

Security Detail

Security Description	Percent of Portfolio
FNMA FN30 TBA 03.0000 03/01/2049	18.98%
FNMA FN30 TBA 04.0000 03/01/2049	8.76%
GNMA GII30 TBA 04.5000 03/01/2049	2.32%
GNMA GII30 TBA 04.0000 03/01/2049	1.15%
GNR 2019-H03 AI IO 02.1474 11/20/2068	0.92%
FHR 4290 LS IO 03.6163 07/15/2035	0.82%
STACR 2018-DNA2 B1 06.1855 12/25/2030	0.82%
CAS 2017-C02 2B1 07.9855 09/25/2029	0.81%
CAS 2017-C06 1M2 05.1355 02/25/2030	0.74%
STACR 2018-DNA1 M2 04.2855 07/25/2030	0.73%
GNR 2018-H01 AI IO 02.2047 01/20/2068	0.67%
CAS 2017-C03 1B1 07.3355 10/25/2029	0.65%
CAS 2017-C04 2B1 07.5355 11/25/2029	0.62%
CAS 2016-C03 2M2 08.3855 10/25/2028	0.61%
RMIR 2018-1 M2 04.2100 03/25/2028	0.57%
GSMS 2014-GC24 D P/P 144A 04.5297 09/10/2047	0.55%
JPMCC 2007-CB20 E P/P 144A 06.1064 02/12/2051	0.54%
SPST 2018-8 A 03.1811 02/24/2020	0.53%
GNR 2017-H05 CI IO 02.5927 02/20/2067	0.53%
STACR 2018-HQA1 M2 04.7855 09/25/2030	0.52%
CAS 2017-C06 2M2 05.2855 02/25/2030	0.52%
STACR 2017-DNA1 B1 07.4355 07/25/2029	0.51%
GNR 2017-H21 AI IO 02.1362 10/20/2067	0.50%
CAS 2018 - C01 1B1 06.0355 07/25/2030	0.49%
MSBAM 2013-C10 F P/P 144A 04.0851 07/15/2046	0.49%
CAS 2015-C04 2M2 08.0355 04/25/2028	0.48%
GNR 2009-121 DI IO 04.5000 12/16/2039	0.46%
CAS 2017-C05 1B1 06.0855 01/25/2030	0.45%
SPST 2018-5 A 03.1811 09/24/2019	0.45%
FNR 2017-16 QS IO 03.5945 03/25/2047	0.45%
FNR 2016-85 SL IO 03.6145 11/25/2046	0.45%
FNR 2017-8 SB IO 03.6145 02/25/2047	0.44%
SPST 2018-1 A 03.3811 04/24/2019	0.44%
CAS 2016-C03 2B 15.2355 10/25/2028	0.43%
GNR 2017-H20 GI IO 02.1262 09/20/2067	0.42%
GNR 2017-H04 BI IO 02.5260 02/20/2067	0.41%
WFRBS 2013-C15 D P/P 144A 04.4721 08/15/2046	0.41%
GNR 2018-H02 HI IO 02.3872 01/20/2068	0.41%
GNR 2018-H07 IE IO 02.4176 02/20/2068	0.41%
MSC 2011-C3 G P/P 144A 05.1547 07/15/2049	0.39%
FNMA FN30 TBA 05.0000 03/01/2049	0.39%

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Security Description	Percent of Portfolio
CAS 2016-C03 1M2 07.7855 10/25/2028	0.39%
OMIR 2018-1A M2 05.3355 07/25/2028	0.39%
SPST 2017-LD1 A 03.2855 11/25/2050	0.39%
OMIR 2017-1A B1 P/P 144A 08.2355 04/25/2027	0.38%
FNR 2016-78 CS IO 03.6145 05/25/2039	0.37%
WFCM 2014-LC16 D P/P 144A 03.9380 08/15/2050	0.37%
BALTA 2006-6 1A1 02.8055 11/25/2036	0.36%
WFRBS 2012-C10 D P/P 144A 04.4419 12/15/2045	0.35%
CAS 2015-C04 1M2 08.1855 04/25/2028	0.35%
SPST 2018-3 A 03.1811 07/24/2019	0.34%
GNR 2017-H10 MI IO 01.8010 04/20/2067	0.33%
WFRBS 2012-C7 E P/P 144A 04.8223 06/15/2045	0.33%
STACR 2015-DNA2 B 10.0355 12/25/2027	0.32%
GNR 2013-104 YS IO 03.6683 07/16/2043	0.32%
FNR 2010-99 NI IO 06.0000 09/25/2040	0.31%
GNR 2016-H22 AI IO 02.2985 10/20/2066	0.31%
GSMS 2013-GC10 E P/P 144A 04.3977 02/10/2046	0.31%
CMLTI 2007-AR5 1A1A 04.7533 04/25/2037	0.31%
FHR 3346 SC IO 04.0663 10/15/2033	0.30%
GSMS 2011-GC3 E P/P 144A 05.0000 03/10/2044	0.30%
GNR 2017-H16 IB IO 01.8160 08/20/2067	0.30%
GNR 2017-H22 DI IO 02.1230 11/20/2067	0.30%
JPMCC 2013-LC11 E P/P 144A 03.2500 04/15/2046	0.29%
CAS 2016-C07 2M2 06.8355 05/25/2029	0.29%
GNR 2016-150 I IO 05.0000 11/20/2046	0.29%
GNR 2018-H01 IB IO 01.6298 01/20/2068	0.29%
FNR 2016-88 BS IO 03.6145 12/25/2046	0.29%
CAS 2016-C05 2M2 06.9355 01/25/2029	0.29%
GNR 2017-H11 NI IO 02.1654 05/20/2067	0.29%
STACR 2016-DNA3 M3 07.4855 12/25/2028	0.29%
MSBAM 2013-C11 D P/P 144A 04.3652 08/15/2046	0.29%
FNR 2018-36 SD	0.28%
WFMBS 2006-AR5 1A1 05.0795 04/25/2036	0.28%
FNR 2015-73 PI IO 03.5000 10/25/2045	0.28%
GNR 2018-H11 JI IO 02.3268 07/20/2068	0.28%
STACR 2018-DNA1 B1 05.6355 07/25/2030	0.28%
GNR 2017-H20 AI IO 02.1523 10/20/2067	0.28%
FNR 2014-35 CS IO 03.6645 06/25/2044	0.27%
MLCFC 2006-4 C 05.3240 12/12/2049	0.27%
GNR 2014-H08 CI IO 01.5062 03/20/2064	0.27%
WFRBS 2012-C9 E P/P 144A 04.7810 11/15/2045	0.26%

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Security Description	Percent of Portfolio
WFMBS 2006-AR2 1A1 04.8869 03/25/2036	0.26%
GSR 2007-OA1 2A3A 02.7955 05/25/2037	0.26%
GNR 2010-125 SD IO 04.1983 01/16/2040	0.26%
GNR 2017-130 NI IO 03.5000 01/20/2047	0.26%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.26%
FNR 2017-48 LI IO 04.0000 05/25/2047	0.26%
GNR 2014-132 IO IO 05.0000 09/20/2044	0.26%
GNR 2015-165 IC IO 03.5000 07/16/2041	0.26%
GNR 2014-H23 BI IO 01.5764 11/20/2064	0.25%
WFCM 2013-LC12 D P/P 144A 04.2867 07/15/2046	0.25%
GNR 2018-H11 AI IO 02.3460 02/20/2068	0.25%
FNR 2016-102 JI IO 03.5000 02/25/2046	0.25%
GNR 2015-35 AI IO 05.0000 03/16/2045	0.25%
GNR 2013-167 SG IO 03.6623 11/20/2043	0.25%
WAMU 2005-AR10 1A3 04.1168 09/25/2035	0.25%
GNR 2017-132 IA IO 04.5000 09/08/2047	0.25%
FNR 2012-132 PI IO 05.0000 10/25/2042	0.24%
GNR 2016-H24 CI IO 01.7068 10/20/2066	0.24%
GNR 2016-75 EI IO 03.5000 08/20/2045	0.24%
FNR 2014-87 MS IO 03.7645 01/25/2045	0.24%
FHR 4560 IO IO 05.7916 05/15/2039	0.24%
GNR 2013-67 IP IO 04.0000 04/16/2043	0.24%
GNR 2016-H27 EI IO 02.1363 12/20/2066	0.24%
GNR 2016-H21 AI IO 02.1869 09/20/2066	0.24%
BALTA 2005-7 21A1 04.4312 09/25/2035	0.23%
MSBAM 2013-C10 E P/P 144A 04.0851 07/15/2046	0.23%
GNR 2017-H03 DI IO 02.1987 12/20/2066	0.23%
GNR 2016-H22 IO IO 01.8758 10/20/2066	0.23%
GNR 2017-H16 CI IO 01.6813 07/20/2067	0.23%
CAS 2017-C01 1M2 06.0355 07/25/2029	0.22%
GNR 2015-H01 BI IO 01.5781 01/20/2065	0.22%
SAMI 2006-AR7 A1BG 02.6055 08/25/2036	0.22%
JPMCC 2013-LC11 D 04.1692 04/15/2046	0.22%
UBSCM 2012-C1 E P/P 144A 05.0000 05/10/2045	0.22%
GNR 2018-H02 IM IO 02.3343 02/20/2068	0.22%
NHLT 2018-2A M5 P/P 144A 06.0000 07/25/2028	0.22%
GNR 2017-H02 BI IO 02.3379 01/20/2067	0.22%
FNR 2010-109 IM IO 05.5000 09/25/2040	0.21%
GNR 2013-99 AS IO 03.5623 06/20/2043	0.21%
CWALT 2006-OA10 4A1 02.6755 08/25/2046	0.21%
FNR 2012-90 DI IO 04.0000 03/25/2042	0.21%

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Security Description	Percent of Portfolio
FNR 2012-49 QI IO 04.5000 12/25/2040	0.20%
GNR 2015-H04 AI IO 01.8327 12/20/2064	0.20%
CAS 2016-C06 1M2 06.7355 04/25/2029	0.20%
CWALT 2006-OA10 3A1 02.6755 08/25/2046	0.20%
GNR 2016-H26 KI IO 01.6611 11/20/2066	0.20%
GNR 2013-182 SP IO 04.2123 12/20/2043	0.20%
FHR 4475 CI IO 03.5000 01/15/2044	0.20%
GNR 2017-H08 EI IO 03.1398 02/20/2067	0.20%
GNR 2017-H03 CI IO 02.1220 12/20/2066	0.20%
GNR 2014-95 JI IO 04.5000 12/16/2039	0.20%
STACR 2017-HQA1 M2 06.0355 08/25/2029	0.20%
GNR 2017-H16 HI IO 01.4953 08/20/2067	0.20%
CAS 2015-C03 2M2 07.4855 07/25/2025	0.19%
MSC 2012-C4 E P/P 144A 05.4207 03/15/2045	0.19%
FHR 4451 CI IO 07.0000 03/15/2045	0.19%
GNR 2018-H08 FI IO 01.4944 06/20/2068	0.19%
VOLT 2018-NPL5 A1B P/P 144A 04.7037 08/25/2048	0.19%
FHR 4707 AI IO 04.0000 07/15/2047	0.19%
GNR 2017-H14 JI IO 02.1974 06/20/2067	0.19%
FNR 2016-83 BS IO 03.6145 11/25/2046	0.19%
GNR 2016-164 IO IO 06.5000 12/20/2046	0.19%
CAS 2018-C04 2M2 05.0355 12/25/2030	0.19%
GSAA 2005-15 2A2 02.7355 01/25/2036	0.18%
WBCMT 2005-C21 D 05.2380 10/15/2044	0.18%
JPMBB 2014-C23 E P/P 144A 03.3640 09/15/2047	0.18%
GNR 2014-H06 BI IO 01.4941 02/20/2064	0.18%
GNR 2015-H22 HI IO 02.0467 08/20/2065	0.18%
GNR 2015-105 LI IO 05.0000 10/20/2039	0.18%
BALTA 2005-8 21A1 04.4639 10/25/2035	0.17%
FHR 4635 PI IO 04.0000 12/15/2046	0.17%
GNR 2017-H16 KI IO 01.4842 08/20/2067	0.17%
FNR 2018-1 JI IO 05.0000 02/25/2048	0.17%
STACR 2015-DNA3 B 11.8355 04/25/2028	0.17%
JPMBB 2013-C14 F P/P 144A 03.5980 08/15/2046	0.17%
FHR 4127 PI IO 04.5000 07/15/2042	0.17%
GNR 2018-77 IO IO 05.0000 06/20/2048	0.17%
GNR 2018-H05 BI IO 02.8502 02/20/2068	0.17%
FHR 4801 IG IO 03.0000 06/15/2048	0.16%
GNR 2013-6 AI IO 03.5000 08/20/2039	0.16%
GNR 2017-132 IB IO 05.5000 09/20/2047	0.16%
HVMLT 2004-11 1A 03.1818 01/19/2035	0.16%

Putnam Mortgage Opportunities Fund

As of 2/28/2019

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Security Description	Percent of Portfolio
GNR 2017-68 IL IO 04.0000 08/20/2044	0.16%
GNR 2015-89 LI IO 05.0000 12/20/2044	0.16%
FNR 2018-15 PI IO 04.0000 10/25/2047	0.16%
2.88 R ISWP US0003M P 01/16/2029	0.16%
2.88 R ISWP US0003M P 01/24/2029	0.15%
GNR 2012-H11 FI IO 01.2304 02/20/2062	0.15%
GNR 2018-89 LS IO 04.1536 06/20/2048	0.15%
GNR 2017-6 DI IO 03.5000 01/20/2044	0.15%
GNR 2016-H18 QI IO 02.0870 06/20/2066	0.15%
WFCM 2010-C1 E P/P 144A 04.0000 11/15/2043	0.15%
GNR 2015-40 KI IO 04.0000 07/20/2044	0.15%
GNR 2018-91 SJ IO 03.7623 07/20/2048	0.15%
GNR 2016-H17 DI IO 02.0840 07/20/2066	0.15%
GNR 2017-45 IM IO 04.0000 10/20/2044	0.15%
MSBAM 2014-C15 F P/P 144A 04.0000 04/15/2047	0.15%
GNR 2017-H14 EI IO 01.4927 06/20/2067	0.15%
JPMBB 2014-C18 D P/P 144A 04.8219 02/15/2047	0.14%
FNR 2011-134 SP IO 03.5145 02/25/2041	0.14%
FNR 2017-8 IO IO 06.0000 02/25/2047	0.14%
STACR 2016-HQA3 M3 06.3355 03/25/2029	0.14%
GNR 2017-H13 QI IO 02.0971 06/20/2067	0.14%
GNR 2012-H29 CI IO 01.4351 02/20/2062	0.14%
GNR 2017-130 IB IO 04.0000 08/20/2047	0.14%
FNR 2016-65 CS IO 03.6145 09/25/2046	0.14%
3.0375 R ISWP US0003M P 01/07/2029	0.13%
CMLTI 2007-AMC3 A2D 02.8355 03/25/2037	0.13%
FHS 324 C21 IO 06.0000 06/15/2039	0.13%
GNR 2015-H29 HI IO 02.0962 09/20/2065	0.13%
GNR 2011-148 SN IO 04.2083 11/16/2041	0.13%
GNR 2017-17 EI IO 04.0000 09/20/2044	0.13%
GNR 2017-99 AI IO 04.0000 01/20/2047	0.13%
GNR 2017-H06 MI IO 02.2986 02/20/2067	0.13%
WFRBS 2012-C7 D P/P 144A 04.8223 06/15/2045	0.12%
GNR 2017-136 IG IO 03.5000 02/20/2044	0.12%
STACR 2015-HQA2 B 12.9855 05/25/2028	0.12%
WFRBS 2013-C11 E P/P 144A 04.2657 03/15/2045	0.12%
FHR 4604 QI IO 03.5000 07/15/2046	0.12%
STACR 2017-DNA3 M2 04.9855 03/25/2030	0.12%
GNR 2017-141 ID IO 03.5000 07/20/2047	0.12%
GNR 2017-H18 DI IO 02.0845 09/20/2067	0.12%
2.85 R ISWP FWD US0003M P 03/18/2029	0.12%

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Security Description	Percent of Portfolio
GNR 2017-26 EI IO 05.0000 02/20/2040	0.12%
CAS 2018-C01 1M2 04.7355 07/25/2030	0.11%
MSAC 2004-NC1 M2 04.8105 12/27/2033	0.11%
GNR 2017-H20 DI IO 02.1744 10/20/2067	0.11%
CMLTI 2007-WFH3 M1 02.7455 06/25/2037	0.11%
FHR 3981 WS IO 04.0663 05/15/2041	0.11%
WAMU 2004-AR12 A2B 03.4055 10/25/2044	0.11%
FHR 4550 AI IO 03.0000 10/15/2040	0.11%
CWALT 2005-51 3A3A 03.1278 11/20/2035	0.11%
CWALT 2006-45T1 2A7 02.8255 02/25/2037	0.11%
GNR 2012-98 AI IO 04.5000 04/16/2042	0.11%
GNR 2017-H09 DI IO 01.9124 03/20/2067	0.11%
STACR 2017-DNA2 B1 07.6355 10/25/2029	0.11%
FHR 4413 HI IO 03.5000 03/15/2040	0.11%
GNR 2017-11 PI IO 04.0000 12/20/2046	0.10%
GNR 2015-111 IJ IO 03.5000 08/20/2045	0.10%
GNR 2017-123 IO IO 05.0000 08/16/2047	0.10%
GNR 2017-136 IY IO 05.0000 03/20/2045	0.10%
FHR 4134 PI IO 03.0000 11/15/2042	0.10%
GNR 2017-H03 AI IO 02.2079 12/20/2066	0.10%
GNR 2011-135 DI IO 05.0000 04/16/2040	0.10%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.10%
FNR 2013-90 SD IO 04.1145 09/25/2043	0.09%
GNR 2017-H22 EI IO 02.3200 10/20/2067	0.09%
GNR 2012-103 CI IO 03.5000 08/16/2042	0.09%
GNR 2012-H10 AI IO 01.2212 12/20/2061	0.09%
GNR 2017-120 IJ IO 04.0000 04/20/2047	0.09%
GNR 2017-H20 HI IO 02.1176 10/20/2067	0.09%
GNR 2018-127 IB IO 04.5000 06/20/2045	0.09%
GNR 2017-H06 BI IO 02.3410 02/20/2067	0.09%
MLCFC 2007-6 AM 05.5013 03/12/2051	0.09%
GNR 2014-58 SA IO 03.6123 04/20/2044	0.09%
GNR 2017-H08 DI IO 03.4218 02/20/2067	0.09%
GNR 2017-H19 MI IO 02.0409 04/20/2067	0.08%
FHR 4033 SC IO 04.0663 10/15/2036	0.08%
GNR 2016-H06 AI IO 01.9698 02/20/2066	0.08%
GNR 2014-H25 BI IO 01.6996 12/20/2064	0.08%
GNR 2016-49 IO IO 04.5000 11/16/2045	0.08%
GNR 2016-138 DI IO 04.0000 10/20/2046	0.08%
FNR 2015-69 IO IO 06.0000 09/25/2045	0.08%
CWALT 2006-OA10 1A1 03.3565 08/25/2046	0.08%

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Security Description	Percent of Portfolio
FNR 2017-78 KI IO 03.5000 10/25/2047	0.08%
MSC 2012-C4 D P/P 144A 05.4207 03/15/2045	0.08%
FHR 4386 IL IO 04.0000 12/15/2043	0.08%
JPMCC 2012-C6 E P/P 144A 05.1568 05/15/2045	0.08%
WAMU 2005-AR13 A1C4 02.9155 10/25/2045	0.08%
CWALT 2006-OA10 2A1 02.6755 08/25/2046	0.08%
GNR 2018-127 ID IO 05.0000 07/20/2045	0.07%
FHR 4568 MI IO 04.0000 04/15/2046	0.07%
JPALT 2007-A2 12A1 02.6855 06/25/2037	0.07%
SAMI 2006-AR7 A1A 02.6955 08/25/2036	0.07%
CAS 2016-C03 1B 14.2355 10/25/2028	0.07%
BSCMS 2007-T28 D P/P 144A 05.1647 09/11/2042	0.07%
FNS 397 2 IO 05.0000 09/25/2039	0.07%
2.80 R ISWP US0003M P 01/14/2029	0.07%
GNR 2014-161 HI IO 04.5000 06/20/2044	0.07%
FHR 4425 IO IO 04.0000 01/15/2045	0.07%
GNR 2016-H16 DI IO 02.1339 06/20/2066	0.07%
GNR 2010-H20 IF IO 01.4634 10/20/2060	0.07%
FNR 2017-7 JI IO 04.0000 02/25/2047	0.06%
BSMF 2006-AR2 2A1 02.7155 09/25/2046	0.06%
GNR 2014-44 IA IO 03.5000 05/20/2028	0.06%
GNR 2013-H15 CI IO 01.7841 07/20/2063	0.06%
MSBAM 2014-C18 D P/P 144A 03.3890 10/15/2047	0.06%
GNR 2016-42 IO IO 05.0000 02/20/2046	0.06%
GNR 2016-H27 BI IO 02.2667 12/20/2066	0.06%
FHR 4656 AI IO 03.0000 09/15/2037	0.06%
FHR 4267 CS IO 03.5663 05/15/2039	0.06%
2.66403 R ISWP US0003M P 02/22/2029	0.06%
BMIR 2015-1A B1 08.7855 07/25/2025	0.06%
GNR 2016-17 IA IO 04.5000 03/20/2045	0.06%
GNR 2017-H03 EI IO 02.4158 01/20/2067	0.05%
FNS 404 2 IO 04.5000 05/25/2040	0.05%
GNR 2011-H15 AI IO 01.5423 06/20/2061	0.05%
GNR 2016-29 IO IO 04.0000 02/16/2046	0.05%
CAS 2016-C02 1B 14.7355 09/25/2028	0.05%
FNR 2016-97 KI IO 03.0000 06/25/2040	0.05%
FHR 3984 DS IO 03.4663 01/15/2042	0.05%
FNR 2017-2 KI IO 04.0000 02/25/2047	0.05%
FNR 2011-101 SA IO 03.4145 10/25/2041	0.05%
FHR 3747 SA IO 04.0163 10/15/2040	0.05%
FHR 4694 GI IO 04.0000 02/15/2043	0.05%

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GNR 2017-H16 JI IO 02.2880 08/20/2067	0.05%
GNR 2016-H20 NI IO 02.0733 09/20/2066	0.05%
GNR 2015-96 NI IO 03.5000 01/20/2039	0.05%
FHR 4099 BI IO 03.5000 06/15/2039	0.05%
2.5745 R ISWP US0003M P 01/07/2029	0.05%
FHR 4076 MS IO 04.2163 07/15/2040	0.05%
FHR 4425 WI IO 04.0000 03/15/2043	0.04%
2.80 R ISWP FWD US0003M P 03/20/2024	0.04%
SWPTN 3WX10Y P 2.735 USD 03/13/2019 CI	0.04%
GNR 2016-47 CI IO 04.0000 09/20/2045	0.04%
FNR 2017-15 LI IO 04.0000 06/25/2046	0.04%
FHR 4024 PI IO 04.5000 12/15/2041	0.04%
FHR 4403 CI IO 04.0000 10/15/2044	0.04%
GNR 2015-69 IK IO 03.5000 03/20/2038	0.04%
GNR 2014-98 AI IO 04.5000 10/20/2041	0.04%
GNR 2010-167 SG IO 04.0183 08/16/2038	0.04%
FHR 4193 PI IO 04.0000 03/15/2043	0.04%
AHM 2007-1 GA1C 02.6799 05/25/2047	0.04%
GNR 2013-23 IK IO 03.0000 09/20/2037	0.04%
GNR 2017-H06 DI IO 01.7870 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%
FHR 4560 PI IO 03.5000 05/15/2045	0.04%
FHR 3714 KI IO 04.5000 11/15/2039	0.04%
FHR 4386 LI IO 04.0000 02/15/2043	0.04%
FNR 2011-98 AI IO 03.5000 11/25/2037	0.04%
OPTN FN30 3.5 03/06/19 CALL 99.8984375 JPMC	0.04%
GNR 2017-H08 NI IO 02.6325 03/20/2067	0.04%
GNR 2016-77 SL IO 03.6623 03/20/2043	0.04%
MSC 2006-HQ10 B 05.4480 11/12/2041	0.04%
GNR 2013-34 HI IO 04.5000 03/20/2043	0.03%
CFCRE 2011-C2 F P/P 144A 05.2500 12/15/2047	0.03%
OPTN FN30 3.0 04/03/19 CALL 98.15625 GSBK	0.03%
GNR 2017-63 PI IO 04.0000 12/20/2043	0.03%
GNR 2011-H16 FI IO 01.0591 07/20/2061	0.03%
FHR 4299 JI IO 04.0000 07/15/2043	0.03%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.03%
CAS 2016-C05 2B 13.2355 01/25/2029	0.03%
COMM 2012-CR3 E P/P 144A 04.7530 10/15/2045	0.03%
FNR 2010-140 GS IO 03.5145 07/25/2039	0.03%
GNR 2015-87 AI IO 03.5000 12/20/2038	0.03%

Security Detail

Security Description	Percent of Portfolio
FNR 2012-103 SD IO 03.5645 09/25/2042	0.03%
GNR 2015-106 CI IO 04.0000 05/20/2045	0.03%
CAS 2016-C01 1B 14.2355 08/25/2028	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
GNR 2012-H29 AI IO 01.4808 10/20/2062	0.03%
GNR 2012-H29 FI IO 01.4808 10/20/2062	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.03%
JPMCC 2012-C6 G P/P 144A 02.9720 05/15/2045	0.03%
GNR 2017-H09 IO IO 01.7433 04/20/2067	0.03%
FHR 4663 KI IO 03.5000 11/15/2042	0.03%
SAMI 2007-AR1 2A1 02.6655 01/25/2037	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
FHR 3904 NI IO 03.5000 08/15/2026	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
FHR 3852 SC IO 04.1663 04/15/2040	0.03%
2.95 R ISWP FWD US0003M P 03/18/2049	0.03%
CWHL 2006-OA5 2A1 02.6855 04/25/2046	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
FHR 4663 TI IO 03.5000 10/15/2042	0.03%
GNR 2017-38 DI IO 05.0000 03/16/2047	0.03%
GNR 2017-H14 DI IO 01.7196 06/20/2067	0.03%
FHR 4601 PI IO 04.5000 12/15/2045	0.03%
CSMC 2008-C1 AJ P/P 144A 05.8033 02/15/2041	0.03%
GNR 2017-H11 DI IO 01.8647 05/20/2067	0.03%
INDX 2006-AR11 2A1 03.8963 06/25/2036	0.02%
2.6695 R ISWP US0003M P 02/12/2029	0.02%
FHR 4510 HI IO 03.0000 03/15/2040	0.02%
FHR 4530 TI IO 04.0000 11/15/2045	0.02%
GSAA 2006-8 2A2 02.6655 05/25/2036	0.02%
FNR 2012-36 SN IO 03.9645 04/25/2042	0.02%
JPMBB 2014-C25 E P/P 144A 03.3320 11/15/2047	0.02%
FNR 2016-70 QI IO 03.5000 10/25/2046	0.02%
SWPTN 4WX10Y R 2.6225 USD 03/15/2019 GS	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%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
CWALT 2005-59 1A1 02.8178 11/20/2035	0.02%
GNR 2016-H24 IO IO 02.0980 09/20/2066	0.02%
GNR 2015-52 IK IO 03.5000 04/20/2045	0.02%
FNR 2013-57 IQ IO 03.0000 06/25/2041	0.02%

Security Detail

Security Description	Percent of Portfolio
GNR 2015-144 IA IO 04.0000 01/16/2043	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
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 03.3365 06/25/2046	0.02%
MSC 2008-T29 F P/P 144A 05.7454 01/11/2043	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
GNR 2014-139 NI IO 03.5000 08/20/2028	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.02%
FHR 4182 PI IO 03.0000 12/15/2041	0.02%
GNR 2017-H03 HI IO 01.5575 01/20/2067	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%
FNR 2013-27 PI IO 03.0000 12/25/2041	0.02%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	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 GS	0.02%
GNR 2016-149 MI IO 05.5000 05/20/2039	0.02%
GNR 2016-H25 GI IO 01.5181 11/20/2066	0.02%
FNR 2010-35 SG IO 03.9145 04/25/2040	0.02%
CSMC 2007-C4 C P/P 144A 05.8056 09/15/2039	0.02%
GNR 2015-H13 AI IO 01.7744 06/20/2065	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
GNR 2015-79 GI IO 05.0000 10/20/2039	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.02%
GNR 2012-129 IO IO 04.5000 11/16/2042	0.02%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.02%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.02%
2.7575 R ISWP US0003M P 01/11/2029	0.02%
GNR 2016-H23 NI IO 02.2332 10/20/2066	0.02%
2.7625 R ISWP US0003M P 01/18/2029	0.02%
2.64988 R ISWP US0003M P 02/04/2029	0.02%
2.7925 R ISWP US0003M P 01/30/2029	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.02%
GNR 2016-H12 AI IO 01.6660 07/20/2065	0.02%
SWPTN 1MX5Y R 2.5275 USD 03/15/2019 CI	0.02%
GNR 2012-H06 AI IO 01.3619 01/20/2062	0.02%
GNR 2012-H23 WI IO 01.5863 10/20/2062	0.02%

Security Detail

Security Description	Percent of Portfolio
GNR 2015-134 LI IO 03.5000 05/20/2039	0.01%
UBSBB 2012-C2 F P/P 144A 04.8925 05/10/2063	0.01%
2.67785 R ISWP US0003M P 01/04/2029	0.01%
2.6335 R ISWP US0003M P 03/01/2029	0.01%
MHL 2005-3 M4 03.4305 08/25/2035	0.01%
2.604 R ISWP US0003M P 01/07/2029	0.01%
GNR 2015-167 BI IO 04.5000 04/16/2045	0.01%
2.76625 R ISWP FWD US0003M P 01/23/2029	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.01%
FHR 4591 QI IO 03.5000 04/15/2046	0.01%
GNR 2015-H03 DI IO 01.9704 01/20/2065	0.01%
2.7915 R ISWP US0003M P 01/22/2029	0.01%
GNR 2010-9 UI IO 05.0000 01/20/2040	0.01%
FNR 2013-40 YI IO 03.5000 06/25/2042	0.01%
FHR 3829 AS IO 04.4663 03/15/2041	0.01%
GNR 2010-134 ES IO 03.5123 11/20/2039	0.01%
MSC 2007-HQ11 B 05.5380 02/12/2044	0.01%
UBSBB 2012-C2 E P/P 144A 04.8925 05/10/2063	0.01%
FHR 4015 GI IO 04.0000 03/15/2027	0.01%
FNR 2011-59 BI IO 06.0000 08/25/2040	0.01%
GNR 2010-H22 CI IO 02.3839 10/20/2060	0.01%
GNR 2016-83 PI IO 03.5000 06/20/2045	0.01%
GNR 2016-H02 HI IO 01.8663 01/20/2066	0.01%
SWPTN 3WX10Y R 2.615 USD 03/13/2019 CI	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.01%
GNR 2015-H26 EI IO 01.7465 10/20/2065	0.01%
GNR 2015-H25 AI IO 01.6266 09/20/2065	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%
FHR 4462 PI IO 04.0000 04/15/2045	0.01%
GNR 2013-H24 AI IO 01.5000 09/20/2063	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	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%
FNR 2016-3 NI IO 06.0000 02/25/2046	0.01%
2.772 R ISWP US0003M P 12/31/2028	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
FHR 4580 ID IO 03.5000 08/15/2045	0.01%
GNR 2015-H15 JI IO 01.9781 06/20/2065	0.01%
FNR 2013-35 PI IO 03.0000 02/25/2042	0.01%

Security Detail

Security Description	Percent of Portfolio
GNR 2016-H11 HI IO 02.0902 01/20/2066	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
GNR 2015-H10 HI IO 01.5984 04/20/2065	0.01%
GNR 2010-H19 BI IO 01.4868 08/20/2060	0.01%
GNR 2016-111 IP IO 03.5000 08/20/2046	0.01%
CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.01%
FNR 2011-4 CS 07.9290 05/25/2040	0.01%
GNR 2015-H14 BI IO 01.5917 05/20/2065	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
GNR 2014-H21 AI IO 01.6287 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%
2.6995 R ISWP US0003M P 02/19/2029	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%
GNR 2015-H24 BI IO 01.6291 08/20/2065	0.01%
GNR 2012-91 IN IO 04.5000 05/20/2042	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
BACM 2008-1 AJ 06.1331 02/10/2051	0.01%
GNR 2011-H07 FI IO 01.2539 02/20/2061	0.01%
GNR 2010-35 DI IO 04.5000 03/20/2040	0.01%
GNR 2016-H14 AI IO 01.9534 06/20/2066	0.01%
GNR 2015-H24 HI IO 02.0308 09/20/2065	0.01%
GNR 2015-89 IP IO 04.0000 02/20/2045	0.01%
FHR 4452 QI IO 04.0000 11/15/2044	0.01%
GSMS 2012-GC6 D P/P 144A 05.6525 01/10/2045	0.01%
WFMBS 2005-AR16 6A4 04.5322 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 2015-H25 BI IO 01.8864 10/20/2065	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%
FHR 4074 KS IO 04.2163 02/15/2041	0.01%
GNR 2013-H14 XI IO 01.6713 03/20/2063	0.01%
GNR 2014-H08 BI IO 01.4751 04/20/2064	0.01%
GNR 2017-17 DI IO 03.5000 09/20/2043	0.01%
FHR 4000 LI IO 04.0000 02/15/2042	0.01%
FHR 4500 GI IO 04.0000 08/15/2045	0.01%
GNR 2015-168 IG IO 03.5000 03/20/2043	0.01%
GNR 2016-75 LI IO 06.0000 01/20/2040	0.01%

Security Detail

Security Description	Percent of Portfolio
GNR 2014-H13 BI IO 01.5964 05/20/2064	0.01%
GNR 2015-149 KI IO 04.0000 10/20/2045	0.01%
2.75299 R ISWP FWD US0003M P 04/30/2020	0.01%
2.68 R ISWP US0003M P 02/05/2029	0.01%
GNR 2017-H06 EI IO 01.5887 02/20/2067	0.01%
2.75072 R ISWP FWD US0003M P 04/30/2020	0.01%
GNR 2015-H22 EI IO 01.6285 08/20/2065	0.01%
GNR 2015-H20 CI IO 01.9544 08/20/2065	0.01%
GNR 2010-35 QI IO 04.5000 03/20/2040	0.01%
GNR 2015-H23 DI IO 01.8586 09/20/2065	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%
2.733 R ISWP US0003M P 02/15/2029	0.01%
GNR 2016-H06 HI IO 02.0682 02/20/2066	0.01%
GNR 2016-H08 GI IO 01.4403 04/20/2066	0.01%
GNR 2015-H10 CI IO 01.8274 04/20/2065	0.01%
GNR 2011-H08 GI IO 01.2813 03/20/2061	0.01%
GNR 2015-H18 IA IO 01.8349 06/20/2065	0.01%
FNR 2014-95 TI IO 04.0000 05/25/2039	0.01%
GNR 2015-H25 EI IO 01.8658 10/20/2065	0.01%
GNR 2011-22 PS IO 03.5123 07/20/2040	0.01%
GNR 2011-156 SK IO 04.1123 04/20/2038	0.01%
2.711 R ISWP US0003M P 02/19/2029	0.01%
FHR 4206 IP IO 03.0000 12/15/2041	0.00%
FHR 4501 BI IO 03.5000 10/15/2043	0.00%
GNR 2015-H20 AI IO 01.8475 08/20/2065	0.00%
GNR 2014-60 SE IO 03.6123 04/20/2044	0.00%
GNR 2016-156 PI IO 03.5000 11/20/2046	0.00%
SWPTN 4WX10Y R 2.673 USD 03/04/2019 CI	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 MS	0.00%
FNR 2012-90 EI IO 03.5000 02/25/2039	0.00%
GNR 2015-H25 CI IO 01.9334 10/20/2065	0.00%
GNR 2015-H26 DI IO 01.8910 10/20/2065	0.00%
GNR 2016-77 SC IO 03.6123 10/20/2045	0.00%
2.711 R ISWP US0003M P 01/16/2029	0.00%
2.95 R ISWP FWD US0003M P 03/20/2049	0.00%
FNR 2013-6 JI IO 03.0000 02/25/2043	0.00%
FHR 4355 DI IO 04.0000 03/15/2044	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%

Security Detail

Security Description	Percent of Portfolio
GNR 2014-H09 AI IO 01.4463 01/20/2064	0.00%
FNR 2013-41 SP IO 03.7145 06/25/2040	0.00%
GNR 2015-H16 XI IO 01.9340 07/20/2065	0.00%
GNR 2018-127 IA IO 03.5000 04/20/2042	0.00%
GNR 2015-H23 BI IO 01.7477 09/20/2065	0.00%
GNR 2016-H04 KI IO 01.7606 02/20/2066	0.00%
GNR 2013-182 SY IO 03.6123 12/20/2043	0.00%
2.705 R ISWP US0003M P 02/04/2029	0.00%
GNR 2010-35 UI IO 05.0000 03/20/2040	0.00%
GNR 2015-H26 GI IO 01.8111 10/20/2065	0.00%
2.7355 R ISWP US0003M P 02/07/2029	0.00%
GNR 2010-50 QS IO 04.0623 12/20/2038	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%
2.729 R ISWP US0003M P 01/10/2029	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 ML	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
2.737 R ISWP US0003M P 02/06/2029	0.00%
FNR 2012-86 CS IO 03.6145 04/25/2039	0.00%
GNR 2009-121 UI IO 05.0000 12/20/2039	0.00%
GNR 2015-H09 BI IO 01.7110 03/20/2065	0.00%
FHR 4073 AS IO 03.5663 08/15/2038	0.00%
GNR 2015-H26 CI IO 00.6227 08/20/2065	0.00%
2.7355 R ISWP US0003M P 01/17/2029	0.00%
2.709 R ISWP FWD US0003M P 02/12/2029	0.00%
GNR 2015-82 GI IO 03.5000 12/20/2038	0.00%
2.711 R ISWP US0003M P 02/05/2029	0.00%
OPTN FN30 3.0 03/06/19 PUT 97.55078125 JPMC	0.00%
GNR 2014-115 EI IO 04.0000 06/20/2038	0.00%
GNR 2016-167 SB IO 03.5123 04/20/2038	0.00%
SWPTN 4WX5Y R 2.43 USD 03/08/2019 GS	0.00%
2.715 R ISWP FWD US0003M P 02/12/2029	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
IOS.FN30.350.12 R USL1M P 01/12/43 CS	0.00%
IOS.FN30.400.10 R USL1M P 01/12/41 CS	0.00%
SWPTN 4WX10Y P 2.823 USD 03/04/2019 CI	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%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
FNR 2016-104 NI IO 05.0000 04/25/2038	0.00%

Security Detail

Security Description	Percent of Portfolio
IOS.FN30.400.13 R USL1M P 01/12/44 JP	0.00%
CMB CMBX.NA.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%
2.731 R ISWP US0003M P 03/04/2029	0.00%
SWPTN 3MX10Y P 3.14 USD 03/20/2019 JP	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%
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-.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-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 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%
2.724 R ISWP FWD US0003M P 02/11/2029	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%
2.56631 R ISWP US0003M P 02/11/2024	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%
2.716 R ISWP US0003M P 02/05/2029	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 CG	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 GS	0.00%
2.612 R ISWP FWD US0003M P 03/19/2024	0.00%
2.729 R ISWP FWD US0003M P 02/11/2029	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%
2.7295 R ISWP US0003M P 01/15/2029	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.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 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 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%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
2.74 R ISWP US0003M P 01/14/2029	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 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%
2.748 R ISWP FWD US0003M P 03/06/2029	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 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
SWPTN 4WX5Y R 2.52 USD 03/08/2019 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 CS	0.00%
2.7485 R ISWP FWD US0003M P 02/08/2029	0.00%
OPTN FN30 3.0 03/06/19 CALL 97.55078125 JPMC	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	0.00%
2.6175 R ISWP US0003M P 01/16/2024	0.00%
2.6955 R ISWP US0003M P 02/25/2029	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%

Security Detail

Security Description	Percent of Portfolio
SWPTN 4WX10Y P 2.748 USD 03/04/2019 CI	0.00%
2.755 R ISWP US0003M P 01/03/2029	0.00%
2.71 R ISWP US0003M P 02/14/2029	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.00%
2.7445 R ISWP US0003M P 01/22/2029	-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 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%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.01%
2.682 R ISWP US0003M P 02/19/2029	-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 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%
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 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%
2.673 R ISWP FWD US0003M P 03/04/2029	-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%
2.69149 R ISWP US0003M P 03/01/2029	-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 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%
OPTN FN30 3.5 03/06/19 PUT 99.8984375 JPMC	-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%
OPTN FN30 3.0 04/03/19 CALL 98.90625 GSBK	-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%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
SWPTN 3WX10Y R 2.675 USD 03/13/2019 CI	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
2.772 R ISWP US0003M P 12/28/2028	-0.02%
2.803 R ISWP US0003M P 01/25/2029	-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 CG	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.02%
2.675 R ISWP US0003M P 01/09/2029	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.02%
SWPTN 1MX5Y R 2.612 USD 03/15/2019 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 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 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
OPTN FN30 3.0 04/03/19 CALL 98.53125 GSBK	-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 CG	-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 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 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.02%
SWPTN 4WX10Y R 2.748 USD 03/04/2019 CI	-0.02%
2.671 R ISWP US0003M P 02/21/2029	-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 CG	-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 ML	-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%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-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 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
SWPTN 4WX10Y R 2.7025 USD 03/15/2019 GS	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-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%
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%
SWPTN 3WX10Y P 2.675 USD 03/13/2019 CI	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.06%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.06%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	-0.07%
3.0975 R ISWP FWD US0003M P 01/07/2029	-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 CS	-0.10%
2.945 R ISWP FWD US0003M P 01/24/2029	-0.11%
2.945 R ISWP US0003M P 01/16/2029	-0.11%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.11%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CG	-0.13%
2.75 R ISWP FWD US0003M P 03/18/2021	-0.17%
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	-0.27%
2.80 R ISWP FWD US0003M P 03/18/2024	-0.84%
FNMA FN30 TBA 04.5000 03/01/2049	-1.55%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-2.89%
FNMA FN30 TBA 03.5000 03/01/2049	-2.99%

