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 GS	-0.10%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.11%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.13%
2.945 R ISWP FWD US0003M P 01/24/2029	-0.15%
2.945 R ISWP US0003M P 01/16/2029	-0.15%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CG	-0.17%
2.75 R ISWP FWD US0003M P 03/18/2021	-0.21%
SWPTN 4WX10Y R 2.76625 USD 02/15/2019 GS	-0.22%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.23%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.26%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.31%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.52%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.67%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.85%
2.80 R ISWP FWD US0003M P 03/18/2024	-1.01%
FNMA FN30 TBA 04.5000 02/01/2049	-1.63%
FNMA FN30 TBA 03.5000 02/01/2049	-3.15%

