

## Security Detail

Security Description	Percent of Portfolio
FNMA FN30 TBA 03.0000 01/01/2049	19.92%
FNMA FN30 TBA 04.0000 01/01/2049	9.29%
GNMA GII30 TBA 04.5000 12/01/2048	2.49%
GNMA GII30 TBA 04.0000 12/01/2048	1.22%
CAS 2017-C02 2B1 08.0063 09/25/2029	0.90%
FHR 4290 LS IO 03.6449 07/15/2035	0.85%
STACR 2018-DNA2 B1 06.2063 12/25/2030	0.85%
CAS 2017-C06 1M2 05.1563 02/25/2030	0.79%
GNR 2018-H01 AI IO 02.4662 01/20/2068	0.76%
CAS 2016-C03 2M2 08.4063 10/25/2028	0.69%
CAS 2017-C04 2B1 07.5563 11/25/2029	0.67%
CAS 2017-C03 1B1 07.3563 10/25/2029	0.61%
RMIR 2018-1 M2 04.2100 03/25/2028	0.61%
GSMS 2014-GC24 D P/P 144A 04.5293 09/10/2047	0.60%
JPMCC 2007-CB20 E P/P 144A 06.2331 02/12/2051	0.59%
GNR 2017-H05 CI IO 01.7744 02/20/2067	0.58%
GNR 2017-H21 AI IO 01.9348 10/20/2067	0.57%
STACR 2018-HQA1 M2 04.8063 09/25/2030	0.56%
CAS 2017-C06 2M2 05.3063 02/25/2030	0.55%
CAS 2018-C01 1M2 04.7563 07/25/2030	0.54%
STACR 2017-DNA1 B1 07.4563 07/25/2029	0.54%
CAS 2015-C04 2M2 08.0563 04/25/2028	0.54%
GNR 2009-121 DI IO 04.5000 12/16/2039	0.53%
MSBAM 2013-C10 F P/P 144A 04.0821 07/15/2046	0.51%
SPST 2018-5 A 03.0151 09/24/2019	0.48%
CAS 2017-C05 1B1 06.1063 01/25/2030	0.48%
CAS 2016-C03 2B 15.2563 10/25/2028	0.47%
WFRBS 2013-C15 D P/P 144A 04.4731 08/15/2046	0.47%
SPST 2018-1 A 03.2151 04/24/2019	0.47%
GNR 2017-H20 GI IO 01.9410 09/20/2067	0.47%
FNR 2016-85 SL IO 03.5938 11/25/2046	0.47%
GNR 2017-H04 BI IO 02.3873 02/20/2067	0.46%
FNR 2017-16 QS IO 03.5738 03/25/2047	0.45%
FNR 2017-8 SB IO 03.5938 02/25/2047	0.45%
GNR 2018-H02 HI IO 02.3170 01/20/2068	0.44%
GNR 2018-H07 IE IO 02.3871 02/20/2068	0.44%
BALTA 2006-6 1A1 02.8263 11/25/2036	0.42%
FNMA FN30 TBA 05.0000 12/01/2048	0.42%
CAS 2016-C03 1M2 07.8063 10/25/2028	0.42%
MSC 2011-C3 G P/P 144A 05.1539 07/15/2049	0.42%
SPST 2017-LD1 A 03.3063 11/25/2050	0.42%

## Security Detail

Security Description	Percent of Portfolio
OMIR 2018-1A M2 05.3563 07/25/2028	0.41%
OMIR 2017-1A B1 P/P 144A 08.2563 04/25/2027	0.41%
WFCM 2014-LC16 D P/P 144A 03.9380 08/15/2050	0.39%
CAS 2015-C04 1M2 08.2063 04/25/2028	0.39%
FNR 2016-78 CS IO 03.5938 05/25/2039	0.39%
WFRBS 2012-C10 D P/P 144A 04.4417 12/15/2045	0.37%
SPST 2018-3 A 03.0151 07/24/2019	0.37%
FNR 2010-99 NI IO 06.0000 09/25/2040	0.37%
GNR 2017-H10 MI IO 01.6973 04/20/2067	0.36%
STACR 2015-DNA2 B 10.0563 12/25/2027	0.36%
GNR 2016-H22 AI IO 02.5240 10/20/2066	0.36%
WFRBS 2012-C7 E P/P 144A 04.8212 06/15/2045	0.35%
CMLTI 2007-AR5 1A1A 04.2493 04/25/2037	0.35%
GNR 2016-150 I IO 05.0000 11/20/2046	0.34%
FNR 2015-73 PI IO 03.5000 10/25/2045	0.33%
GNR 2018-H01 IB IO 01.6032 01/20/2068	0.33%
GNR 2017-H11 NI IO 02.0968 05/20/2067	0.33%
WFMBS 2006-AR5 1A1 04.2145 04/25/2036	0.33%
GSMS 2013-GC10 E P/P 144A 04.3971 02/10/2046	0.32%
GNR 2017-130 NI IO 03.5000 01/20/2047	0.32%
FNR 2017-48 LI IO 04.0000 05/25/2047	0.32%
WFMBS 2006-AR2 1A1 04.5952 03/25/2036	0.32%
FHR 3346 SC IO 04.0949 10/15/2033	0.32%
GNR 2018-H11 JI IO 02.0234 07/20/2068	0.32%
CAS 2016-C07 2M2 06.8563 05/25/2029	0.32%
GNR 2017-H22 DI IO 02.1039 11/20/2067	0.32%
GNR 2017-H16 IB IO 01.7218 08/20/2067	0.32%
SWPTN 5WX10Y R 3.07125 USD 12/19/2018 GS	0.31%
FNR 2016-102 JI IO 03.5000 02/25/2046	0.31%
FNR 2018-36 SD	0.31%
STACR 2016-DNA3 M3 07.5063 12/25/2028	0.31%
CAS 2016-C05 2M2 06.9563 01/25/2029	0.31%
CAS 2018 - C01 1B1 06.0563 07/25/2030	0.31%
JPMCC 2013-LC11 E P/P 144A 03.2500 04/15/2046	0.31%
GNR 2015-165 IC IO 03.5000 07/16/2041	0.31%
GNR 2014-H08 CI IO 01.4784 03/20/2064	0.30%
MLCFC 2006-4 C 05.3240 12/12/2049	0.30%
3.15 R ISWP FWD US0003M P 12/19/2028	0.30%
GNR 2017-H20 AI IO 02.1456 10/20/2067	0.30%
GSR 2007-OA1 2A3A 02.8163 05/25/2037	0.30%
GNR 2014-132 IO IO 05.0000 09/20/2044	0.30%

Security Detail

Security Description	Percent of Portfolio
MSC 2012-C4 E P/P 144A 05.4199 03/15/2045	0.29%
STACR 2018-DNA1 B1 05.6563 07/25/2030	0.29%
GNR 2016-75 EI IO 03.5000 08/20/2045	0.29%
CWCI 2007-C3 AJ 05.8198 05/15/2046	0.29%
FNR 2012-132 PI IO 05.0000 10/25/2042	0.29%
GNR 2015-35 AI IO 05.0000 03/16/2045	0.28%
GNR 2018-H11 AI IO 01.9367 02/20/2068	0.28%
GNR 2010-125 SD IO 04.2249 01/16/2040	0.28%
GNR 2017-132 IA IO 04.5000 09/08/2047	0.28%
WFRBS 2012-C9 E P/P 144A 04.7802 11/15/2045	0.28%
GNR 2014-H23 BI IO 01.5468 11/20/2064	0.28%
WAMU 2005-AR10 1A3 04.1262 09/25/2035	0.28%
FHR 4560 IO IO 05.7994 05/15/2039	0.28%
GNR 2016-H24 CI IO 01.6812 10/20/2066	0.27%
FNR 2014-35 CS IO 03.6438 06/25/2044	0.27%
GNR 2016-H21 AI IO 02.4168 09/20/2066	0.27%
GNR 2016-H27 EI IO 01.6772 12/20/2066	0.27%
WFCM 2013-LC12 D P/P 144A 04.2866 07/15/2046	0.27%
GNR 2017-H16 CI IO 01.6565 07/20/2067	0.26%
GNR 2016-H22 IO IO 01.8495 10/20/2066	0.26%
FNR 2012-49 QI IO 04.5000 12/25/2040	0.26%
BALTA 2005-7 21A1 04.4057 09/25/2035	0.26%
GNR 2013-67 IP IO 04.0000 04/16/2043	0.26%
GNR 2013-167 SG IO 03.6799 11/20/2043	0.26%
GNR 2017-H03 DI IO 03.1026 12/20/2066	0.26%
GNR 2015-H01 BI IO 01.5558 01/20/2065	0.25%
FNR 2010-109 IM IO 05.5000 09/25/2040	0.25%
GNR 2018-H02 IM IO 02.4433 02/20/2068	0.25%
FNR 2014-87 MS IO 03.7438 01/25/2045	0.25%
GNR 2017-H02 BI IO 02.5040 01/20/2067	0.25%
SAMI 2006-AR7 A1BG 02.6263 08/25/2036	0.24%
MSBAM 2013-C10 E P/P 144A 04.0821 07/15/2046	0.24%
CAS 2017-C01 1M2 06.0563 07/25/2029	0.24%
FNR 2012-90 DI IO 04.0000 03/25/2042	0.24%
FHR 4475 CI IO 03.5000 01/15/2044	0.24%
NHLT 2018-2A M5 P/P 144A 06.0000 07/25/2028	0.24%
UBSCM 2012-C1 E P/P 144A 05.0000 05/10/2045	0.23%
CWALT 2006-OA10 3A1 02.6963 08/25/2046	0.23%
CWALT 2006-OA10 4A1 02.6963 08/25/2046	0.23%
JPMCC 2013-LC11 D 04.1687 04/15/2046	0.23%
GNR 2013-99 AS IO 03.5799 06/20/2043	0.23%

## Security Detail

Security Description	Percent of Portfolio
GNR 2014-95 JI IO 04.5000 12/16/2039	0.23%
FHR 4707 AI IO 04.0000 07/15/2047	0.23%
GNR 2018-H08 FI IO 01.4810 06/20/2068	0.22%
FHR 4451 CI IO 07.0000 03/15/2045	0.22%
GNR 2016-H26 KI IO 01.7156 11/20/2066	0.22%
GNR 2017-H08 EI IO 02.2298 02/20/2067	0.22%
GNR 2015-H04 AI IO 01.5505 12/20/2064	0.22%
GNR 2017-H03 CI IO 02.9877 12/20/2066	0.22%
GNR 2018-77 IO IO 05.0000 06/20/2048	0.22%
GNR 2016-164 IO IO 06.5000 12/20/2046	0.22%
CAS 2016-C06 1M2 06.7563 04/25/2029	0.22%
CAS 2015-C03 2M2 07.5063 07/25/2025	0.22%
FHR 4635 PI IO 04.0000 12/15/2046	0.22%
STACR 2017-HQA1 M2 06.0563 08/25/2029	0.21%
GNR 2017-H16 HI IO 01.4953 08/20/2067	0.21%
FHR 4127 PI IO 04.5000 07/15/2042	0.21%
WBCMT 2005-C21 D 05.2264 10/15/2044	0.21%
GSAA 2005-15 2A2 02.7563 01/25/2036	0.21%
GNR 2017-H14 JI IO 02.1924 06/20/2067	0.21%
GNR 2013-182 SP IO 04.2299 12/20/2043	0.21%
OPTN FN30 3.5 12/06/18 CALL 96.875 JPMC	0.21%
GSMS 2011-GC3 E P/P 144A 05.0000 03/10/2044	0.21%
BALTA 2005-8 21A1 04.2675 10/25/2035	0.21%
GNR 2015-105 LI IO 05.0000 10/20/2039	0.20%
GNR 2014-H06 BI IO 01.4655 02/20/2064	0.20%
VOLT 2018-NPL5 A1B P/P 144A 04.7037 08/25/2048	0.20%
CAS 2018-C04 2M2 05.0563 12/25/2030	0.20%
FNR 2018-1 JI IO 05.0000 02/25/2048	0.20%
GNR 2015-H22 HI IO 02.0466 08/20/2065	0.20%
GNR 2017-6 DI IO 03.5000 01/20/2044	0.20%
GNR 2017-H16 KI IO 01.4568 08/20/2067	0.19%
GNR 2013-6 AI IO 03.5000 08/20/2039	0.19%
FNR 2018-15 PI IO 04.0000 10/25/2047	0.19%
FHR 4801 IG IO 03.0000 06/15/2048	0.19%
FNR 2016-83 BS IO 03.5938 11/25/2046	0.19%
JPMBB 2014-C23 E P/P 144A 03.3640 09/15/2047	0.19%
GNR 2017-132 IB IO 05.5000 09/20/2047	0.19%
STACR 2015-DNA3 B 11.8563 04/25/2028	0.18%
GNR 2015-89 LI IO 05.0000 12/20/2044	0.18%
GNR 2018-H05 BI IO 02.1911 02/20/2068	0.18%
HVMLT 2004-11 1A 03.1696 01/19/2035	0.18%

Security Detail

Security Description	Percent of Portfolio
JPMBB 2013-C14 F P/P 144A 03.5980 08/15/2046	0.18%
GNR 2012-H11 FI IO 01.2035 02/20/2062	0.18%
GNR 2017-180 IP IO 03.5000 11/20/2046	0.17%
GNR 2017-45 IM IO 04.0000 10/20/2044	0.17%
GNR 2018-89 LS IO 04.1536 06/20/2048	0.17%
GNR 2016-H18 QI IO 02.1594 06/20/2066	0.17%
GNR 2017-17 EI IO 04.0000 09/20/2044	0.17%
GNR 2017-68 IL IO 04.0000 08/20/2044	0.17%
GNR 2016-H17 DI IO 02.0021 07/20/2066	0.17%
GNR 2015-40 KI IO 04.0000 07/20/2044	0.17%
WFCM 2010-C1 E P/P 144A 04.0000 11/15/2043	0.16%
GNR 2012-H29 CI IO 01.4054 02/20/2062	0.16%
GNR 2017-H13 QI IO 02.0409 06/20/2067	0.16%
GNR 2017-130 IB IO 04.0000 08/20/2047	0.16%
GNR 2017-H14 EI IO 01.4189 06/20/2067	0.16%
FNR 2017-8 IO IO 06.0000 02/25/2047	0.16%
GNR 2018-91 SJ IO 03.7799 07/20/2048	0.16%
FNR 2011-134 SP IO 03.4938 02/25/2041	0.16%
GNR 2017-136 IG IO 03.5000 02/20/2044	0.16%
JPMBB 2014-C18 D P/P 144A 04.8115 02/15/2047	0.15%
MSBAM 2014-C15 F P/P 144A 04.0000 04/15/2047	0.15%
STACR 2016-HQA3 M3 06.3563 03/25/2029	0.15%
FHS 324 C21 IO 06.0000 06/15/2039	0.15%
GNR 2017-99 AI IO 04.0000 01/20/2047	0.15%
SWPTN 5WX10Y R 3.1775 USD 12/06/2018 BC	0.15%
GNR 2017-141 ID IO 03.5000 07/20/2047	0.15%
CMLTI 2007-AMC3 A2D 02.8563 03/25/2037	0.14%
MSAC 2004-NC1 M2 04.8313 12/27/2033	0.14%
FHR 4604 QI IO 03.5000 07/15/2046	0.14%
GNR 2015-H29 HI IO 02.0944 09/20/2065	0.14%
MLCFC 2007-6 AM 05.5260 03/12/2051	0.14%
GNR 2017-H06 MI IO 02.1811 02/20/2067	0.14%
FNR 2016-65 CS IO 03.5938 09/25/2046	0.14%
GNR 2017-26 EI IO 05.0000 02/20/2040	0.14%
3.16749 R ISWP US0003M P 11/01/2028	0.14%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.14%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.13%
GNR 2017-11 PI IO 04.0000 12/20/2046	0.13%
GNR 2011-148 SN IO 04.2349 11/16/2041	0.13%
FHR 4413 HI IO 03.5000 03/15/2040	0.13%
WFRBS 2012-C7 D P/P 144A 04.8212 06/15/2045	0.13%

Security Detail

Security Description	Percent of Portfolio
3.2085 R ISWP US0003M P 11/16/2028	0.13%
STACR 2015-HQA2 B 13.0063 05/25/2028	0.13%
FHR 4550 AI IO 03.0000 10/15/2040	0.13%
MSBAM 2014-C18 D P/P 144A 03.3890 10/15/2047	0.13%
GNR 2017-H18 DI IO 02.0774 09/20/2067	0.13%
STACR 2017-DNA3 M2 05.0063 03/25/2030	0.13%
WFRBS 2013-C11 E P/P 144A 04.2655 03/15/2045	0.13%
FHR 3981 WS IO 04.0949 05/15/2041	0.13%
CWALT 2006-45T1 2A7 02.8463 02/25/2037	0.13%
GNR 2012-98 AI IO 04.5000 04/16/2042	0.13%
GNR 2017-H20 DI IO 02.1733 10/20/2067	0.12%
CWALT 2005-51 3A3A 02.7901 11/20/2035	0.12%
GNR 2015-111 IJ IO 03.5000 08/20/2045	0.12%
CMLTI 2007-WFH3 M1 02.7663 06/25/2037	0.12%
WAMU 2004-AR12 A2B 03.4263 10/25/2044	0.12%
BSCMS 2007-T28 D P/P 144A 05.5336 09/11/2042	0.12%
GNR 2017-136 IY IO 05.0000 03/20/2045	0.12%
3.153 R ISWP US0003M P 11/20/2028	0.12%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.12%
GNR 2017-H09 DI IO 01.8879 03/20/2067	0.11%
STACR 2017-DNA2 B1 07.6563 10/25/2029	0.11%
GNR 2017-123 IO IO 05.0000 08/16/2047	0.11%
FHR 4134 PI IO 03.0000 11/15/2042	0.11%
GNR 2017-120 IJ IO 04.0000 04/20/2047	0.11%
GNR 2011-135 DI IO 05.0000 04/16/2040	0.11%
GNR 2017-H03 AI IO 03.0698 12/20/2066	0.11%
GNR 2018-127 IB IO 04.5000 06/20/2045	0.11%
GNR 2017-H22 EI IO 02.0799 10/20/2067	0.10%
GNR 2012-103 CI IO 03.5000 08/16/2042	0.10%
CSMC 2007-C4 C P/P 144A 05.9851 09/15/2039	0.10%
GNR 2017-H20 HI IO 02.1126 10/20/2067	0.10%
GNR 2012-H10 AI IO 01.1980 12/20/2061	0.10%
FNR 2013-90 SD IO 04.0938 09/25/2043	0.10%
GNR 2017-H06 BI IO 02.3729 02/20/2067	0.10%
GNR 2016-H06 AI IO 01.1636 02/20/2066	0.10%
FHR 4033 SC IO 04.0949 10/15/2036	0.10%
GNR 2014-H25 BI IO 01.6734 12/20/2064	0.09%
GNR 2017-H19 MI IO 02.0383 04/20/2067	0.09%
FHR 4386 IL IO 04.0000 12/15/2043	0.09%
GNR 2016-138 DI IO 04.0000 10/20/2046	0.09%
GNR 2016-49 IO IO 04.5000 11/16/2045	0.09%

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Security Description	Percent of Portfolio
FHR 4568 MI IO 04.0000 04/15/2046	0.09%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.09%
GNR 2018-127 ID IO 05.0000 07/20/2045	0.09%
FNR 2015-69 IO IO 06.0000 09/25/2045	0.09%
GNR 2014-58 SA IO 03.6299 04/20/2044	0.09%
GNR 2017-H08 DI IO 02.3290 02/20/2067	0.09%
CWALT 2006-OA10 1A1 03.1174 08/25/2046	0.09%
FNR 2017-78 KI IO 03.5000 10/25/2047	0.09%
JPALT 2007-A2 12A1 02.7063 06/25/2037	0.08%
CWALT 2006-OA10 2A1 02.6963 08/25/2046	0.08%
FNS 397 2 IO 05.0000 09/25/2039	0.08%
CGCMT 2014-GC21 D P/P 144A 04.9261 05/10/2047	0.08%
WAMU 2005-AR13 A1C4 02.9363 10/25/2045	0.08%
GNR 2014-161 HI IO 04.5000 06/20/2044	0.08%
FHR 4425 IO IO 04.0000 01/15/2045	0.08%
JPMCC 2012-C6 E P/P 144A 05.1401 05/15/2045	0.08%
MSC 2012-C4 D P/P 144A 05.4199 03/15/2045	0.08%
SAMI 2006-AR7 A1A 02.7163 08/25/2036	0.08%
FNR 2017-7 JI IO 04.0000 02/25/2047	0.08%
CAS 2016-C03 1B 14.2563 10/25/2028	0.08%
GNR 2016-H16 DI IO 02.1289 06/20/2066	0.07%
GNR 2010-H20 IF IO 01.4364 10/20/2060	0.07%
GNR 2014-44 IA IO 03.5000 05/20/2028	0.07%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.07%
FHR 4656 AI IO 03.0000 09/15/2037	0.07%
GNR 2013-H15 CI IO 01.7599 07/20/2063	0.07%
BSMF 2006-AR2 2A1 02.7363 09/25/2046	0.07%
GNR 2016-42 IO IO 05.0000 02/20/2046	0.07%
FHR 4267 CS IO 03.5949 05/15/2039	0.07%
GNR 2017-H09 HI IO 01.8233 03/20/2067	0.07%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.06%
SWPTN 5WX10Y R 3.07 USD 12/17/2018 CI	0.06%
GNR 2016-H27 BI IO 02.8108 12/20/2066	0.06%
GNR 2016-17 IA IO 04.5000 03/20/2045	0.06%
FNS 404 2 IO 04.5000 05/25/2040	0.06%
BMIR 2015-1A B1 08.8063 07/25/2025	0.06%
FNR 2016-97 KI IO 03.0000 06/25/2040	0.06%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.06%
FNR 2017-2 KI IO 04.0000 02/25/2047	0.06%
GNR 2016-29 IO IO 04.0000 02/16/2046	0.06%
GNR 2011-H15 AI IO 01.5206 06/20/2061	0.06%

## Security Detail

Security Description	Percent of Portfolio
GNR 2010-167 SG IO 04.0449 08/16/2038	0.06%
FHR 4694 GI IO 04.0000 02/15/2043	0.06%
GNR 2017-H03 EI IO 02.5575 01/20/2067	0.06%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.06%
GNR 2015-96 NI IO 03.5000 01/20/2039	0.06%
FHR 4099 BI IO 03.5000 06/15/2039	0.06%
FHR 3984 DS IO 03.4949 01/15/2042	0.06%
3.269 R ISWP US0003M P 11/13/2028	0.06%
CAS 2016-C02 1B 14.7563 09/25/2028	0.06%
GNR 2014-98 AI IO 04.5000 10/20/2041	0.05%
FNR 2011-98 AI IO 03.5000 11/25/2037	0.05%
FHR 4425 WI IO 04.0000 03/15/2043	0.05%
FHR 3747 SA IO 04.0449 10/15/2040	0.05%
FNR 2011-101 SA IO 03.3938 10/25/2041	0.05%
GNR 2015-69 IK IO 03.5000 03/20/2038	0.05%
GNR 2016-H20 NI IO 02.2637 09/20/2066	0.05%
FHR 3714 KI IO 04.5000 11/15/2039	0.05%
FNR 2016-24 CI IO 04.0000 02/25/2046	0.05%
GNR 2017-H16 JI IO 02.0554 08/20/2067	0.05%
FHR 4076 MS IO 04.2449 07/15/2040	0.05%
GNR 2016-47 CI IO 04.0000 09/20/2045	0.05%
3.23589 R ISWP US0003M P 11/05/2028	0.05%
FHR 4024 PI IO 04.5000 12/15/2041	0.05%
FHR 4403 CI IO 04.0000 10/15/2044	0.05%
GNR 2013-23 IK IO 03.0000 09/20/2037	0.05%
FHR 4193 PI IO 04.0000 03/15/2043	0.05%
GNR 2013-104 YS IO 03.6949 07/16/2043	0.05%
FNR 2017-15 LI IO 04.0000 06/25/2046	0.05%
FHR 4386 LI IO 04.0000 02/15/2043	0.05%
FHR 4560 PI IO 03.5000 05/15/2045	0.05%
MSBAM 2013-C10 D P/P 144A 04.0821 07/15/2046	0.05%
GNR 2013-3 IT IO 05.0000 01/20/2043	0.05%
AHM 2007-1 GA1C 02.6963 05/25/2047	0.04%
GNR 2017-H06 DI IO 01.7595 02/20/2067	0.04%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.04%
GNR 2017-63 PI IO 04.0000 12/20/2043	0.04%
3.273 R ISWP US0003M P 11/06/2028	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.04%
GNR 2017-H08 NI IO 02.1884 03/20/2067	0.04%
3.1595 R ISWP US0003M P 10/30/2028	0.04%



## Security Detail

Security Description	Percent of Portfolio
FHR 4299 JI IO 04.0000 07/15/2043	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 CS	0.04%
3.2555 R ISWP US0003M P 10/09/2028	0.04%
GNR 2011-H16 FI IO 01.0295 07/20/2061	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.04%
GNR 2016-77 SL IO 03.6799 03/20/2043	0.04%
MSC 2006-HQ10 B 05.4480 11/12/2041	0.04%
3.166 R ISWP US0003M P 11/19/2028	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.04%
CAS 2016-C05 2B 13.2563 01/25/2029	0.04%
FHR 4663 KI IO 03.5000 11/15/2042	0.04%
3.2075 R ISWP US0003M P 10/05/2028	0.04%
GNR 2012-H29 AI IO 01.4572 10/20/2062	0.04%
GNR 2012-H29 FI IO 01.4572 10/20/2062	0.04%
GNR 2015-106 CI IO 04.0000 05/20/2045	0.04%
FNR 2010-140 GS IO 03.4938 07/25/2039	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.04%
CFCRE 2011-C2 F P/P 144A 05.2500 12/15/2047	0.04%
3.28 R ISWP US0003M P 11/13/2028	0.04%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.04%
FHR 4663 TI IO 03.5000 10/15/2042	0.03%
CAS 2016-C01 1B 14.2563 08/25/2028	0.03%
COMM 2012-CR3 E P/P 144A 04.7527 10/15/2045	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%
CSMC 2008-C1 AJ P/P 144A 05.8032 02/15/2041	0.03%
FNR 2012-103 SD IO 03.5438 09/25/2042	0.03%
GNR 2015-87 AI IO 03.5000 12/20/2038	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.03%
GNR 2017-H09 IO IO 01.7055 04/20/2067	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.03%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.03%
FHR 4601 PI IO 04.5000 12/15/2045	0.03%
OPTN FN30 3.5 02/06/19 CALL 97.109375 JPMC	0.03%
3.136 R ISWP US0003M P 10/05/2028	0.03%
SAMI 2007-AR1 2A1 02.6863 01/25/2037	0.03%
CWHL 2006-OA5 2A1 02.7063 04/25/2046	0.03%
3.2705 R ISWP US0003M P 10/22/2028	0.03%
FHR 3852 SC IO 04.1949 04/15/2040	0.03%

## Security Detail

Security Description	Percent of Portfolio
JPMCC 2012-C6 G P/P 144A 02.9720 05/15/2045	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.03%
GNR 2017-38 DI IO 05.0000 03/16/2047	0.03%
FHR 4530 TI IO 04.0000 11/15/2045	0.03%
WFRBS 2011-C2 D P/P 144A 05.6515 02/15/2044	0.03%
FHR 4510 HI IO 03.0000 03/15/2040	0.03%
3.125 R ISWP US0003M P 11/29/2028	0.03%
OPTN FN30 3.5 02/06/19 PUT 97.75 JPMC	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
3.2615 R ISWP US0003M P 10/11/2028	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%
GNR 2017-H14 DI IO 01.6946 06/20/2067	0.03%
OPTN FN30 3.5 02/06/19 CALL 97.265625 JPMC	0.03%
FNR 2016-70 QI IO 03.5000 10/25/2046	0.03%
INDX 2006-AR11 2A1 03.8745 06/25/2036	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
GNR 2017-H11 DI IO 01.8322 05/20/2067	0.03%
GNR 2014-139 NI IO 03.5000 08/20/2028	0.03%
3.2415 R ISWP US0003M P 11/13/2028	0.03%
GSAA 2006-8 2A2 02.6863 05/25/2036	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
FNR 2012-36 SN IO 03.9438 04/25/2042	0.03%
FNR 2013-57 IQ IO 03.0000 06/25/2041	0.03%
GNR 2015-52 IK IO 03.5000 04/20/2045	0.03%
CWALT 2005-59 1A1 02.8001 11/20/2035	0.03%
GNR 2015-144 IA IO 04.0000 01/16/2043	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.03%
FHR 4182 PI IO 03.0000 12/15/2041	0.03%
GNR 2016-37 IW IO 04.5000 02/20/2046	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.03%
GNR 2012-47 CI IO 04.0000 03/20/2042	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.03%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.03%
CWALT 2006-OA7 1A2 03.0974 06/25/2046	0.03%
JPMBB 2014-C25 E P/P 144A 03.3320 11/15/2047	0.03%
OPTN FN30 3.5 02/06/19 PUT 97.59375 JPMC	0.03%
GNR 2015-162 BI IO 04.0000 11/20/2040	0.03%
OPTN FN30 3.5 02/06/19 CALL 97.421875 JPMC	0.03%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.03%
3.2155 R ISWP US0003M P 10/19/2028	0.03%
3.2115 R ISWP US0003M P 11/15/2028	0.02%
3.095 R ISWP US0003M P 11/30/2028	0.02%
3.21058 R ISWP US0003M P 11/15/2028	0.02%
GNR 2016-H24 IO IO 02.0911 09/20/2066	0.02%
FNR 2013-27 PI IO 03.0000 12/25/2041	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.02%
SWPTN 5WX10Y R 3.0375 USD 01/03/2019 GS	0.02%
GNR 2016-149 MI IO 05.5000 05/20/2039	0.02%
GNR 2017-H03 HI IO 01.5546 01/20/2067	0.02%
MSC 2008-T29 F P/P 144A 06.1073 01/11/2043	0.02%
SWPTN 1MX10Y R 3.058 USD 12/21/2018 CI	0.02%
MSC 2007-HQ11 B 05.5380 02/12/2044	0.02%
GNR 2015-53 MI IO 04.0000 04/16/2045	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%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.02%
GNR 2016-H25 GI IO 01.4936 11/20/2066	0.02%
GNR 2015-79 GI IO 05.0000 10/20/2039	0.02%
OPTN FN30 3.5 02/06/19 PUT 97.4375 JPMC	0.02%
GNR 2012-129 IO IO 04.5000 11/16/2042	0.02%
GNR 2015-H13 AI IO 01.9166 06/20/2065	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 JP	0.02%
FNR 2010-35 SG IO 03.8938 04/25/2040	0.02%
GNR 2016-H23 NI IO 02.4639 10/20/2066	0.02%
GNR 2015-134 LI IO 03.5000 05/20/2039	0.02%
GNR 2016-H12 AI IO 01.6353 07/20/2065	0.02%
3.187 R ISWP US0003M P 11/16/2028	0.02%
GNR 2012-H23 WI IO 01.5604 10/20/2062	0.02%
GNR 2012-H06 AI IO 01.3362 01/20/2062	0.02%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.02%
FHR 4591 QI IO 03.5000 04/15/2046	0.02%
MHL 2005-3 M4 03.4513 08/25/2035	0.02%
3.15989 R ISWP US0003M P 11/20/2028	0.02%
FNR 2011-59 BI IO 06.0000 08/25/2040	0.02%
UBSBB 2012-C2 F P/P 144A 04.8922 05/10/2063	0.02%
GNR 2015-167 BI IO 04.5000 04/16/2045	0.02%
GNR 2010-9 UI IO 05.0000 01/20/2040	0.02%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.02%

## Security Detail

Security Description	Percent of Portfolio
GNR 2015-H03 DI IO 01.3029 01/20/2065	0.02%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.02%
FNR 2013-40 YI IO 03.5000 06/25/2042	0.01%
GNR 2010-134 ES IO 03.5299 11/20/2039	0.01%
3.20 R ISWP FWD US0003M P 12/19/2048	0.01%
FHR 4015 GI IO 04.0000 03/15/2027	0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.01%
FHR 3829 AS IO 04.4949 03/15/2041	0.01%
GNR 2010-H22 CI IO 02.3593 10/20/2060	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.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 01.0907 01/20/2066	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
UBSBB 2012-C2 E P/P 144A 04.8922 05/10/2063	0.01%
3.2095 R ISWP US0003M P 10/25/2028	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.01%
GNR 2013-H24 AI IO 01.4762 09/20/2063	0.01%
GNR 2015-H26 EI IO 01.7202 10/20/2065	0.01%
GNR 2016-111 IP IO 03.5000 08/20/2046	0.01%
FHR 4580 ID IO 03.5000 08/15/2045	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
FNR 2013-35 PI IO 03.0000 02/25/2042	0.01%
FNR 2016-3 NI IO 06.0000 02/25/2046	0.01%
GNR 2015-H25 AI IO 01.5994 09/20/2065	0.01%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.01%
FHR 4666 AI MTGE IO 03.0000 09/15/2035	0.01%
GNR 2016-H11 HI IO 02.0880 01/20/2066	0.01%
GNR 2015-H15 JI IO 01.9444 06/20/2065	0.01%
GNR 2010-H19 BI IO 01.4576 08/20/2060	0.01%
GNR 2015-H10 HI IO 01.5811 04/20/2065	0.01%
GNR 2015-H14 BI IO 01.5654 05/20/2065	0.01%
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%
GNR 2014-H21 AI IO 01.8591 10/20/2064	0.01%
GNR 2015-187 JI IO 04.0000 03/20/2045	0.01%
FNR 2011-4 CS 07.8875 05/25/2040	0.01%
GNR 2015-H24 BI IO 01.6020 08/20/2065	0.01%
GNR 2012-91 IN IO 04.5000 05/20/2042	0.01%

## Security Detail

Security Description	Percent of Portfolio
GNR 2011-H07 FI IO 01.2269 02/20/2061	0.01%
GNR 2010-35 DI IO 04.5000 03/20/2040	0.01%
BACM 2008-1 AJ 06.5712 02/10/2051	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%
GNR 2016-H14 AI IO 02.1733 06/20/2066	0.01%
FHR 4389 IA IO 04.0000 09/15/2044	0.01%
3.1145 R ISWP US0003M P 11/27/2028	0.01%
GNR 2015-H24 HI IO 02.0283 09/20/2065	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%
WFMBS 2005-AR16 6A4 04.4759 10/25/2035	0.01%
GNR 2017-17 DI IO 03.5000 09/20/2043	0.01%
GNR 2015-H25 BI IO 02.1202 10/20/2065	0.01%
GNR 2016-104 GI IO 04.5000 01/20/2046	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%
FHR 4500 GI IO 04.0000 08/15/2045	0.01%
FHR 4000 LI IO 04.0000 02/15/2042	0.01%
GNR 2013-H14 XI IO 01.6427 03/20/2063	0.01%
GSMS 2012-GC6 D P/P 144A 05.6517 01/10/2045	0.01%
GNR 2014-H08 BI IO 01.4512 04/20/2064	0.01%
GNR 2015-168 IG IO 03.5000 03/20/2043	0.01%
FHR 4074 KS IO 04.2449 02/15/2041	0.01%
GNR 2016-75 LI IO 06.0000 01/20/2040	0.01%
GNR 2014-H13 BI IO 01.5723 05/20/2064	0.01%
GNR 2015-149 KI IO 04.0000 10/20/2045	0.01%
GNR 2018-127 IE IO 03.5000 01/20/2046	0.01%
FNR 2014-95 TI IO 04.0000 05/25/2039	0.01%
GNR 2015-H20 CI IO 02.1805 08/20/2065	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%
GNR 2015-H22 EI IO 01.6020 08/20/2065	0.01%
GNR 2017-H06 EI IO 01.5655 02/20/2067	0.01%
GNR 2015-H23 DI IO 01.8271 09/20/2065	0.01%
GNR 2016-H08 GI IO 01.4112 04/20/2066	0.01%
GNR 2016-H06 HI IO 02.0636 02/20/2066	0.01%
FHR 4501 BI IO 03.5000 10/15/2043	0.01%
GNR 2015-H10 CI IO 01.8002 04/20/2065	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%

Security Detail

Security Description	Percent of Portfolio
FHR 4206 IP IO 03.0000 12/15/2041	0.01%
GNR 2011-H08 GI IO 01.2542 03/20/2061	0.01%
GNR 2015-H25 EI IO 01.8424 10/20/2065	0.01%
GNR 2011-22 PS IO 03.5299 07/20/2040	0.01%
FNR 2012-90 EI IO 03.5000 02/25/2039	0.01%
GNR 2010-62 SD IO 04.0199 05/20/2040	0.01%
GNR 2015-H18 IA IO 01.8060 06/20/2065	0.01%
FHR 4355 DI IO 04.0000 03/15/2044	0.01%
GNR 2015-H20 AI IO 01.8191 08/20/2065	0.01%
GNR 2011-156 SK IO 04.1299 04/20/2038	0.01%
GNR 2015-H25 CI IO 02.1589 10/20/2065	0.01%
GNR 2015-H26 DI IO 02.1184 10/20/2065	0.01%
GNR 2014-60 SE IO 03.6299 04/20/2044	0.01%
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%
3.0975 R ISWP FWD US0003M P 01/07/2029	0.00%
3.0895 R ISWP US0003M P 11/30/2028	0.00%
GNR 2014-H09 AI IO 01.4196 01/20/2064	0.00%
GNR 2016-77 SC IO 03.6299 10/20/2045	0.00%
OPTN FN30 3.5 12/06/18 CALL 98.171875 JPMC	0.00%
GNR 2018-127 IA IO 03.5000 04/20/2042	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 ML	0.00%
FNR 2013-41 SP IO 03.6938 06/25/2040	0.00%
SWPTN 5WX10Y P 3.25 USD 12/17/2018 CI	0.00%
GNR 2015-H16 XI IO 02.1511 07/20/2065	0.00%
GNR 2015-H23 BI IO 01.7213 09/20/2065	0.00%
3.026 R ISWP US0003M P 09/25/2028	0.00%
GNR 2016-H04 KI IO 01.2089 02/20/2066	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
GNR 2010-3 MS IO 04.0799 11/20/2038	0.00%
GNR 2010-35 UI IO 05.0000 03/20/2040	0.00%
GNR 2013-182 SY IO 03.6299 12/20/2043	0.00%
GNR 2015-H26 GI IO 01.7828 10/20/2065	0.00%
GNR 2010-50 QS IO 04.0799 12/20/2038	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 JP	0.00%
SWPTN 1MX10Y P 3.238 USD 12/21/2018 CI	0.00%
GNR 2010-9 QI IO 04.5000 01/20/2040	0.00%
FNR 2012-86 CS IO 03.5938 04/25/2039	0.00%
3.069 R ISWP US0003M P 12/03/2028	0.00%
GNR 2009-121 UI IO 05.0000 12/20/2039	0.00%

## Security Detail

Security Description	Percent of Portfolio
OPTN FN30 3.5 12/06/18 CALL 98.328125 JPMC	0.00%
GNR 2015-H09 BI IO 01.6833 03/20/2065	0.00%
GNR 2015-H26 CI IO 00.8558 08/20/2065	0.00%
FHR 4073 AS IO 03.5949 08/15/2038	0.00%
GNR 2015-82 GI IO 03.5000 12/20/2038	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
GNR 2014-115 EI IO 04.0000 06/20/2038	0.00%
GNR 2016-167 SB IO 03.5299 04/20/2038	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
3.0555 R ISWP US0003M P 12/03/2028	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.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%
2.983 R ISWP US0003M P 11/30/2020	0.00%
FNR 2016-104 NI IO 05.0000 04/25/2038	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 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.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%
SWPTN 5WX10Y P 3.2775 USD 12/06/2018 BC	0.00%
SWPTN 5WX10Y P 3.3775 USD 12/06/2018 BC	0.00%
OPTN FN30 3.0 12/06/18 PUT 94.09375 JPMC	0.00%
IOS.FN30.400.13 R USL1M P 01/12/44 JP	0.00%
OPTN FN30 3.5 12/06/18 CALL 99.0078125 JPMC	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 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
OPTN FN30 3.5 12/06/18 PUT 96.875 JPMC	0.00%
OPTN FN30 3.5 12/06/18 CALL 98.8515625 JPMC	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 BC	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%

## Security Detail

Security Description	Percent of Portfolio
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 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
3.06 R ISWP US0003M P 12/03/2028	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.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%
OPTN FN30 3.5 12/06/18 CALL 98.66796875 JPMC	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%
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 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
3.167 R ISWP FWD US0003M P 10/30/2028	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-.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%
OPTN FN30 3.5 12/06/18 CALL 98.51171875 JPMC	0.00%
IOS.FN30.350.12 R USL1M P 01/12/43 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 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 GS	0.00%
SWPTN 5WX10Y P 3.2975 USD 01/03/2019 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%
3.204 R ISWP FWD US0003M P 11/07/2028	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 JP	0.00%



Security Detail

Security Description	Percent of Portfolio
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 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%
3.142 R ISWP FWD US0003M P 11/27/2028	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.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-.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%
3.05 R ISWP US0003M P 10/09/2028	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
3.015 R ISWP US0003M P 10/16/2028	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 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%
SWPTN 1MX10Y P 3.148 USD 12/21/2018 CI	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 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%
3.0915 R ISWP US0003M P 11/30/2028	-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%
3.1185 R ISWP US0003M P 11/23/2028	-0.01%
3.119 R ISWP US0003M P 11/23/2028	-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 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%
OPTN FN30 3.5 02/06/19 PUT 96.46875 JPMC	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.01%
SWPTN 5WX10Y P 3.16 USD 12/17/2018 CI	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
3.1045 R ISWP US0003M P 10/04/2028	-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%
3.116 R ISWP US0003M P 11/30/2028	-0.01%
OPTN FN30 3.5 02/06/19 PUT 96.625 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 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
3.1255 R ISWP US0003M P 11/28/2028	-0.01%
OPTN FN30 3.5 02/06/19 CALL 98.3359375 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%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.01%
3.1165 R ISWP US0003M P 11/21/2028	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
OPTN FN30 3.5 02/06/19 PUT 96.78125 JPMC	-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
3.051 R ISWP US0003M P 10/02/2023	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
OPTN FN30 3.5 02/06/19 CALL 98.1796875 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 JP	-0.01%
3.113 R ISWP US0003M P 10/05/2023	-0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
3.127 R ISWP US0003M P 11/21/2028	-0.01%
OPTN FN30 3.5 02/06/19 PUT 96.953125 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 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%
OPTN FN30 3.5 02/06/19 CALL 98.0234375 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 GS	-0.01%
OPTN FN30 3.5 02/06/19 PUT 97.109375 JPMC	-0.01%
2.936 R ISWP US0003M P 09/25/2028	-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%
2.97 R ISWP US0003M P 10/09/2028	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
OPTN FN30 3.5 02/06/19 CALL 97.87890625 JPMC	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
3.10 R ISWP US0003M P 10/16/2028	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
OPTN FN30 3.5 02/06/19 PUT 97.265625 JPMC	-0.02%

## Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
3.1215 R ISWP FWD US0003M P 10/02/2028	-0.02%
SWPTN 5WX10Y R 3.0975 USD 01/03/2019 GS	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
OPTN FN30 3.5 02/06/19 CALL 97.72265625 JPMC	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.02%
3.10835 R ISWP US0003M P 11/23/2028	-0.02%
OPTN FN30 3.0 12/06/18 CALL 94.09375 JPMC	-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%
OPTN FN30 3.5 02/06/19 CALL 97.56640625 JPMC	-0.02%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.02%
3.229 R ISWP FWD US0003M P 12/04/2028	-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%
SWPTN 1MX10Y R 3.148 USD 12/21/2018 CI	-0.02%
3.13395 R ISWP US0003M P 10/15/2023	-0.02%
3.15468 R ISWP US0003M P 10/15/2023	-0.02%
3.16125 R ISWP FWD US0003M P 12/21/2028	-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	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.03%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.03%
3.1985 R ISWP US0003M P 10/09/2023	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.03%
3.15 R ISWP US0003M P 11/21/2028	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
3.15046 R ISWP US0003M P 11/21/2028	-0.03%

## Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.03%
3.2145 R ISWP US0003M P 10/26/2028	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.03%
3.21703 R ISWP US0003M P 10/16/2028	-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%
3.143 R ISWP US0003M P 09/28/2028	-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 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 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 JP	-0.03%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.03%
3.1965 R ISWP US0003M P 10/17/2028	-0.03%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.04%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.04%
3.2155 R ISWP US0003M P 11/02/2028	-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%
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 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 CS	-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 JP	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.05%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.06%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.07%
SWPTN 5WX10Y R 3.16 USD 12/17/2018 CI	-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%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.08%
3.05 R ISWP FWD US0003M P 12/19/2020	-0.09%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-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 GS	-0.12%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	-0.12%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.12%
SWPTN 5WX10Y R 3.2775 USD 12/06/2018 BC	-0.14%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.14%
3.2825 R ISWP US0003M P 11/15/2028	-0.14%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CG	-0.21%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.25%
3.1685 R ISWP FWD US0003M P 11/01/2028	-0.26%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.29%
SWPTN 5WX10Y R 3.16125 USD 12/19/2018 GS	-0.33%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.35%
3.10 R ISWP FWD US0003M P 12/19/2023	-0.37%
3.19125 R ISWP US0003M P 11/20/2028	-0.39%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.58%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.75%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.95%
FNMA FN30 TBA 04.5000 12/01/2048	-1.65%
FNMA FN30 TBA 03.5000 12/01/2048	-9.07%

Holdings are unaudited and will vary over time.

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

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