

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
CNH4325A7	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	11/20/2024	USD	-111253000	6.9699	-15,961,997.55	0.14	USD
INR4298A3	INDIAN RUPEE-INR-NDF	Emerging Markets	0	10/24/2024	USD	-18449250.14	83.8794	-219,949.79	0.07	USD
TRY4275B9	TURKISH LIRA	Emerging Markets	0	10/1/2024	USD	284.48	34.1873	8.32	0.00	USD
TRY4290B0	TURKISH LIRA	Emerging Markets	0	10/16/2024	USD	-6559672.1	34.7209	-188,925.56	0.04	USD
TRY4299A3	TURKISH LIRA	Emerging Markets	0	10/25/2024	USD	272442294.92	35.0492	7,773,137.87	0.07	USD
TRY4334A0	TURKISH LIRA	Emerging Markets	0	11/29/2024	USD	119129901.38	36.4427	3,268,965.73	0.16	USD
TRY4339B3	TURKISH LIRA	Emerging Markets	0	12/4/2024	USD	89377730.31	36.6288	2,440,096.08	0.17	USD
TRY4346C2	TURKISH LIRA	Emerging Markets	0	12/11/2024	USD	39956578.82	36.8833	1,083,324.63	0.19	USD
TRY4355A4	TURKISH LIRA	Emerging Markets	0	12/20/2024	USD	218402656.82	37.2105	5,869,378.22	0.22	USD
TRY5128B5	TURKISH LIRA	Emerging Markets	0	5/8/2025	USD	96583531.72	42.4912	2,273,026.64	0.57	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	1	100.0000	0.18	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	39892.63	100.0000	2,035.13	0.00	USD
MXN4346B0	MEXICAN NUEVO PESO	Emerging Markets	0	12/11/2024	USD	-2790665.39	19.8185	-140,811.13	0.20	USD
MXN5042B4	MEXICAN NUEVO PESO	Emerging Markets	0	2/11/2025	USD	-3438481.71	20.0047	-171,883.98	0.37	USD
MXN5044D8	MEXICAN NUEVO PESO	Emerging Markets	0	2/13/2025	USD	-7585435.34	20.0108	-379,066.31	0.37	USD
SWPC0K9N4	MEXICO LA SP MYC	Emerging Markets	1	12/20/2026	USD	300000	0.9680	2,903.88	0.01	USD
SWPC0KQT2	MEXICO LA SP MYC	Emerging Markets	1	6/20/2027	USD	100000	0.8780	878.00	0.01	USD
SWPC0LOM7	MEXICO LA SP MYC	Emerging Markets	1	6/20/2028	USD	100000	0.4561	456.15	0.00	USD
SWPC0M3V8	MEXICO LA SP MYC	Emerging Markets	1	12/20/2028	USD	300000	0.1317	395.18	-0.02	USD
SWPC0M3W6	MEXICO LA SP GST	Emerging Markets	1	12/20/2028	USD	100000	0.1317	131.73	-0.02	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Net Short Duration Instruments	5.2	11/2/2024	USD	3031524.843	9.7370	29,517,957.41	0.07	USD
SWPC0IY27	AT&T INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-7000000	-1.3587	95,106.58	0.02	USD
SWPC0JX26	LENNAR CORPORATION SNR S* ICE	Net Short Duration Instruments	5	12/20/2025	USD	-1200000	-5.7793	69,351.52	0.04	USD
SWPC0KBG6	BOEING CO/THE SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-2100000	-0.1187	2,492.40	0.00	USD
SWPC0KJZ6	SOUTHWEST AIRLINES CO SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-500000	-1.1390	5,695.22	0.01	USD
SWPC0LUG3	GENERAL MOTORS COMPANY SNR S* ICE	Net Short Duration Instruments	5	6/20/2028	USD	-7000000	-14.2793	999,549.64	0.22	USD
SWPC0M7M4	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2024	USD	-7800000	-0.1851	14,437.89	0.00	USD
16411RAL3	CHENIERE SR UNSEC 144A*144A EXCHANGE*	Invest. Grade Credit	5.65	4/15/2034	USD	2000000	103.5400	2,070,800.00	7.16	USD
29273RBK4	ENERGY TRANSFER OPERATNG SR UNSEC	Invest. Grade Credit	4.2	4/15/2027	USD	300000	99.6941	299,082.44	2.29	USD
29273VBA7	ENERGY TRANSFER LP SR UNSEC	Invest. Grade Credit	5.6	9/1/2034	USD	6000000	103.9670	6,238,020.00	7.44	USD
33939HAA7	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	3.363	6/30/2031	USD	2800000	87.6791	2,455,013.62	5.63	USD
33939HAB5	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	4.317	12/30/2039	USD	2800000	80.0395	2,241,106.17	9.32	USD
674599EK7	OCCIDENTAL PETROLEUM COR SR UNSEC SMR	Invest. Grade Credit	5.375	1/1/2032	USD	1200000	101.4558	1,217,469.60	5.87	USD
83007CAA0	6297782 LLC SR UNSEC 144A	Invest. Grade Credit	4.911	9/1/2027	USD	2000000	100.7900	2,015,800.86	2.65	USD
83007CAC6	6297782 LLC SR UNSEC 144A	Invest. Grade Credit	5.026	10/1/2029	USD	2400000	100.3047	2,407,312.78	4.33	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A	Invest. Grade Credit	2.9	3/1/2030	USD	3800000	91.6055	3,481,007.18	4.90	USD

958667AG2	WESTERN MIDSTREAM OPERAT SR UNSEC	Invest. Grade Credit	5.45	11/15/2034	USD	1700000	100.2914	1,704,953.80	7.56	USD
03027XCD0	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	5.55	7/15/2033	USD	1100000	104.8508	1,153,358.45	6.82	USD
03027XBK5	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	2.95	1/15/2051	USD	1500000	67.9112	1,018,668.32	14.92	USD
22822VBG5	CROWN CASTLE INC SR UNSEC	Invest. Grade Credit	5.2	9/1/2034	USD	3000000	101.3442	3,040,327.23	7.54	USD
55903VBC6	WARNERMEDIA HOLDINGS INC SR UNSEC SMR	Invest. Grade Credit	4.279	3/15/2032	USD	1500000	88.8660	1,332,989.66	6.09	USD
573874AN4	MARVELL TECHNOLOGY INC SR UNSEC	Invest. Grade Credit	4.875	6/22/2028	USD	6650000	101.0150	6,717,499.69	3.26	USD
74762EAL6	QUANTA SERVICES INC SR UNSEC	Invest. Grade Credit	5.25	8/9/2034	USD	2700000	102.2901	2,761,834.02	7.53	USD
05401AAL5	AVOLON HOLDINGS LTD SR UNSEC	Invest. Grade Credit	4.25	4/15/2026	USD	4600000	99.0046	4,554,210.96	1.44	USD
05571AAS4	BPCE SA SR NON PREF 144A COERDATE	Invest. Grade Credit	7.003	10/19/2034	USD	7500000	112.0571	8,404,281.08	6.74	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	Invest. Grade Credit	2.528	11/18/2027	USD	243000	93.4076	226,980.39	2.94	USD
05571AAR6	BPCE SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.714	10/19/2029	USD	7500000	106.9415	8,020,609.13	3.53	USD
05946KAR2	BANCO BILBAO VIZCAYA ARG SR NON PREF	Invest. Grade Credit	6.033	3/13/2035	USD	5000000	106.0935	5,304,676.00	7.14	USD
04685A3Z2	ATHENE GLOBAL FUNDING SR SEC 144A	Invest. Grade Credit	5.526	7/11/2031	USD	5000000	102.8349	5,141,747.15	5.50	USD
02005NBU3	ALTY FINANCIAL INC SR UNSEC COER	Invest. Grade Credit	6.848	1/3/2030	USD	3600000	105.6347	3,802,847.80	3.67	USD
05369AAP6	AVIATION CAPITAL GROUP SR UNSEC 144A	Invest. Grade Credit	6.75	10/25/2028	USD	5250000	106.8799	5,611,195.43	3.49	USD
03666HAF8	AVIATION HOLDINGS SR UNSEC 144A	Invest. Grade Credit	7.95	8/11/2028	USD	7550000	106.2159	8,019,297.28	3.27	USD
05964HBB0	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.538	3/14/2030	USD	6800000	103.4392	7,033,865.26	3.91	USD
06051GLH0	BANK OF AMERICA CORP SR UNSEC SOFR	Invest. Grade Credit	5.288	4/25/2034	USD	15000000	104.0035	15,600,524.85	6.84	USD
06738ECG8	BARCLAYS PLC SR UNSEC SOFR	Invest. Grade Credit	6.224	5/9/2034	USD	2000000	107.7762	2,155,524.48	6.65	USD
125491AP5	CI FINANCIAL CORP SR UNSEC	Invest. Grade Credit	4.1	6/15/2051	USD	5000000	69.7384	3,486,919.10	12.35	USD
06738ECE3	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	7.437	11/2/2033	USD	1200000	115.4888	1,385,865.64	6.17	USD
05964HBA2	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.552	3/14/2028	USD	2000000	102.2109	2,044,217.44	2.28	USD
088929AC8	BGC GROUP INC SR UNSEC	Invest. Grade Credit	8	5/25/2028	USD	4300000	107.6493	4,628,921.45	3.11	USD
14040HDC6	CAPITAL ONE FINANCIAL CO SR UNSEC SOFR	Invest. Grade Credit	7.624	10/30/2031	USD	5000000	113.6877	5,684,386.90	4.91	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	3.785	3/17/2033	USD	5000000	93.7233	4,686,164.60	6.35	USD
172967PA3	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	6.27	11/17/2033	USD	10000000	109.8879	10,988,794.10	6.39	USD
172967PL9	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	5.449	6/11/2035	USD	15000000	104.3447	15,651,704.70	7.47	USD
256141AB8	DOCTORS CO INTERINSURANC SURPLUS 144A	Invest. Grade Credit	4.5	1/18/2032	USD	2000000	84.7592	1,695,184.00	5.99	USD
30190AAF1	F&G ANNUITIES & LIFE INC SR UNSEC	Invest. Grade Credit	6.5	6/4/2029	USD	2600000	103.0625	2,679,623.98	3.95	USD
302635AH0	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.625	1/15/2027	USD	9000000	94.0803	8,467,224.30	2.18	USD
302635AN7	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	6.875	8/15/2029	USD	3200000	104.1559	3,332,988.67	4.06	USD
303901BB7	FAIRFAX FINL HLDGS LTD SR UNSEC	Invest. Grade Credit	4.85	4/17/2028	USD	4000000	101.2362	4,049,449.28	3.11	USD
36143L2L8	GA GLOBAL FUNDING TRUST SEC 144A	Invest. Grade Credit	5.5	1/8/2029	USD	3000000	103.7667	3,113,002.35	3.75	USD
37959GAF4	GLOBAL ATLANTIC FIN CO SR UNSEC 144A	Invest. Grade Credit	6.75	3/15/2054	USD	400000	106.5011	426,004.45	12.36	USD
38141GA53	GOLDMAN SACHS GROUP INC SOFR	Invest. Grade Credit	6.561	10/24/2034	USD	5000000	112.9378	5,646,889.40	6.90	USD
404280CH0	HSDC HOLDINGS PLC SOFR SR UNSEC	Invest. Grade Credit	2.848	6/4/2031	USD	1600000	91.0641	1,457,026.06	5.13	USD
404280EE5	HSDC HOLDINGS PLC SR UNSEC COER	Invest. Grade Credit	5.719	3/4/2035	USD	2000000	106.3062	2,126,124.86	7.25	USD
41068XAE0	HANNON ARMSTRONG SUSTAIN SR UNSEC 144A	Invest. Grade Credit	6.375	7/1/2034	USD	3200000	102.4103	3,277,128.99	7.04	USD
46188BAD4	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	4.15	4/15/2032	USD	1101000	95.5825	1,052,363.75	6.25	USD
46188BAG7	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	4.875	2/1/2035	USD	1000000	98.7642	987,641.88	7.86	USD
46647PEK8	JPMORGAN CHASE & CO SR UNSEC SOFR	Invest. Grade Credit	5.294	7/22/2035	USD	2400000	104.3333	2,503,998.12	7.60	USD

53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	Invest. Grade Credit	4.3	2/1/2061	USD	4000000	67.2791	2,691,165.60	11.88	USD
53079EBM5	LIBERTY MUTUAL GROUP INC JR SUB 144A RVC	Invest. Grade Credit	4.125	12/15/2051	USD	6700000	94.6271	6,340,013.36	1.83	USD
539439AU3	LEONIS BANKING GROUP PLC JR SUB	Invest. Grade Credit	7.5	12/31/9999	USD	6000000	101.1643	6,069,858.00	0.92	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	Invest. Grade Credit	5.077	2/15/2069	USD	4500000	92.3875	4,157,436.60	13.45	USD
61747YFE0	MORGAN STANLEY SR UNSEC SOFR	Invest. Grade Credit	5.25	4/21/2034	USD	20000000	103.3179	20,663,583.40	6.82	USD
65535HBV0	NOMURA HOLDINGS INC SR UNSEC	Invest. Grade Credit	5.783	7/3/2034	USD	2750000	105.1125	2,890,594.96	7.40	USD
67403AAD1	OAKTREE SR UNSEC 144A*144A EXCHANGE*	Invest. Grade Credit	6.5	7/23/2029	USD	1500000	101.6012	1,524,017.79	4.04	USD
67740QAH9	OHIO NAT FINANCIAL SRVS SR UNSEC 144A	Invest. Grade Credit	6.8	1/24/2030	USD	6300000	100.7022	6,344,241.18	4.28	USD
69121KAG9	BLUE OWL CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.875	6/11/2028	USD	9700000	91.6586	8,890,888.76	3.41	USD
80282KAZ9	JOINTLANDER HOLDINGS USA SR UNSEC	Invest. Grade Credit	3.244	10/5/2026	USD	2000000	97.3236	1,946,471.08	1.88	USD
89787EAA9	TRUSTAGE FINANCIAL GROUP SR UNSEC	Invest. Grade Credit	4.625	4/15/2032	USD	5300000	92.3894	4,896,638.84	6.07	USD
902613BH0	UBS GROUP AG SR UNSEC 144A	Invest. Grade Credit	5.699	2/8/2035	USD	9000000	105.5969	9,503,719.92	7.20	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	3.35	3/2/2033	USD	7000000	91.4484	6,401,391.22	6.40	USD
EJ1128721	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	0	4/2/2032	USD	8000000	67.6192	5,409,539.36	7.28	USD
067316AF6	BACARDI LTD SR UNSEC 144A SMR	Invest. Grade Credit	4.7	5/15/2028	USD	1000000	100.0375	1,000,374.96	3.18	USD
50077LAB2	KRAFT HEINZ FOODS CO SR UNSEC	Invest. Grade Credit	4.375	6/1/2046	USD	5000000	88.5690	4,428,451.55	12.70	USD
654744AD3	NISSAN MOTOR CO SR UNSEC 144A	Invest. Grade Credit	4.81	9/17/2030	USD	3100000	94.7896	2,938,476.14	4.99	USD
126650BS8	CVS PASS-THROUGH TRUST CO GTD 144A	Invest. Grade Credit	7.507	1/10/2032	USD	4048072.31	106.6512	4,317,317.01	3.21	USD
83192PAD0	SMITH & NEPHEW PLC SR UNSEC	Invest. Grade Credit	5.4	3/20/2034	USD	5000000	104.0369	5,201,844.00	7.28	USD
07274EAL7	BAYER US FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	6.5	11/21/2033	USD	2200000	108.2713	2,381,969.02	6.80	USD
07274EAM5	BAYER US FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	6.875	11/21/2053	USD	2300000	112.1642	2,579,776.26	12.19	USD
07274NAL7	BAYER US FINANCE II LLC SR UNSEC 144A	Invest. Grade Credit	4.375	12/15/2028	USD	358000	98.7132	353,393.10	3.73	USD
01166VAA7	ALASKA AIRLINES 2020 TR LLC 144A	Invest. Grade Credit	4.8	2/15/2029	USD	2402564.12	100.0025	2,402,625.15	2.27	USD
023770AA8	AMER AIRLN 15-1 A PTT SEC	Invest. Grade Credit	3.375	11/1/2028	USD	4344421.72	95.0746	4,130,441.57	2.09	USD
036752AP8	ANTHEM INC SR UNSEC	Invest. Grade Credit	2.55	3/15/2031	USD	3300000	89.5414	2,954,866.13	5.78	USD
037735DB0	APPALACHIAN POWER CO SR UNSEC	Invest. Grade Credit	5.65	4/1/2034	USD	1900000	105.2082	1,998,955.74	7.23	USD
02377LAA2	AMER AIRLINE 19-1A PTT LLC SEC	Invest. Grade Credit	3.15	8/15/2033	USD	4535128.91	93.2828	4,230,493.87	4.79	USD
02378MAA9	AMER AIRLINE 19-1A PTT EETC SEC	Invest. Grade Credit	3.5	8/15/2033	USD	453512.84	89.7564	407,056.89	4.66	USD
092113AX7	BLACK HILLS CORP SR UNSEC	Invest. Grade Credit	6	1/15/2035	USD	4100000	106.5454	4,368,359.43	7.58	USD
102291AA9	BOWDOIN COLLEGE UNSEC	Invest. Grade Credit	4.693	7/1/2112	USD	6600000	87.4050	5,768,732.84	18.29	USD
23331ABS7	D.R. HORTON INC SR UNSEC	Invest. Grade Credit	5	10/15/2034	USD	4000000	101.4404	4,057,615.52	7.72	USD
268317AZ7	ELECTRICITE DE FRANCE SA SR UNSEC 144A	Invest. Grade Credit	5.95	4/22/2034	USD	5500000	106.5317	5,859,245.98	7.17	USD
29717PBA4	ESSEX PORTFOLIO LP SR UNSEC	Invest. Grade Credit	5.5	4/1/2034	USD	5000000	103.9998	5,199,987.90	7.24	USD
345397B28	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	3.375	11/13/2025	USD	200000	98.1231	196,246.30	1.07	USD
345397C35	FORD MOTOR CREDIT CO LLC	Invest. Grade Credit	7.35	11/4/2027	USD	5000000	106.2123	5,310,614.65	2.72	USD
345397C43	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.95	3/6/2026	USD	4500000	102.3883	4,607,473.05	1.30	USD
345397C92	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.8	5/12/2028	USD	10000000	104.8103	10,481,026.80	3.17	USD
345397D83	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	5.8	3/5/2027	USD	1000000	101.8475	1,018,475.38	2.21	USD

345397E66	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.125	3/8/2034	USD	4000000	101.2859	4,051,437.24	6.84	USD
361841AT6	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	5.625	9/15/2034	USD	1500000	102.2041	1,533,061.50	7.42	USD
462613AP5	IPALCO ENTERPRISES INC 1ST LIEN	Invest. Grade Credit	4.25	5/1/2030	USD	2600000	96.7281	2,514,930.47	4.74	USD
69352PAT0	IPF CAPITAL FUNDING INC SR UNSEC	Invest. Grade Credit	5.25	9/1/2034	USD	2900000	103.0299	2,987,865.97	7.58	USD
694308HH3	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	4.75	2/15/2044	USD	3000000	89.3440	2,680,320.30	11.02	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.55	7/1/2030	USD	1300000	99.2670	1,290,470.94	4.78	USD
694308JN8	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.95	7/1/2050	USD	700000	91.0000	636,999.73	12.35	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.5	7/1/2040	USD	1500000	90.2935	1,354,402.35	10.15	USD
78572XAG6	SADRA HEALTH/CAPTE CORP SR UNSEC	Invest. Grade Credit	3.9	10/15/2029	USD	4600000	94.7956	4,360,595.48	4.41	USD
871911AU7	SYSTEM ENERGY RESOURCES 1ST MTGE	Invest. Grade Credit	6	4/15/2028	USD	1900000	104.9746	1,994,516.51	3.11	USD
90932WAA1	UNITED AIR 2024-1 AAPT1 LETH SEC	Invest. Grade Credit	5.45	2/15/2037	USD	1900000	104.4588	1,984,717.96	6.42	USD
AR6200521	PACIFIC NATIONAL FINANCE SR UNSEC	Invest. Grade Credit	4.75	3/22/2028	USD	1700000	97.8220	1,662,974.00	3.07	USD
BKL856816	CASTLELAKE QATAR LND TRUST 2021-1 TSFR3M	Invest. Grade Credit	2.95	5/13/2031	USD	7561014.18	94.7647	7,165,176.11	3.13	USD
SWPC0J3N3	FORD MOTOR CREDIT COMPANY LLC SNR S* ICE	Invest. Grade Credit	5	12/20/2024	USD	-1000000	-1.0560	10,559.55	0.00	USD
262051AA3	FORESEA HOLDING SA 144A 7.5% 2030	High Yield Credit	7.5	6/15/2030	USD	11137	95.8688	10,676.90	3.17	USD
47077WAC2	JANE STREET GRP/JSG FIN SR SEC 144A	High Yield Credit	7.125	4/30/2031	USD	2000000	106.0390	2,120,780.00	3.44	USD
L26915AA3	FORESEA HOLDING SA REGS 7.5% 2030	High Yield Credit	7.5	6/15/2030	USD	16277	95.8688	15,604.56	3.17	USD
98877DAF2	ZF NA CAPITAL SR UNSEC 144A	High Yield Credit	6.75	4/23/2030	USD	1200000	100.9184	1,211,020.80	4.50	USD
023772AB2	AMER AIRLN 13-1 A PASS T	High Yield Credit	4	1/15/2027	USD	797999.62	98.5219	786,204.15	0.73	USD
SWU01XLH4	IRS AUD 4.75000 12/20/28-5Y LCH	Government Related	4.75	12/20/2033	AUD	202400000	1.6930	2,377,184.55	3.99	USD
SWU022J84	IRS AUD 4.50000 02/15/29-5Y LCH	Government Related	4.5	2/15/2034	AUD	131300000	0.6258	569,991.94	3.94	USD
68333ZAY3	ONTARIO (PROVINCE OF)	Government Related	3.65	6/2/2033	CAD	16400000	101.0633	12,268,691.22	7.44	USD
68333ZBC0	ONTARIO (PROVINCE OF) SR UNSEC	Government Related	4.15	6/2/2034	CAD	19000000	104.2344	14,659,713.66	8.02	USD
74814ZFS7	PROVINCE OF QUEBEC SR UNSEC 144A	Government Related	3.6	9/1/2033	CAD	16400000	100.5166	12,202,316.96	7.63	USD
74814ZFT5	PROVINCE OF QUEBEC SR UNSEC	Government Related	4.45	9/1/2034	CAD	4100000	106.5276	3,233,008.44	8.11	USD
CNZ400019	FIN FUT CAN 10YR BOND MSE 12/18/24	Government Related	6	12/19/2024	CAD	38400000	125.0100	35,533,395.02	7.20	USD
SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	Government Related	3.5	6/1/2032	CAD	-64000000	5.3603	-2,539,387.56	6.74	USD
345214BL3	FASTR 2024-AA A3 144A	Securitized	4.972	3/15/2030	CAD	2400000	103.4764	1,838,286.30	3.55	USD
008911BJ7	AIR CANADA SEC 144A	Invest. Grade Credit	4.625	8/15/2029	CAD	900000	98.5000	656,204.89	3.34	USD
609207BD6	MONDELEZ INTERNATIONAL SR UNSEC	Invest. Grade Credit	4.625	7/3/2031	CAD	5000000	103.5935	3,834,099.71	5.75	USD
AS3459300	ROLLS-ROYCE PLC	Invest. Grade Credit	1.625	5/9/2028	EUR	100000	94.9630	105,983.48	3.49	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC	Invest. Grade Credit	5.625	5/19/2031	EUR	900000	102.3972	1,028,523.29	1.39	USD
ZK6504318	ING GROEP NV SR UNSEC	Invest. Grade Credit	4.5	5/23/2029	EUR	400000	104.5828	466,878.66	3.41	USD
BN9909951	MUNDYS SPA SR UNSEC	High Yield Credit	1.875	2/12/2028	EUR	400000	94.7059	422,786.06	3.26	USD
87666S9A0	TESCO PROPERTY FIN 3 PLC MTGE BACKED	Invest. Grade Credit	5.744	4/13/2040	GBP	574872.87	101.0883	779,496.99	6.87	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	Invest. Grade Credit	5.8006	10/13/2040	GBP	629095.2	101.0792	852,942.75	7.00	USD
EJ0003859	TESCO PROPERTY FIN 5 PLC	Invest. Grade Credit	5.6611	10/13/2041	GBP	92518.85	100.2951	124,466.35	7.42	USD
EJ7156114	ROLLS-ROYCE PLC SR UNSEC	Invest. Grade Credit	3.375	6/18/2026	GBP	100000	97.5740	130,880.81	1.63	USD
ZO9246679	ROLLS-ROYCE PLC SR UNSEC REGS	Invest. Grade Credit	5.75	10/15/2027	GBP	200000	102.1866	274,135.90	2.59	USD
10010YAA0	TURK HAVA YOLLARI SEC 144A	Emerging Markets	4.2	9/15/2028	USD	2008540.45	97.1217	1,950,728.63	1.41	USD
105756CH1	FED REPUBLIC OF BRAZIL SR UNSEC	Emerging Markets	6.125	3/15/2034	USD	11500000	102.1539	11,747,701.95	6.96	USD
38122ND82	GOLDEN ST TOBACCO SEC	Municipal/Other	3.85	6/1/2050	USD	10710000	93.8068	10,046,712.56	3.31	USD
651779BZ2	NEWPORT BCH COPS-B-BA	Municipal/Other	7.168	7/1/2040	USD	3455000	116.6095	4,028,859.26	7.40	USD

70869PFT9	PA ECON DEV-B-BABS	Municipal/Other	6.532	6/15/2039	USD	600000	112.1693	673,015.80	7.93	USD
30767EAD1	FARM CREDIT BK OF TEXAS PFD 144A RVC	Invest. Grade Credit	5.7	12/31/9999	USD	1700000	100.5263	1,708,946.32	0.91	USD
30767EAE9	FARM CREDIT BK OF TEXAS PFD 144A RVC	Invest. Grade Credit	7.75	12/31/9999	USD	2500000	103.3322	2,583,304.55	3.63	USD
808513AR6	CHARLES SCHWAB CORP PFD	Invest. Grade Credit	5	12/31/9999	USD	4200000	95.8738	4,026,698.17	2.59	USD
02369GAA3	AMER AGCREDIT ACA PFD	High Yield Credit	5.25	12/31/9999	USD	6000000	97.9933	5,879,600.76	1.51	USD
262051105	FORESEA HOLDING SA B 144A *PROXY*	Municipal/Other	0	12/31/9999	USD	62	24.6563	1,528.69	0.00	USD
262051204	FORESEA HOLDING SA C 144A	Municipal/Other	0	12/31/9999	USD	561	24.6563	13,832.16	0.00	USD
L26915113	FORESEA HOLDING SA B REGS *PROXY*	Municipal/Other	0	12/31/9999	USD	157	24.6563	3,871.03	0.00	USD
L26915121	FORESEA HOLDING SA C REGS	Municipal/Other	0	12/31/9999	USD	1418	24.6563	34,962.56	0.00	USD
908142086	STATE STREET UNINVESTED CASH - AUD	Net Short Duration Instruments	3.59	12/31/2030	AUD	174598.09	100.0000	121,127.46	0.00	USD
920142031	STATE STREET UNINVESTED CASH - CAD	Net Short Duration Instruments	3.54	12/31/2030	CAD	538246.37	100.0000	398,420.64	0.00	USD
929142073	STATE STREET UNINVESTED CASH - EUR	Net Short Duration Instruments	2.666	12/1/2030	EUR	240513.54	100.0000	268,425.20	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	0	12/31/2030	JPY	71738	100.0000	501.52	0.00	USD
988142055	STATE STREET UNINVESTED CASH - GBP	Net Short Duration Instruments	4.2	12/1/2030	GBP	140871.56	100.0000	188,957.96	0.00	USD
998142038	STATE STREET UNINVESTED CASH - USD	Net Short Duration Instruments	4.58	12/1/2030	USD	539947.37	100.0000	539,947.37	0.00	USD
EUR4276F6	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	10/2/2024	USD	0	0.8960	0.00	0.01	USD
AUD4276E8	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	10/2/2024	USD	0	1.4414	0.00	0.01	USD
AUD4309C3	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	11/4/2024	USD	4960000	1.4407	3,442,801.94	0.10	USD
CAD4276F7	CANADIAN DOLLAR	Net Short Duration Instruments	0	10/2/2024	USD	42195.35	1.3509	31,234.48	0.01	USD
CAD4309C5	CANADIAN DOLLAR	Net Short Duration Instruments	0	11/4/2024	USD	-59923612.96	1.3498	-44,392,892.65	0.10	USD
EUR4309L4	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	11/4/2024	USD	-30618000	0.8947	-34,220,570.57	0.10	USD
GBP4276G6	BRITISH POUND STERLING	Net Short Duration Instruments	0	10/2/2024	USD	0	0.7455	0.00	0.01	USD
GBP4309D4	BRITISH POUND STERLING	Net Short Duration Instruments	0	11/4/2024	USD	-2874000	0.7455	-3,854,929.12	0.10	USD
ILS4292A2	ISRAELI SHEKEL	Net Short Duration Instruments	0	10/18/2024	USD	-1782655	3.7185	-479,405.64	0.05	USD
KRW4297A6	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	10/23/2024	USD	298010736	#####	227,111.31	0.06	USD
NOK4276B6	NORWEGIAN KRONER	Net Short Duration Instruments	0	10/2/2024	USD	-73745.24	10.5327	-7,001.58	0.01	USD
NOK4309A9	NORWEGIAN KRONER	Net Short Duration Instruments	0	11/4/2024	USD	-1861881.52	10.5290	-176,834.36	0.10	USD
USDU3TEF2	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	EUR	0	0.0000	-86,437.68	0.00	USD
USDU3TK99	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	EUR	30618000	0.0000	34,256,199.16	0.09	USD
USDU3U1H9	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	GBP	0	0.0000	-52,464.87	0.00	USD
USDU3U7C4	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	GBP	2874000	0.0000	3,843,819.80	0.09	USD

USDU3UDE3	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	AUD	0	0.0000	54,570.67	0.00	USD
USDU3UJQ0	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	AUD	-4960000	0.0000	-3,404,261.28	0.09	USD
USDU3UPZ3	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	CAD	-42195.35	0.0000	-111,198.41	0.00	USD
USDU3UW51	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	CAD	59923612.96	0.0000	44,636,992.08	0.09	USD
USDU3VEZ3	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	NOK	73745.24	0.0000	8,004.00	0.00	USD
USDU3VLG7	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	NOK	1861881.52	0.0000	176,037.00	0.09	USD
USDU40RR4	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	2/13/2025	MXN	7585435.34	0.0000	374,931.93	0.37	USD
USDU463U0	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	10/1/2024	TRY	-284.48	0.0000	-45.82	0.00	USD
USDU46546	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	11/20/2024	CNH	111253000	0.0000	15,699,952.02	0.14	USD
USDU46KS6	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	10/18/2024	ILS	1782655	0.0000	492,127.01	0.04	USD
USDU47IF5	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/8/2025	TRY	-96583531.72	0.0000	-2,173,102.30	0.59	USD
USDU487J7	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	11/29/2024	TRY	-119129901.38	0.0000	-3,155,550.00	0.16	USD
USDU48FS8	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	12/4/2024	TRY	-89377730.31	0.0000	-2,370,919.30	0.17	USD
USDU48GX6	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	10/24/2024	INR	18449250.14	0.0000	219,396.15	0.06	USD
USDU48JH8	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	10/23/2024	KRW	-298010736	0.0000	-223,069.90	0.06	USD
USDU48RF3	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	2/11/2025	MXN	3438481.71	0.0000	168,885.00	0.36	USD
USDU48RG1	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	12/11/2024	MXN	2790665.39	0.0000	138,487.00	0.19	USD
USDU48S88	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	12/11/2024	TRY	-39956578.82	0.0000	-1,058,592.63	0.19	USD
USDU48VC5	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	10/16/2024	TRY	6559672.1	0.0000	188,154.42	0.04	USD
USDU490Z6	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	12/20/2024	TRY	-218402656.82	0.0000	-5,817,090.34	0.22	USD
USDU49904	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	10/25/2024	TRY	-272442294.92	0.0000	-7,723,491.33	0.06	USD
004421WQ2	ACE 2006-HE1 A2D TSFR1M+71.448BP	Net Short Duration Instruments	5.56926	2/25/2036	USD	13823.75	98.9739	13,681.90	0.68	USD
00792MAA1	AG 2024-NLP A TSFR1M+201.564BP 144A	Net Short Duration Instruments	7.11215	8/16/2041	USD	12100000	100.2286	12,127,658.18	0.00	USD
030725Q32	AMSI 2005-R9 M1 TSFR1M+81.948BP	Net Short Duration Instruments	5.67426	11/25/2035	USD	38549.79	98.2574	37,878.02	1.03	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	Net Short Duration Instruments	5.96926	10/25/2034	USD	72982.68	100.0584	73,025.30	0.01	USD
07336CAA1	BDS 2022-FL12 A TSFR1M+213.65BP 144A	Net Short Duration Instruments	7.10132	8/19/2038	USD	3199969.75	100.5092	3,216,264.00	0.05	USD
073914VW0	BSMSI 1997-6-1A WM16 WC9.2379	Net Short Duration Instruments	8.31378	3/25/2031	USD	60.42	100.0755	60.47	0.32	USD
12433UAA3	BX 2018-GW A TSFR1M+109.701BP 144A	Net Short Duration Instruments	6.19401	5/15/2035	USD	4000000	99.9510	3,998,040.80	0.03	USD
12666TAG1	CWL 2006-11 2AV TSFR1M+41.448BP	Net Short Duration Instruments	5.26926	9/25/2046	USD	54922.89	99.9025	54,869.32	0.07	USD

147271AA8	CFMT 2019-RM3 A 144A	Net Short Duration Instruments	2.8	6/25/2069	USD	65856.02	99.7610	65,698.64	0.71	USD
20049AAA6	COMM 2020-CBM A1 144A	Net Short Duration Instruments	2.314911	2/10/2037	USD	450000	98.6735	444,030.89	0.35	USD
23242EAG4	CWL 2006-13 2AV TSFR1M+41.448BP	Net Short Duration Instruments	5.26926	1/25/2037	USD	216154.39	99.7433	215,599.55	0.29	USD
23308LAA2	DBGS 2021-W52 A TSFR1M+150.928BP 144A	Net Short Duration Instruments	6.60628	10/15/2036	USD	1000000	97.7026	977,026.40	-0.02	USD
29880YAJ8	ESAIL 2007-3A A3C SONIA+106.93BP 144A	Net Short Duration Instruments	6.02503	6/13/2045	GBP	331595.74	99.7000	443,451.34	0.02	USD
3128HD3Z0	FH ARM 847116 H15T1Y+221.5 10.546	Net Short Duration Instruments	6.774	2/1/2033	USD	6879.3	101.5596	6,986.59	0.28	USD
3128HDZD4	FH ARM 847040 H15T1Y+225.1 11.28	Net Short Duration Instruments	6.626	2/1/2029	USD	17.02	100.0546	17.03	0.46	USD
31295KQ31	FH ARM 786774 H15T1Y+212.5 11.365	Net Short Duration Instruments	7.25	8/1/2029	USD	918.09	101.3788	930.75	0.90	USD
31295N2Y3	FH ARM 789791 H15T1Y+250 10.125	Net Short Duration Instruments	6.625	10/1/2032	USD	33273.25	102.2469	34,020.87	-0.49	USD
31295N4W5	FH ARM 789837 H15T1Y+183 9.455	Net Short Duration Instruments	3.955	8/1/2032	USD	12553.87	99.1898	12,452.16	0.82	USD
31295N5H7	FH ARM 789848 H15T1Y+225 10.212	Net Short Duration Instruments	6.375	10/1/2032	USD	2416	101.5256	2,452.86	-0.51	USD
31337NN38	FH ARM 611310 H15T1Y+225 10.25	Net Short Duration Instruments	6.375	1/1/2032	USD	12885.81	101.3539	13,060.27	-0.25	USD
31339LJW1	FHR 2396 FM SOFR30A+56.448BP	Net Short Duration Instruments	5.90655	12/15/2031	USD	1308.56	99.9570	1,308.00	0.05	USD
3133TLPF9	FHR 2177 F SOFR30A+56.448BP	Net Short Duration Instruments	5.90655	8/15/2029	USD	2337.6	99.9493	2,336.41	0.06	USD
3133TPV48	FHR 2248 FB SOFR30A+61.448BP	Net Short Duration Instruments	5.95655	9/15/2030	USD	715.04	99.7623	713.34	0.09	USD
31359PX84	FNR 1997-42-ZC SEQ WM25 WC7.2	Net Short Duration Instruments	6.5	7/18/2027	USD	1674.19	100.5839	1,683.96	0.56	USD
31378KEP5	FN ARM 400742 H15T1Y+209.5 11.22	Net Short Duration Instruments	7.095	9/1/2027	USD	7042.97	101.2048	7,127.82	0.81	USD
31385WXE4	FN ARM 555177 H15T1Y+221.1 10.041	Net Short Duration Instruments	6.335	1/1/2033	USD	7442.55	102.6027	7,636.26	0.50	USD
31391GYZ3	FN ARM 666828 H15T1Y+184.8 10.348	Net Short Duration Instruments	5.973	11/1/2032	USD	4189.36	100.7722	4,221.71	0.61	USD
31391JMS6	FN ARM 668269 H15T1Y+199.8 10.381	Net Short Duration Instruments	6.998	10/1/2032	USD	430.9	101.6177	437.87	0.77	USD
31392CYH1	FNGT 2002-T6 A4 VA WM28 WC8.7379	Net Short Duration Instruments	5.20233	3/25/2041	USD	4235.92	96.8719	4,103.42	0.00	USD
31392GFS9	FNGT 2002-T18 A5 WM28 WC6.1849	Net Short Duration Instruments	4.79577	5/25/2042	USD	5517.17	101.2991	5,588.84	0.00	USD
31392MP22	FHR 2466 FV SOFR30A+66.448BP	Net Short Duration Instruments	6.00655	3/15/2032	USD	1190.69	99.9952	1,190.63	0.13	USD
31400JND7	FN ARM 688988 H15T1Y+212.6 9.251	Net Short Duration Instruments	6.97	5/1/2033	USD	11894.4	102.4805	12,189.44	0.30	USD
31406A3K6	FN 804602 RFUCCT1Y+154.5BP 9.507	Net Short Duration Instruments	5.941	12/1/2034	USD	17419.47	102.1589	17,795.54	0.28	USD
36202K2M6	GN II ARM 8880M 07/25 10	Net Short Duration Instruments	4.875	6/20/2026	USD	473.29	99.6233	471.51	0.58	USD
36202K6Y6	GN II ARM 8987M 01/18 10	Net Short Duration Instruments	3.75	10/20/2026	USD	244.64	99.2957	242.92	0.57	USD
36202KS89	GN II ARM 8643M 07/25 12	Net Short Duration Instruments	5	6/20/2025	USD	198.08	99.6743	197.43	0.33	USD
36202KSD8	GN II ARM 8616M 07/25 11	Net Short Duration Instruments	4.875	4/20/2025	USD	37.04	99.7957	36.96	0.25	USD

36202KSQ9	GN II ARM 8627M 07/25 11	Net Short Duration Instruments	4.875	5/20/2025	USD	112.73	99.6827	112.37	0.33	USD
36202KUK9	GN II ARM 8686M 10/24 12	Net Short Duration Instruments	4	8/20/2025	USD	80.37	99.5878	80.04	0.40	USD
36202KUY9	GN II ARM 8699M 10/24 11	Net Short Duration Instruments	3.625	9/20/2025	USD	302.21	99.9831	302.16	0.44	USD
36202KVA0	GN II ARM 8709M 01/18 10	Net Short Duration Instruments	3.75	10/20/2025	USD	314.49	99.5256	313.00	0.38	USD
36202KWG6	GN II ARM 8747M 01/18 11.5	Net Short Duration Instruments	3.75	11/20/2025	USD	205.76	99.5536	204.84	0.41	USD
36202KXJ9	GN II ARM 8781M 04/25 10	Net Short Duration Instruments	4.625	1/20/2026	USD	212.41	99.4808	211.31	0.42	USD
36225CA89	GN II ARM 80030M 04/25 11	Net Short Duration Instruments	4.625	1/20/2027	USD	278.75	99.5498	277.50	0.46	USD
36225CB54	GN II ARM 80059M 07/25 10.5	Net Short Duration Instruments	4.875	4/20/2027	USD	305.08	99.3360	303.05	0.65	USD
36225CB62	GN II ARM 80060M 07/25 11	Net Short Duration Instruments	4.875	4/20/2027	USD	436.62	99.6943	435.29	0.65	USD
36225CBL9	GN II ARM 80042M 04/25 10	Net Short Duration Instruments	4.625	2/20/2027	USD	1816.3	99.1758	1,801.33	0.46	USD
36225CBP0	GN II ARM 80045M 04/25 11	Net Short Duration Instruments	4.625	2/20/2027	USD	1306	99.4239	1,298.48	0.46	USD
36225CC87	GN II ARM 80094M 10/24 11	Net Short Duration Instruments	3.625	7/20/2027	USD	375.11	99.6283	373.72	0.81	USD
36225CD29	GN II ARM 80120M 01/18 10.5	Net Short Duration Instruments	3.75	10/20/2027	USD	551.15	99.6850	549.41	0.63	USD
36225CD52	GN II ARM 80123M 01/18 11.5	Net Short Duration Instruments	3.75	10/20/2027	USD	672.61	99.2142	667.32	0.63	USD
36225CDW3	GN II ARM 80116M 10/24 12	Net Short Duration Instruments	4	9/20/2027	USD	594.48	99.9082	593.93	0.84	USD
36225CF43	GN II ARM 80186M 07/25 10.5	Net Short Duration Instruments	4.875	4/20/2028	USD	1076.19	100.2714	1,079.11	0.67	USD
36225CF50	GN II ARM 80187M 07/25 11	Net Short Duration Instruments	4.875	4/20/2028	USD	612.03	99.4221	608.49	0.67	USD
36225CFJ0	GN II ARM 80168M 04/25 10	Net Short Duration Instruments	4.625	2/20/2028	USD	2902.6	99.6690	2,892.99	0.45	USD
36225CFL5	GN II ARM 80170M 04/25 11	Net Short Duration Instruments	4.625	2/20/2028	USD	1362.69	99.5792	1,356.96	0.45	USD
36225CFM3	GN II ARM 80171M 04/25 11.5	Net Short Duration Instruments	4.625	2/20/2028	USD	205.05	99.7917	204.62	0.45	USD
36225CFW1	GN II ARM 80180M 04/25 11	Net Short Duration Instruments	4.625	3/20/2028	USD	3949.56	99.7685	3,940.42	0.45	USD
36225CG75	GN II ARM 80221M 10/24 10	Net Short Duration Instruments	3.625	8/20/2028	USD	5125.49	99.4684	5,098.24	0.86	USD
36225CKD7	GN II ARM 80291M 07/25 10	Net Short Duration Instruments	4.875	6/20/2029	USD	2090.52	99.3931	2,077.83	0.65	USD
36225CKN5	GN II ARM 80300M 10/24 11	Net Short Duration Instruments	3.625	7/20/2029	USD	2160.66	99.5851	2,151.70	0.85	USD
36225CMM5	GN II ARM 80363M 04/25 10.5	Net Short Duration Instruments	4.625	1/20/2030	USD	7520.2	100.0863	7,526.69	0.40	USD
36225CNY8	GN II ARM 80406M 07/25 10.5	Net Short Duration Instruments	4.875	5/20/2030	USD	2054.69	99.3711	2,041.77	0.63	USD
36225CU38	GN II ARM 80601M 07/25 9	Net Short Duration Instruments	4.875	5/20/2032	USD	1575.68	99.4872	1,567.60	0.58	USD
36225CUM6	GN II ARM 80587M 04/25 10.5	Net Short Duration Instruments	4.625	3/20/2032	USD	2163.79	100.3052	2,170.39	0.32	USD
36225CVD5	GN II ARM 80611M 07/25 10	Net Short Duration Instruments	4.875	6/20/2032	USD	2532.95	100.4607	2,544.62	0.58	USD



36266DAA2	GSMS 2022-GTWY A TSFR1M+340BP 144A	Net Short Duration Instruments	8.497	9/15/2027	USD	2600000	100.2783	2,607,236.58	0.02	USD
437084HU3	HEAT 2005-1 M5 TSFR1M+120.948BP	Net Short Duration Instruments	6.06426	5/25/2035	USD	31211.03	99.2445	30,975.23	0.46	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A	Net Short Duration Instruments	7.5856	8/15/2039	USD	4500000	100.4559	4,520,516.85	0.03	USD
466247EA7	JPMMT 2004-A4 3A1 ARM WM34 WC4.6	Net Short Duration Instruments	7.350669	9/25/2034	USD	53130.43	97.7203	51,919.23	0.54	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	Net Short Duration Instruments	6.988621	4/25/2035	USD	870.86	100.8098	877.91	0.44	USD
466247NZ2	JPMMT 2005-A2 7CB1 ARM WM33 WC5.1378	Net Short Duration Instruments	5.501551	4/25/2035	USD	297.4	101.3428	301.39	0.33	USD
46630XAF5	JPMAC 2007-CH3 A5 TSFR1M+37.448BP	Net Short Duration Instruments	5.22926	3/25/2037	USD	85462.02	98.7351	84,381.04	0.36	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	Net Short Duration Instruments	6.13442	10/20/2029	USD	10989.48	101.9999	11,209.26	0.52	USD
59020UGF6	MLCC 2004-D A1 TSFR1M+77.448BP	Net Short Duration Instruments	5.62926	9/25/2029	USD	1609.86	101.3934	1,632.29	0.15	USD
61749LAR2	MSM 2006-8AR 6A1 WM36 WC2.3681	Net Short Duration Instruments	7.152886	6/25/2036	USD	12211.56	97.2472	11,875.40	0.67	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	Net Short Duration Instruments	6.30648	11/15/2038	USD	1200000	97.1958	1,166,350.08	-0.05	USD
64831HAM5	NRZT 2023-NQM1 A1A 144A	Net Short Duration Instruments	6.864	10/25/2063	USD	10901260.99	101.8810	11,106,313.71	1.00	USD
67118CAA9	OBX 2023-NQM8 A1 144A	Net Short Duration Instruments	7.045	9/25/2063	USD	1872270.94	102.4362	1,917,882.46	0.79	USD
673921AA0	OBX 2023-NQM9 A1 144A	Net Short Duration Instruments	7.159	10/25/2063	USD	4449641.6	102.6917	4,569,411.71	0.77	USD
755931AA0	RCMT 2022-FL10 A TSFR1M+255.2BP 144A	Net Short Duration Instruments	7.40678	10/25/2039	USD	3837441.81	100.6699	3,863,147.68	0.05	USD
76110W7E0	RASC 2005-KS11 M2 TSFR1M+74.448BP	Net Short Duration Instruments	5.59926	12/25/2035	USD	5245.2	99.9594	5,243.07	0.07	USD
76110WJ31	RASC 2004-KS11 M1 1MLIB+56BP	Net Short Duration Instruments	5.80926	12/25/2034	USD	1556.64	99.9870	1,556.44	0.22	USD
76112BH60	RAMP 2005-EFC5 M3 TSFR1M+57.448BP	Net Short Duration Instruments	5.65926	10/25/2035	USD	17571.52	99.0843	17,410.62	0.57	USD
83611MPJ1	SVHE 2006-OPT3 2A4 TSFR1M+61.448BP	Net Short Duration Instruments	5.46926	6/25/2036	USD	4258329.8	97.9729	4,172,009.62	0.88	USD
86358ECL8	SAIL 2003-BC6 M1 TSFR1M+123.948BP	Net Short Duration Instruments	6.09426	7/25/2033	USD	16931.25	102.4406	17,344.48	0.33	USD
86359BMW8	WFHET 2004-1 1A TSFR1M+71.448BP	Net Short Duration Instruments	5.56926	4/25/2034	USD	80662.68	98.7499	79,654.29	-0.01	USD
86359LEW5	SAMI 2004-AR6 A2 TSFR1M+81.448BP	Net Short Duration Instruments	5.7793	2/19/2035	USD	48890.4	92.9851	45,460.80	0.62	USD
86360RAA1	SASC 2006-EQ1A A1 TSFR1M+24.948BP 144A	Net Short Duration Instruments	5.23926	7/25/2036	USD	238089.23	99.8980	237,846.43	0.08	USD
86364LAA0	SASC 2007-WF2 A1 TSFR1M+111.448BP	Net Short Duration Instruments	6.96926	8/25/2037	USD	54755.18	99.6144	54,544.03	0.57	USD
86364LAC6	SASC 2007-WF2 A3 TSFR1M+101.448BP	Net Short Duration Instruments	6.76926	8/25/2037	USD	24266.76	99.1958	24,071.60	0.78	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP	Net Short Duration Instruments	5.60926	9/25/2043	USD	75725.58	95.5674	72,368.99	0.00	USD
92230AAA4	VASA 2021-VASA A TSFR1M+101.448BP 144A	Net Short Duration Instruments	6.11148	7/15/2039	USD	1000000	92.7362	927,362.30	-0.07	USD
CM4E46065	ESAIL 2007-3X A3A *CONSENT*	Net Short Duration Instruments	6.02503	6/13/2045	GBP	599087.77	99.9250	802,983.23	0.02	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	Net Short Duration Instruments	6.02503	6/13/2045	GBP	216552.32	99.7000	289,600.87	0.02	USD

36202K5G6	GN II ARM 8947M 10/24 11	Net Short Duration Instruments	3.625	8/20/2026	USD	416.44	100.1913	417.24	0.71	USD
14686MAC7	CRVNA 2022-P3 A3	Net Short Duration Instruments	4.61	11/10/2027	USD	2012556.7	99.9753	2,012,059.80	0.72	USD
14687VAB8	CRVNA 2024-N2 A2 144A	Net Short Duration Instruments	5.9	8/10/2027	USD	1700000	100.5143	1,708,742.25	0.67	USD
14688PAB0	CRVNA 2024-P2 A2	Net Short Duration Instruments	5.63	11/10/2027	USD	1994955.89	100.5922	2,006,769.62	0.40	USD
204012AE8	CPLT 1987-A A5 SEQ ABS	Net Short Duration Instruments	4.5	4/1/2029	USD	3438.7	99.7182	3,429.01	0.55	USD
26828HAA5	ECMC 2018-1A A SOFR30A+86.448BP 144A	Net Short Duration Instruments	6.1446	2/27/2068	USD	3922596.63	99.3821	3,898,360.47	0.04	USD
380881FP2	GCCT 2022-4A A 144A	Net Short Duration Instruments	4.31	9/15/2027	USD	2630000	99.8649	2,626,447.13	0.91	USD
56564RAA8	MAPSL 2018-1A A 144A	Net Short Duration Instruments	4.212	5/15/2043	USD	665486.35	98.7856	657,404.35	1.03	USD
64032PAA0	NSLT 2023-AA AFL SOFR30A+220BP 144A	Net Short Duration Instruments	7.54541	2/20/2041	USD	3719076.09	100.1988	3,726,467.94	0.00	USD
67571CAB7	OCTL 2023-3A A2 144A	Net Short Duration Instruments	6.44	3/20/2029	USD	2665654.82	101.5418	2,706,754.69	0.69	USD
69545AAA2	PAID 2024-7 A 144A	Net Short Duration Instruments	6.117	12/15/2031	USD	920079.78	101.1941	931,066.36	0.80	USD
78445QAE1	SLMA 2010-C A5 TSFR1M+486.448BP 144A	Net Short Duration Instruments	9.96099	10/15/2041	USD	1572097.8	104.7668	1,647,036.87	0.08	USD
912797LQ8	U S TREASURY BILLS	Net Short Duration Instruments	0	12/19/2024	USD	405000	99.0125	401,000.63	0.22	USD
912828XL9	U S TREASURY INFLATE PROT BD	Net Short Duration Instruments	0.375	7/15/2025	USD	9682501	98.5756	9,544,587.62	0.77	USD
00119VAN9	AGL 2020-6A AR TSFR3M+146.161BP 144A	Net Short Duration Instruments	6.74362	7/20/2034	USD	4300000	100.0885	4,303,807.09	0.00	USD
05876KAA3	BALLY 2021-16A A1 TSFR3M+139.161BP 144A	Net Short Duration Instruments	6.67362	7/20/2034	USD	6500000	100.0898	6,505,837.33	0.00	USD
055984AA6	BSPRT 2022-FL9 A TSFR1M+229.6BP 144A	Net Short Duration Instruments	7.39251	7/15/2039	USD	6131696.16	100.4690	6,160,453.82	0.03	USD
04942MAN4	ATCLO 2019-15A A1R TSFR3M+122BP 144A	Net Short Duration Instruments	6.50299	10/23/2032	USD	8100000	100.0256	8,102,069.63	0.00	USD
05602FAA5	BPCRE 2022-FL2 A 144A TSFR1M+240BP	Net Short Duration Instruments	7.41429	1/16/2037	USD	590331.02	99.9169	589,840.67	0.04	USD
08763QAA0	BTNY2 2018-1A A1 TSFR3M+134.161BP 144A	Net Short Duration Instruments	6.59698	4/30/2031	USD	4052384.3	100.0952	4,056,242.70	0.00	USD
29002QAJ8	ELMW7 2020-4A AR TSFR3M 144A	Net Short Duration Instruments	6.91577	1/17/2034	USD	4800000	100.0000	4,800,000.00	0.00	USD
36318WAK6	GALXY 2013-15A ARR TSFR3M+123.161BP 144A	Net Short Duration Instruments	6.53298	10/15/2030	USD	1313609.52	100.1011	1,314,937.92	0.00	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	Net Short Duration Instruments	6.65298	7/15/2031	USD	4595698.87	100.1195	4,601,190.18	0.00	USD
48250LAW9	KKR 9 AR2 TSFR3M+121.161BP 144A	Net Short Duration Instruments	6.51298	7/15/2030	USD	6311450.35	100.0626	6,315,400.37	0.00	USD
50184NAR3	LCM 15A AR2 TSFR3M+126.161BP 144A	Net Short Duration Instruments	6.54362	7/20/2030	USD	2496916.55	100.0500	2,498,165.01	0.00	USD
50201QAL8	LCM 31A A1R TSFR3M+128BP 144A	Net Short Duration Instruments	6.56201	7/20/2034	USD	5600000	100.1775	5,609,941.40	0.00	USD
55284JAA7	MF1 2022-FL8 A TSFR1M+135BP 144A	Net Short Duration Instruments	6.31482	2/19/2037	USD	2227925.85	99.6263	2,219,598.98	0.04	USD
559924AA3	MAGNE 2023-39A A TSFR3M+155BP 144A	Net Short Duration Instruments	6.8346	10/25/2033	USD	11500000	100.0500	11,505,750.00	0.00	USD
59801MAL2	MIDO 2018-8A A1R TSFR3M+131.161BP 144A	Net Short Duration Instruments	6.44002	2/20/2031	USD	2179623.77	100.1118	2,182,061.09	0.00	USD

67514UAU5	OCTR 2020-8A ARR TSFR3M+129BP 144A	Net Short Duration Instruments	6.43971	7/15/2034	USD	4800000	100.0730	4,803,503.04	0.00	USD
75888RAL3	REG15 2018-4A A1R TSFR3M+120BP 144A	Net Short Duration Instruments	6.4846	10/25/2031	USD	15255742.06	100.1014	15,271,208.33	0.00	USD
800130AN6	SAND 2021-1A A1R TSFR3M+128BP 144A	Net Short Duration Instruments	5.92317	10/15/2034	USD	7000000	100.0000	7,000,000.00	0.00	USD
83609GBN4	SNDPT 2015-2A ARRR TSFR3M+147.161BP 144A	Net Short Duration Instruments	6.75362	7/20/2032	USD	5900000	100.1097	5,906,470.00	0.00	USD
87169TAA8	SYMP 2023-39A A TSFR3M+159BP 144A	Net Short Duration Instruments	6.8746	4/25/2034	USD	12500000	100.1364	12,517,045.75	0.00	USD
87241EAQ8	TCW 2019-1A ASNR TSFR3M+148.161BP 144A	Net Short Duration Instruments	6.39453	8/16/2034	USD	7100000	100.0525	7,103,724.59	0.00	USD
87276WAA1	TRTX 2021-FL4 A TSFR1M+131.448BP 144A	Net Short Duration Instruments	6.39721	3/15/2038	USD	6395459.6	99.2500	6,347,493.65	0.03	USD
89532UAA1	TREST 2021-5A A1 TSFR3M+143.161BP 144A	Net Short Duration Instruments	6.71362	10/20/2034	USD	4500000	100.1111	4,504,998.87	0.00	USD
89640YBN3	TRNTS 2017-6A ARRR TSFR3M+133BP 144A	Net Short Duration Instruments	6.6146	1/25/2034	USD	9500000	100.2302	9,521,864.54	0.00	USD
89641QAN0	TRNTS 2020-14A A1R TSFR3M+134BP 144A	Net Short Duration Instruments	6.6246	1/25/2034	USD	16500000	100.0982	16,516,205.64	0.00	USD
92338VAA9	BVSTAT 2024-1A A TSFR3M 144A	Net Short Duration Instruments	6.42388	7/20/2032	USD	7600000	100.1992	7,615,140.95	0.00	USD
92558BAJ7	VIBR 2017-7A A1R TSFR3M+130.161BP 144A	Net Short Duration Instruments	6.58362	9/15/2030	USD	2428338.89	100.0705	2,430,051.60	0.00	USD
96525YAC3	WITEH 2018-12A A TSFR3M+151.161BP 144A	Net Short Duration Instruments	6.81298	10/15/2031	USD	6891771.17	100.1240	6,900,318.96	0.00	USD
CCBCYHUS5	CASH COLLATERAL LCH BCY USD	Net Short Duration Instruments	4.78	12/31/2060	USD	6103000	100.0000	6,103,000.00	0.00	USD
CCBCYXUS0	CASH COLLATERAL FUT BCY USD	Net Short Duration Instruments	4.73	12/31/2060	USD	4156000	100.0000	4,156,000.00	0.00	USD
CCBCYZUS5	CASH COLLATERAL ICE BCY USD	Net Short Duration Instruments	4.73	12/31/2060	USD	9272000	100.0000	9,272,000.00	0.00	USD
CSAT10027	CS AT1 CLAIMS USH3698DBW32	Net Short Duration Instruments	0	12/31/2060	USD	1000000	12.7500	127,500.00	0.00	USD
CSAT10035	CS AT1 CLAIMS US225436AA21	Net Short Duration Instruments	0	12/31/2060	USD	1500000	12.7500	191,250.00	0.00	USD
CSAT10043	CS AT1 CLAIMS XS0989394589	Net Short Duration Instruments	0	12/31/2060	USD	1600000	12.7500	204,000.00	0.00	USD
CSAT10100	CS AT1 CLAIMS US22546DAB29	Net Short Duration Instruments	0	12/31/2060	USD	1400000	12.7500	178,500.00	0.00	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	Net Short Duration Instruments	4.334	4/16/2030	EUR	5240349.3	99.8250	5,838,258.30	0.00	USD
CX2CPS0M1	DRYD 2017-27A AR 3MEUR + 66BP 144A	Net Short Duration Instruments	4.345	4/15/2033	EUR	9500455.24	99.9483	10,597,502.46	0.00	USD
CX2EQ40J6	CGMSE 2017-2A A1R 3MEUR + 63BP 144A	Net Short Duration Instruments	4.172	8/15/2030	EUR	294751.81	100.1030	329,296.70	0.00	USD
CX2IQ5013	MKSE 1A A 3MEUR + 93BP 144A	Net Short Duration Instruments	4.618	10/20/2032	EUR	1460576.55	99.8623	1,627,831.76	0.00	USD
CX2N8D0J6	INVSC 1A A1R 3MEUR + 65BP 144A	Net Short Duration Instruments	4.335	7/15/2031	EUR	900000	99.2225	996,635.42	-0.01	USD
CX2NKB0T4	MDPKE 14A A1R 3MEUR+80BP 144A	Net Short Duration Instruments	4.485	7/15/2032	EUR	5695304.75	99.5616	6,328,379.00	-0.01	USD
CX2OAT0K3	GLGE 6A AR 3MEUR +81BP 144A	Net Short Duration Instruments	4.495	10/15/2032	EUR	6246272.46	100.0986	6,978,025.22	0.00	USD
RRCAE4GA5	U S CORP REV REPO	Net Short Duration Instruments	4.7	10/18/2024	USD	-5920158.36	100.0000	-5,920,158.36	0.05	USD
RRCAE5VT4	U S CORP REV REPO	Net Short Duration Instruments	4.75	11/12/2024	USD	-2507473.18	100.0000	-2,507,473.18	0.11	USD

RRCAE5VU1	U S CORP REV REPO	Net Short Duration Instruments	4.8	11/12/2024	USD	-7597369.31	100.0000	-7,597,369.31	0.11	USD
WFBMBRECF9	WFMBBS RECEIVABLE 94983YAA7	Net Short Duration Instruments	0	12/31/2060	USD	16601.9	0.0000	0.00	0.00	USD
WFBMBRECN2	WFMBBS RECEIVABLE 94984LAA4	Net Short Duration Instruments	0	12/31/2060	USD	7172.2	0.0000	0.00	0.00	USD
WFBMBREFF6	WFMBBS RECEIVABLE 949837AX6	Net Short Duration Instruments	0	12/31/2060	USD	4116.15	0.0000	0.00	0.00	USD
WFBMBREFP4	WFMBBS RECEIVABLE 94983GAC2	Net Short Duration Instruments	0	12/31/2060	USD	1541.96	0.0000	0.00	0.00	USD
XXBCY1US1	VM CASH FUT DOM BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	560989	100.0000	560,989.00	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	Net Short Duration Instruments	4.2	12/31/2060	CAD	382781.99	100.0000	283,342.83	0.00	USD
XXBCY4US5	VM CASH CCP ICE BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	204863.94	100.0000	204,863.94	0.00	USD
XXBCY5AU9	VM CASH CCP LCH BCY AUD	Net Short Duration Instruments	0	12/31/2060	AUD	222051.1	100.0000	154,048.00	0.00	USD
XXBCY5CA1	VM CASH CCP LCH BCY CAD	Net Short Duration Instruments	0	12/31/2060	CAD	10830.6	100.0000	8,017.03	0.00	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	154048	100.0000	154,048.00	0.00	USD
FVZ400026	FIN FUT US 5YR CBT 12/31/24	Government Related	6	1/1/2025	USD	46300000	109.9492	50,906,488.30	3.86	USD
TUZ400015	FIN FUT US 2YR CBT 12/31/24	Government Related	6	1/1/2025	USD	-1379000000	104.1348	-1,436,018,417.63	1.78	USD
TYZ400017	FIN FUT US 10YR CBT 12/19/24	Government Related	6	12/20/2024	USD	443300000	114.3672	506,989,742.19	5.76	USD
UXYZ40007	FIN FUT US ULTRA 10YR CBT 12/19/24	Government Related	6	12/20/2024	USD	-165500000	118.4453	-196,026,992.19	7.75	USD
91282CGW5	U S TREASURY INFLATE PROT BD	Government Related	1.25	4/15/2028	USD	52432000	99.0805	51,949,875.18	3.41	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	32539668	101.1626	32,917,983.94	8.50	USD
SWU025TX1	RFR USD SOFR/3.75000 12/18/24-10Y LCH	Government Related	3.75	12/18/2034	USD	-26400000	3.8873	-1,026,252.48	8.31	USD
SWU028KU0	RFR USD SOFR/3.85000 08/05/24-10Y LCH	Government Related	3.85	8/5/2034	USD	-5800000	4.4469	-257,922.52	8.25	USD
SWU028MD6	RFR USD SOFR/3.79500 08/06/24-10Y LCH	Government Related	3.795	8/6/2034	USD	-10200000	3.9858	-406,546.50	8.27	USD
SWU028NW3	RFR USD SOFR/3.64500 08/07/24-10Y LCH	Government Related	3.645	8/7/2034	USD	-5800000	2.7278	-158,211.24	8.31	USD
SWU028ZZ3	RFR USD SOFR/3.59500 08/19/24-10Y LCH	Government Related	3.595	8/19/2034	USD	-5700000	2.3112	-131,737.26	8.35	USD
SWU02A1C6	RFR USD SOFR/3.55800 08/21/24-10Y LCH	Government Related	3.558	8/21/2034	USD	-5600000	2.0004	-112,024.08	8.36	USD
SWU02A847	RFR USD SOFR/3.61100 08/28/24-10Y LCH	Government Related	3.611	8/28/2034	USD	-10100000	2.4487	-247,314.66	8.35	USD
SWU02A9M6	RFR USD SOFR/3.28013 12/02/24-4Y* LCH	Government Related	3.28013	2/28/2029	USD	-116850000	0.3502	-409,150.28	3.91	USD
SWU02AAL6	RFR USD SOFR/3.26082 12/02/24-4Y* LCH	Government Related	3.26082	2/28/2029	USD	-116700000	0.2744	-320,178.12	3.91	USD
SWU02ABP6	RFR USD SOFR/3.47000 09/04/24-10Y LCH	Government Related	3.47	9/4/2034	USD	-5000000	1.2595	-62,974.00	8.41	USD
SWU02ABS0	RFR USD SOFR/3.28063 12/02/24-4Y* LCH	Government Related	3.28063	2/28/2029	USD	-150700000	0.3521	-530,629.77	3.91	USD
SWU02ACW0	RFR USD SOFR/3.41000 09/05/24-10Y LCH	Government Related	3.41	9/5/2034	USD	-5700000	0.7530	-42,919.86	8.42	USD
SWU02AR95	RFR USD SOFR/3.23100 09/18/24-10Y LCH	Government Related	3.231	9/18/2034	USD	-5700000	-0.7653	43,622.67	8.50	USD
SWU02ARA2	RFR USD SOFR/3.24800 09/18/24-10Y LCH	Government Related	3.248	9/18/2034	USD	-5600000	-0.6212	34,789.44	8.49	USD
TYX4C1097	CBOT ACAL USTN FUT 11/24 @ 117	Government Related	0	10/25/2024	USD	-10000000	0.0690	-6,900.52	5.76	USD

TYX4P1085	CBOT APUT USTN FUT 11/24 @ 112	Government Related	0	10/25/2024	USD	-10000000	0.0567	-5,666.89	5.76	USD
31371PB66	FNMA PASS THRU 20YR #257561	Securitized	6.5	12/1/2028	USD	661.79	103.1183	682.43	1.89	USD
3138WGF4	FNMA PASS THRU 30YR #AS6473	Securitized	3	1/1/2046	USD	70844.55	92.1274	65,267.23	6.08	USD
3138Y6ND2	FNMA PASS THRU 30YR #AX4887	Securitized	4	12/1/2044	USD	9725.74	97.6790	9,500.01	6.03	USD
31390YDG0	FN ARM 659903 RFUCCT1Y+171.5BP 10.84	Securitized	7.465	9/1/2032	USD	1051.44	102.0351	1,072.84	1.03	USD
31403Q4G2	FNMA PASS THRU 30YR #755123	Securitized	5	11/1/2033	USD	0.56	100.6157	0.56	3.71	USD
3140J6GJ0	FNMA PASS THRU 30YR #BM2000	Securitized	3.5	5/1/2047	USD	96821.45	94.4060	91,405.28	6.26	USD
3140QTAW9	FNMA PASS THRU 30YR #CB7220	Securitized	5.5	9/1/2053	USD	475165.91	101.2961	481,324.73	3.22	USD
3140XDRC2	FNMA PASS THRU 30YR #FM9482	Securitized	3	11/1/2051	USD	45942280.54	89.8473	41,277,914.70	6.76	USD
31292HA95	FHLMC GOLD 30YR #C0-0932	Securitized	7	3/1/2030	USD	3522.28	103.9431	3,661.17	1.25	USD
31293PG41	FHLMC GOLD 30YR #C2-5619	Securitized	7	4/1/2029	USD	579.93	103.9089	602.60	1.38	USD
3131YAP20	FNMA PASS THRU 30YR #ZN4041	Securitized	4	3/1/2049	USD	12069.22	96.8793	11,692.58	6.13	USD
3132DWERO	FNMA PASS THRU 30YR #SD8244	Securitized	4	9/1/2052	USD	69038209.24	96.1591	66,386,492.36	6.19	USD
3132DWH55	FNMA PASS THRU 30YR #SD8341	Securitized	5	7/1/2053	USD	23162904.5	100.0293	23,169,700.96	4.23	USD
3132XUKS3	FHLMC GOLD 30YR #Q5-2104	Securitized	4	11/1/2047	USD	6568.62	97.3530	6,394.75	6.12	USD
31336R5J5	FH ARM 1B0349 RFUCCT1Y+189.3 10.643	Securitized	7.643	7/1/2032	USD	278.5	102.2392	284.74	1.07	USD
3133TH4W4	FHR 2105-PE PAC WM 28 WC 6.712	Securitized	6	12/15/2028	USD	39974.02	101.8398	40,709.46	1.43	USD
3133TPLV9	FHR 2246 Z SEQ WM30 WC8.2	Securitized	7.5	8/15/2030	USD	9448.15	105.1984	9,939.30	1.82	USD
3142GQEL2	FNMA PASS THRU 30YR #RJ0138	Securitized	5.5	12/1/2053	USD	1366749.44	101.2654	1,384,043.71	3.22	USD
31292G7G5	FHLMC GOLD 30YR #C0-0895	Securitized	7	12/1/2029	USD	40.54	103.9391	42.14	2.25	USD
21H0226A4	GNMA II TBA 2.5% OCT 30YR JMBO	Securitized	2.5	10/21/2054	USD	241900000	88.1446	213,221,753.53	6.18	USD
21H0226B2	GNMA II TBA 2.5% NOV 30YR JMBO	Securitized	2.5	11/20/2054	USD	109000000	88.2383	96,179,786.24	6.18	USD
01F0626A4	FNMA TBA 6.5% OCT 30YR	Securitized	6.5	10/15/2054	USD	0	103.1049	0.00	1.50	USD
01F0526B3	FNMA TBA 5.5% NOV 30YR	Securitized	5.5	11/14/2054	USD	48100000	101.1658	48,660,730.56	3.22	USD
01F0506A9	FNMA TBA 5.0% OCT 30YR	Securitized	5	10/15/2054	USD	0	99.9492	0.00	4.23	USD
01F0306A1	FNMA TBA 3.0% OCT 30YR	Securitized	3	10/15/2054	USD	8500000	89.7655	7,630,068.27	6.76	USD
01F0426A6	FNMA TBA 4.5% OCT 30YR	Securitized	4.5	10/15/2054	USD	8000000	98.3183	7,865,466.48	5.23	USD
01F0426B4	FNMA TBA 4.5% NOV 30YR	Securitized	4.5	11/14/2054	USD	33000000	98.3574	32,457,939.69	5.23	USD
01F0426C2	FNMA TBA 4.5% DEC 30YR	Securitized	4.5	12/12/2054	USD	99000000	98.4199	97,435,694.07	5.23	USD
01F0506B7	FNMA TBA 5.0% NOV 30YR	Securitized	5	11/14/2054	USD	188000000	99.9570	187,919,220.16	4.23	USD
01F0526A5	FNMA TBA 5.5% OCT 30YR	Securitized	5.5	10/15/2054	USD	0	101.1736	0.00	3.22	USD
01F0626B2	FNMA TBA 6.5% NOV 30YR	Securitized	6.5	11/14/2054	USD	36900000	103.0502	38,025,540.77	1.50	USD
059515AD8	BAFC 2007-3 1A3A TCFD 1M L F 2 4489D	Securitized	5.38926	4/25/2037	USD	55806.55	80.3476	44,839.24	3.96	USD
02146XAU2	CWALT 2006-36T2 2A3 WM36 WC5.7521	Securitized	6.5	12/25/2036	USD	59375.69	45.5338	27,035.98	5.95	USD
02151CAE6	CWALT 2007-15CB A5 WM37 WC6.	Securitized	5.75	7/25/2037	USD	12786.95	58.2546	7,448.98	5.16	USD
021482AE4	CWALT 2006-2K 2A1 WM37 WC6.4623	Securitized	6	8/25/2037	USD	48980.42	48.2720	23,643.83	5.65	USD
021482AC8	CWALT 2006-2K 2A1 WM37 WC6.6502	Securitized	3.922278	8/25/2037	USD	45882.06	46.8048	21,474.99	5.92	USD
058931BH8	BAFC 2006-3 5A5 WM35 WC5.8474	Securitized	5.5	3/25/2036	USD	5837.99	90.1341	5,262.02	6.23	USD
007036QH2	ARMT 2005-8 3A21 ARM WM35 WC5. DCFA 2005-8 CBJ WM37	Securitized	5.229618	11/25/2035	USD	61034.63	71.6251	43,716.12	2.83	USD
059487AE8	DCFA 2005-8 CBJ WM37 WC6.507400	Securitized	6	7/25/2046	USD	65246.35	86.7542	56,603.97	6.55	USD
007036TE6	ARMT 2005-10 3A11 ARM WM35 WC5.6737	Securitized	4.178183	1/25/2036	USD	5322.1	90.3884	4,810.56	4.10	USD
02151ABW9	CWALT 2007-19 2A1 WM37 WC6.2156	Securitized	6.5	8/25/2037	USD	338046.27	43.7528	147,904.54	5.27	USD
02147QAD4	CWALT 2006-19CB A4 WC6.110049	Securitized	6	8/25/2036	USD	43902.44	59.5035	26,123.48	5.06	USD
02147QAR3	CWALT 2006-19CB A10 WM37 WC6.070	Securitized	6	8/25/2036	USD	427207.66	59.5577	254,434.93	5.15	USD
02150EAN3	CWALT 2007-5CB 1A13 WM37 WC6.	Securitized	6	4/25/2037	USD	57223.37	54.0775	30,944.99	5.34	USD
05949CGX8	BOAMS 2005-8 A10 WM34 WC5.7691	Securitized	5.5	9/25/2035	USD	137779.11	88.9083	122,497.04	7.03	USD
02146VAC6	CWALT 2006-30T1 1A3 WM36 WC	Securitized	6.25	11/25/2036	USD	53975.43	75.8416	40,935.82	5.56	USD

02148FBX2	CWALT 2007-4CB 1A35	Securitized	6	4/25/2037	USD	6320606.35	85.5034	5,404,330.17	5.12	USD
02149HAN0	CWALT 2007-2CB 1A13 TSFR1M+111.448BP	Securitized	6.31503	3/25/2037	USD	81487.33	54.1041	44,087.95	5.35	USD
02150AAA9	CWALT 2007-6 A1 WM47 WC5.4515	Securitized	5.75	4/25/2047	USD	93816.08	54.6637	51,283.38	6.91	USD
02150GAX6	CWALT 2007-11T1 A21 WM37 WC6	Securitized	6	5/25/2037	USD	112729.9	43.7425	49,310.84	6.03	USD
02150JAU6	CWALT 2007-9T1 2A2 WM37 WC6.5422	Securitized	6	5/25/2037	USD	216911.09	45.3991	98,475.77	5.69	USD
02151AAB6	CWALT 2007-19 1A2 1MLIB+400BP	Securitized	6	8/25/2037	USD	333883.48	50.4029	168,286.89	5.79	USD
059515AB2	BAFC 2007-3 TA1B WM37 WC6.4644	Securitized	5.8307	4/25/2037	USD	357455.31	83.4438	298,274.15	8.93	USD
05952FAG8	DCAMS 2007-2 A7 WM37 WC6.070600	Securitized	5.5	5/25/2037	USD	65171.48	76.0697	49,575.74	7.56	USD
05953YAB7	BAFC 2007-4 TA4 TSFR1M+91.448BP	Securitized	5.76926	5/25/2037	USD	53462.69	83.1365	44,447.02	2.03	USD
07386HJN2	BALTA 2004-5 M MEZ WM34 WC5.19	Securitized	5.755212	6/25/2034	USD	780164.4	88.7823	692,647.66	2.09	USD
07386HUM1	BALTA 2005-3 2A1 WM30 WC6.2472	Securitized	5.182897	7/25/2035	USD	299615.07	69.2688	207,539.82	3.58	USD
07387AAB1	BSARM 2005-1 2A1 WM35 WC5.2291 ARM	Securitized	4.863172	3/25/2035	USD	21479.14	91.4841	19,650.00	3.50	USD
07387UGW5	BSABS 2006-AC2 22A2 2311.671BP- 3.28XTSFR	Securitized	7.16529	3/25/2036	USD	182824.48	38.8849	71,091.15	31.30	USD
12543PAN3	CWHL 2006-21 A13 WM36 WC5.724	Securitized	6	2/25/2037	USD	125976.62	46.1964	58,196.71	6.52	USD
12545CAB6	CWHL 2007-10 A2 WM37 WC5.8619	Securitized	5.5	7/25/2037	USD	225717.06	42.0229	94,852.92	6.09	USD
12667GAW3	CWALT 2005-10CB 1A1 TSFR1M+61.448BP	Securitized	5.46926	5/25/2035	USD	131289.79	75.2718	98,824.16	-2.33	USD
12667GEP4	CWALT 2005-9CB 1A5 TSFR1M+61.448BP	Securitized	5.46926	5/25/2035	USD	1056411.21	86.5865	914,709.39	-0.63	USD
12667GLD3	CWALT 2005-23CB A3 1948.52BP- 2.75XTSFR1M	Securitized	6.134535	7/25/2035	USD	21802.42	96.3952	21,016.48	15.78	USD
12668AKQ7	CWALT 2005-53T2 2A2 WM35 WC5.467100	Securitized	5.5	11/25/2035	USD	69084.48	60.1448	41,550.70	5.52	USD
12668BFL2	CWALT 2005-86CB A11 WM35 WC6.0045	Securitized	5.5	2/25/2036	USD	44135.47	59.6447	26,324.46	4.93	USD
12668BLG6	CWALT 2006-2CB A7 WM30 WC6.5791	Securitized	6	3/25/2036	USD	142480.53	45.0369	64,168.74	5.40	USD
12668BUK7	CWALT 2006-11T10 3A1 WM30 WC7.918	Securitized	4.487744	5/25/2036	USD	10332.6	80.1306	8,279.57	2.90	USD
12668BWF6	CWALT 2006-11CB 3A1 WM35 WC7.	Securitized	6.5	5/25/2036	USD	1240073.73	48.7277	604,259.90	4.62	USD
126694TD0	CWHL 2005-29 A1 WM35 WC6.0144	Securitized	5.75	12/25/2035	USD	57501.06	49.5492	28,491.32	5.78	USD
126694VP0	CWHL 2005-11T10 3A1 WM30 WC7.9506	Securitized	4.112673	2/20/2036	USD	101912.93	87.7374	89,415.77	3.60	USD
12543PAB9	CWHL 2006-21 A2 WM36 WC5.724	Securitized	6	2/25/2037	USD	77184.03	46.1950	35,655.18	6.52	USD
073868AM3	BALTA 2006-0 2A1 A5 WM30 WC6.9984	Securitized	4.582825	11/25/2036	USD	67660.94	44.7159	30,255.17	4.12	USD
12544CAR2	CWHL 2007-2 A16 WM37 WC5.35	Securitized	6	3/25/2037	USD	77086.23	42.2290	32,552.75	6.21	USD
12662GAC2	CSMC 2021-RPL4 A1 144A	Securitized	4.073993	12/27/2060	USD	2947875.5	99.7227	2,939,700.16	3.11	USD
12667FWU5	CWALT 2004-27CB A1 WM34 WC6.0767	Securitized	6	12/25/2034	USD	38294.18	91.1740	34,914.35	4.21	USD
12669GHY0	CWHL 2004-29 1A1 TSFR1M+66.448BP	Securitized	5.50926	2/25/2035	USD	4176.44	93.8126	3,918.03	0.15	USD
16159RAC9	CHASE 2023-RPL2 A1 WM51WC4.0309 144A	Securitized	3.25	3/25/2063	USD	6160706.84	91.3638	5,628,655.88	5.17	USD
161630BK3	CHASE 2007-A1 11A4 WM36 WC2.726700	Securitized	4.684271	3/25/2037	USD	31934.94	97.3509	31,088.95	4.21	USD
16163HAM3	CHASE 2007-S3 1A12 WM37 WC5.182700	Securitized	6	5/25/2037	USD	95074.3	44.0293	41,860.57	6.87	USD
16165AAA2	CFLX 2007-3 1A1 WM37 WC4.8321	Securitized	5	7/25/2037	USD	67118.43	33.5215	22,499.09	5.79	USD
16165AAD6	CFLX 2007-3 2A1 TSFR1M+71.448BP	Securitized	5.56926	7/25/2037	USD	113797.54	84.2211	95,841.54	3.60	USD
16165YAT9	CFLX 2007-M1 2F4 WM37 WC6.8179	Securitized	6.85	8/25/2037	USD	20023.04	79.5706	15,932.46	7.11	USD
161927AC2	CHASE 2023-RPL3 A1 144A	Securitized	3.25	9/25/2063	USD	3724617.16	91.2854	3,400,031.30	5.23	USD
16678RCC9	CCMFC 2004-4A A1 TSFR1M+34.448BP 144A	Securitized	5.19926	10/25/2035	USD	497624.45	94.8520	472,006.65	2.37	USD
170257AC3	CWHL 2006-10 2A1 WM30 WC6.95690	Securitized	6.5	11/25/2036	USD	524733.64	32.5323	170,707.92	5.99	USD
17025MAA4	CWHL 2006-11T10 1A1 WM37 WC7.952	Securitized	4.376854	11/25/2037	USD	70178.53	88.2290	61,917.79	4.84	USD

17025QAJ6	CWHL 2007-J3 A9 WM37 WC5.2828	Securitized	6	7/25/2037	USD	112079.28	44.3443	49,700.75	7.11	USD
17025QAK3	CWHL 2007-J3 A10 WM37 WC5.223	Securitized	6	7/25/2037	USD	49144.98	44.3443	21,792.99	7.11	USD
17181KAA8	CMLT 2005-AR2 A1 WM43 WC6.2050 144A	Securitized	5.5	8/25/2064	USD	16056812.55	101.2541	16,258,177.82	3.90	USD
17307GWE4	CMLT 2007-AR1 A3 WC5.F084	Securitized	6.88694	8/25/2035	USD	124453.44	99.8266	124,237.69	1.14	USD
17310UAC6	CMLT 2007-AR1 A3 TSFR1M+55.448BP	Securitized	5.40926	1/25/2037	USD	1283193.43	87.6376	1,124,559.93	3.77	USD
17311WAF4	CMLTI 2007-AR4 2A2A WM37 WC5.9584 ARM	Securitized	4.560467	3/25/2037	USD	33591.51	87.0455	29,239.90	4.95	USD
17315MAK1	CMLTI 2009-7 5A2 WM35 WC5.245500 144A	Securitized	5.5	12/25/2035	USD	108847.63	52.0904	56,699.12	4.77	USD
17315QAN6	CMLTI 2010-4 3A6 WM37 WC6.255500 144A	Securitized	6.25	11/25/2037	USD	92747.41	44.8611	41,607.47	5.38	USD
18976GAG1	CMALT 2007-A6 1A7 WM37 WC5.461700	Securitized	6	6/25/2037	USD	3941015.39	86.9401	3,426,320.75	5.96	USD
18976GAK2	CMALT 2007-A6 1A10 WM37 WC5.2825	Securitized	6	6/25/2037	USD	2460810.04	86.9401	2,139,429.97	5.96	USD
18976GAU0	CMALT 2007-A6 1A19 WM37 WC5.383500	Securitized	6.5	6/25/2037	USD	67112.76	89.6680	60,178.66	5.93	USD
22541SXR4	CSFB 2004-AR8 8M1 TSFR1M+126.448BP	Securitized	6.11926	9/25/2034	USD	16530.4	154.4453	25,530.43	0.40	USD
232434AA8	CWALT 2006-OC8 1A1 TSFR1M+46.448BP	Securitized	5.31926	11/25/2036	USD	3234609.64	83.3547	2,696,197.87	2.79	USD
23245FAC7	CWALT 2006-OC10 2A2A TSFR1M+47.448BP	Securitized	5.32926	11/25/2036	USD	22520.02	120.0878	27,043.80	0.78	USD
23245LAD2	CWALT 2006-OC7 A4 WM35 WC5.72700	Securitized	6	2/25/2037	USD	376033.69	43.0945	162,049.88	6.13	USD
25151WAA1	CWALT 2007-AD1 A1 TSFR1M+41.448BP	Securitized	5.26926	4/25/2037	USD	173569.7	68.6074	119,081.62	-1.79	USD
36242DH55	GSR 2005-AR2 1A2 WM35 WC4.9198	Securitized	4.327121	4/25/2035	USD	14809.54	93.6981	13,876.25	3.71	USD
41161QAM3	HVMLT 2006-3 1A1A ARM WM36	Securitized	4.22896	6/19/2036	USD	119292.63	42.4522	50,642.35	6.23	USD
45660LFP95	INDX 2005-AR25 0A1 WM35 WC6.9271	Securitized	4.101743	11/25/2035	USD	76399.42	91.2234	69,694.18	3.67	USD
45661EGE8	INDX 2007-AR7 2A1 WM35 WC2.2164	Securitized	3.670464	6/25/2036	USD	3422300.68	69.1495	2,366,502.10	4.93	USD
45670CAC1	INDX 2007-AR7 2A1 ARM WM37 WC6.45	Securitized	3.244263	6/25/2037	USD	49652.12	80.6809	40,059.77	5.42	USD
466247YH0	JPMMT 2005-A6 1A1 ARM WM35 WC5	Securitized	5.321196	11/25/2035	USD	36202.58	81.1045	29,361.92	2.66	USD
466247ZY2	JPMMT 2005-SS 1A11 WM35 WC5.P066	Securitized	6	1/25/2036	USD	94106.22	46.8031	44,044.62	5.98	USD
466284AA4	JPMMT 2006-A3 1A1 TSFR1M+42.448BP	Securitized	5.28926	10/25/2036	USD	2587091.26	89.7490	2,321,887.50	1.48	USD
46654FAD0	JPMMT 2021-INV6 A2 144A	Securitized	3	4/25/2052	USD	9087667.51	87.9762	7,994,986.36	7.43	USD
519440AD3	LTS 2010-RR2A A4 WM36 WC5.6674 144A	Securitized	6.25	10/26/2036	USD	207520.51	46.6367	96,780.68	5.70	USD
52474XAA3	LMAT 2021-GS3 A1 WM50 WC4.5215 144A	Securitized	4.75	7/25/2061	USD	1617098.62	99.3715	1,606,934.83	3.00	USD
52476TAA0	LMAT 2021-SL2 A WM44 WC4.2786 144A	Securitized	4.875	10/25/2068	USD	3837421.39	100.3581	3,851,163.58	1.93	USD
52520CAG0	LMT 2006-3 1A4 WM36 WC5.894600	Securitized	6	7/25/2036	USD	55182.94	50.7554	28,008.31	6.68	USD
52520MCF8	LMT 2005-2 4A1 WM36 WC6.0143	Securitized	4.486611	12/25/2035	USD	171650.47	17.4378	29,931.98	5.65	USD
52520MEK5	LMT 2005-3 4A1 WM36 WC5.8316	Securitized	5.092901	1/25/2036	USD	36863.03	95.1961	35,092.18	5.31	USD
59020UDW2	MLCC 2004-C A2B AFC TSFR6M+142.826BP	Securitized	6.70384	7/25/2029	USD	8103.14	99.0776	8,028.40	0.30	USD
59020UJP1	MLCC 2004-E A1 TSFR1M+77.448BP	Securitized	5.62926	11/25/2029	USD	19260.7	90.3124	17,394.81	0.88	USD
59023NAQ1	MLMI 2006-AF2 AF2 WM36 WC6.169	Securitized	6.25	10/25/2036	USD	1093539.57	40.0334	437,780.74	3.79	USD
59024KAH6	MANA 2007-AF1 1AF8 WM38 WC5.553600	Securitized	6	5/25/2037	USD	116992.43	77.6451	90,838.90	6.85	USD
61756HBN9	MSM 2007-13 6A1 WM37 WC6.7257	Securitized	6	10/25/2037	USD	66648.18	53.8316	35,877.79	6.68	USD
61758NAD7	MSRR 2009-R3 1B WM35 WC5.3672 144A	Securitized	5.5	10/26/2035	USD	5175224.61	64.3140	3,328,392.40	4.46	USD
62917JAA8	NLT 2021-INV2 A1 WM51 WC5.0582 144A	Securitized	1.162	8/25/2056	USD	3545220.37	85.3757	3,026,757.77	6.90	USD

62956BAA7	NYMT 2022-SP1 A1 WM49 WC3.7293144A	Securitized	5.25	7/25/2062	USD	3814891.37	99.2005	3,784,390.93	5.13	USD
65539GBU0	NMRR 2010-5RA 1A7 WM37 WC5.3772 144A	Securitized	6.5	10/26/2037	USD	4331034.26	43.1840	1,870,313.83	5.58	USD
693582AA6	PRPM 2022-1 A1 WM51 WC2.88810144A	Securitized	3.72	2/25/2027	USD	2099629.05	99.2208	2,083,268.32	2.90	USD
74143FAA7	PRET 2021-RN2 A1 144A	Securitized	4.7436	7/25/2051	USD	1329434.09	98.9256	1,315,150.12	2.30	USD
749228AH5	RALI 2006-QS4 A8 505256.08BP-790XTSFR1M	Securitized	8	4/25/2036	USD	61571.57	85.7021	52,768.11	4.53	USD
74922EAG4	RALI 2007-QS3 IA7 WM30 WC5.4035	Securitized	6	6/25/2036	USD	2334482.93	78.9599	1,843,306.32	4.81	USD
74923YAB0	RALI 2007-QAT A1D TCED1M LE2 448BP	Securitized	5.38926	6/25/2037	USD	48336.08	87.4074	42,249.33	6.29	USD
74957XAQ8	RFMSI 2006-S8 A15 WM36 WC6.586	Securitized	6	9/25/2036	USD	93990.34	79.6362	74,850.29	7.21	USD
761118JJ8	RALI 2005-QS14 3A1 WM35 WC5.71	Securitized	6	9/25/2035	USD	542118.24	84.6088	458,679.90	4.68	USD
76111XTC7	RFMSI 2005-SA1 A12 ARM WM34 WC4.91	Securitized	5.105522	3/25/2035	USD	734089.24	60.6457	445,193.63	4.14	USD
761120AL8	RAST 2007-A2 2A2 WM37 WC5.0915	Securitized	6.5	4/25/2037	USD	1136878.32	27.8309	316,403.47	5.96	USD
76112FAF8	RAST 2006-A5CB A6 WM36 WC5.657700	Securitized	6	6/25/2036	USD	166424.61	40.5145	67,426.03	5.73	USD
761136AA8	RAST 2007-A1 A1 WM36 WC5.5849	Securitized	6	3/25/2037	USD	97318.37	31.9253	31,069.15	7.02	USD
76113XAA9	RAST 2006-A12 A1 WM36 WC6.9942	Securitized	6.25	11/25/2036	USD	82970.87	37.7681	31,336.50	6.61	USD
76113XAC5	RAST 2007-A12 A1 WM36 WC5.4829A	Securitized	6	11/25/2036	USD	121428.21	36.2674	44,038.79	6.61	USD
86358HTY5	WALT 2003-A12 A1 TCED1M LE2 448BP	Securitized	5.8193	12/19/2033	USD	81836.83	97.4756	79,770.94	0.06	USD
86359BRV5	SARM 2004-7 A3 TSFR1M+84.948BP	Securitized	5.70426	6/25/2034	USD	168595.41	96.2179	162,218.88	-0.03	USD
86359LAQ2	SARM 2004-A11 A2 TSFR1M+91.448BP	Securitized	5.7793	3/19/2034	USD	24804.51	94.5145	23,443.87	1.81	USD
86359LAR0	SARM 2004-A11 A2 TSFR1M LE1 448BP	Securitized	5.7793	3/19/2034	USD	71295.04	93.7585	66,845.16	1.77	USD
86789MAT4	STALT 2005-1F 2A8 WM35 WC5.85	Securitized	6	12/25/2035	USD	164245.28	93.1559	153,004.17	3.48	USD
872227AA1	TBW 2007-2 A1A	Securitized	5.9646	7/25/2037	USD	2703511.57	29.8029	805,724.04	7.06	USD
885220FS7	TMST 2004-3 A TSFR1M+85.448BP	Securitized	5.70926	9/25/2034	USD	11166.68	92.6722	10,348.41	1.25	USD
89177LAM5	TPMT 2019-3 A1 WM47 WC4.9532144A	Securitized	3.75	2/25/2059	USD	5404057.28	98.0342	5,297,825.40	2.36	USD
92538GAA0	VERUS 2021-8 A1 WM51 WC4.8707144A	Securitized	1.824	11/25/2066	USD	3297395.15	91.3804	3,013,172.55	5.09	USD
9393365A7	WMALT 2005-3 1CB3 TSFR1M+56.448BP	Securitized	5.41926	5/25/2035	USD	187873.64	82.1844	154,402.86	-0.57	USD
93935HAF4	WMALT 2006-7 A3 WM36 WC5.3541	Securitized	6.581	9/25/2036	USD	122189.49	27.5417	33,653.10	6.25	USD
94985JAA8	WFMB 2007-7 A1 WM37 WC6.2908	Securitized	6	6/25/2037	USD	23221.67	91.8140	21,320.74	4.80	USD
00075VAA9	ADFC 2006-OP13 A1 TSFR1M+39.448BP	Securitized	5.24926	11/25/2036	USD	7993971.73	63.7269	5,094,308.77	5.99	USD
00075WAC3	ADFC 2006-OP13 A1 TSFR1M+37.448BP	Securitized	5.28926	1/25/2037	USD	190887.44	56.5767	107,997.74	5.52	USD
00764MDY0	AAB31 2007-01A2 TSFR1M+11.448BP	Securitized	6.39243	3/25/2035	USD	33431.08	94.5514	31,609.55	1.48	USD
00075WAD1	AAB31 2007-01A2 TSFR1M LE2 448BP	Securitized	5.40926	1/25/2037	USD	114532.46	56.5768	64,798.82	6.61	USD
00252FCV1	AMIT 2005-4 M3 TSFR1M+89.448BP	Securitized	5.74926	10/25/2035	USD	62519.39	99.0425	61,920.74	0.62	USD
00075WAP4	ADFC 2006-OP13 A2 TSFR1M+23.448BP	Securitized	5.18926	1/25/2037	USD	302706.71	56.5772	171,262.83	4.80	USD
00441YAA0	ASFP 2006-03A2 TSFR1M+47.448BP	Securitized	5.27926	8/25/2036	USD	221419.98	96.4548	213,570.11	2.42	USD
040104QN4	ASFP 2006-03A2 TSFR1M LE2 448BP	Securitized	5.42926	1/25/2036	USD	66278.8	95.7966	63,492.85	3.43	USD
00437NAD4	ACCR 2006-2 A4 TSFR1M+37.448BP	Securitized	5.22926	9/25/2036	USD	1638248.34	99.2927	1,626,660.52	0.24	USD
00441QAD1	ACEP 2004-79A248BP	Securitized	5.24926	7/25/2036	USD	93941.05	80.9624	76,056.90	4.85	USD
004421GJ6	ACEP 2004-79A248BP	Securitized	5.94426	6/25/2034	USD	297264.86	94.6155	281,258.61	4.05	USD
004421JH7	ACEP 2004-79A248BP	Securitized	5.86926	12/25/2034	USD	94712.57	90.1605	85,393.28	5.04	USD
004421UC5	ACEP 2005-10L 448BP	Securitized	5.62926	11/25/2035	USD	19824.19	104.8359	20,782.86	0.35	USD
004421UU5	ACEP 2006-7C1 448BP	Securitized	5.58426	12/25/2035	USD	1684527.18	93.9762	1,583,055.31	3.29	USD
004421XW8	ACEP 2006-3D1 448BP	Securitized	5.89926	2/25/2036	USD	55740.61	93.1827	51,940.63	4.21	USD
00442EAF2	ACEP 2006-10C 448BP	Securitized	5.18926	12/25/2036	USD	287374.69	26.3686	75,776.57	4.52	USD
00764MEN3	AAB31 2003-11A2 TSFR1M LE1 448BP	Securitized	5.66926	3/25/2035	USD	76403.09	96.9047	74,038.18	0.72	USD



00764MFD4	ABS 2005-2 M3 TSFR1M+83.448BP	Securitized	5.68926	6/25/2035	USD	90382.87	94.7065	85,598.41	1.25	USD
00764MHE0	ABS 2005-3 M1 TSFR1M+75.048BP	Securitized	5.61426	12/25/2035	USD	162681.89	94.3787	153,537.07	3.12	USD
045427AD3	CWL 2006-8 2A4 TSFR1M+61.448BP	Securitized	5.46926	1/25/2046	USD	3152872.28	95.4336	3,008,899.21	2.00	USD
03072SK20	ABS 2005-7 M3 TSFR1M+90.448BP	Securitized	5.74926	9/25/2035	USD	2228937.33	99.0695	2,208,196.85	0.57	USD
04545EAC7	ABFC 2007-WMC1 A2B TSFR1M+111.448BP	Securitized	5.96926	6/25/2037	USD	134931.92	82.4393	111,236.88	5.86	USD
040104QP9	ABS 2005-7 M3 TSFR1M+75.448BP	Securitized	5.60926	1/25/2036	USD	2688659.23	91.8781	2,470,289.55	4.52	USD
03072SYB5	ABS 2005-7 M3 TSFR1M+127.448BP	Securitized	6.07926	3/25/2035	USD	147944.95	98.7563	146,104.88	1.62	USD
040104RV5	ABS 2005-7 M3 TSFR1M+40.448BP	Securitized	5.34926	3/25/2036	USD	269776.29	55.5811	149,944.66	6.61	USD
04013BAC6	ABS 2005-7 M3 TSFR1M+76.448BP	Securitized	5.11926	9/25/2036	USD	735196.05	32.8270	241,343.10	6.16	USD
04541GSL7	ABSHE 2005-HE5 M4 TSFR1M+101.448BP	Securitized	5.86926	6/25/2035	USD	65034.61	98.0832	63,788.02	1.65	USD
04544RAD7	ABSHE 2007-HE1 A3 TSFR1M+132.448BP	Securitized	5.40926	12/25/2036	USD	6300000	92.0383	5,798,411.64	3.47	USD
07387YAA1	BSABS 2007-HE6 1A1 TSFR1M+136.448BP	Securitized	6.21926	8/25/2037	USD	13580.11	98.6791	13,400.73	1.05	USD
07387YAE3	BSABS 2007-HE6 2A TSFR1M+116.448BP	Securitized	6.01926	8/25/2037	USD	4384921.85	89.9507	3,944,267.02	5.79	USD
073888AN9	BSABS 2006-SD3 21A1 ARM	Securitized	5.238141	7/25/2036	USD	11439.11	98.5649	11,274.95	1.66	USD
07388EAD8	BSABS 2006-SD2 M3 TSFR1M+131.448BP	Securitized	6.16926	6/25/2036	USD	600000	101.6440	609,864.00	0.07	USD
07388GAD3	BSABS 2006-3 M1 TSFR1M+79.048BP	Securitized	5.64426	8/25/2036	USD	34324.02	99.8526	34,273.44	0.28	USD
07389QAN8	BSABS 2007-SD1 22A1 ARM WMC5 WCE	Securitized	5.154014	10/25/2036	USD	30298.97	44.4991	13,482.78	2.99	USD
07389YAD3	BSABS 2007-HE2 2A4 TSFR1M+34.448BP	Securitized	5.42926	2/25/2037	USD	11715078.47	96.5147	11,306,772.84	-0.09	USD
12559QAF9	CITM 2007-1 1M1 TSFR1M+161.448BP 144A	Securitized	6.46926	10/25/2037	USD	5054136.32	101.7337	5,141,761.90	0.48	USD
12666BAA3	CWL 2006-22 1A TSFR1M+25.448BP	Securitized	5.24926	6/25/2035	USD	6386985.48	90.9529	5,809,147.24	3.19	USD
12666UAD5	CWL 2006-15 A4	Securitized	5.961	10/25/2046	USD	5977928.08	98.9588	5,915,687.69	1.92	USD
126670MH8	CWL 2005-15 M1 TSFR1M+78.948BP	Securitized	5.64426	3/25/2036	USD	586712.61	98.2504	576,447.54	1.37	USD
126670RD2	CWL 2005-17 M1 TSFR1M+90.448BP	Securitized	5.65926	5/25/2036	USD	8431.46	99.6955	8,405.79	0.18	USD
126670UW6	CWL 2006-2 M1 TSFR1M+71.448BP	Securitized	5.56926	6/25/2036	USD	15443.42	99.8017	15,412.80	0.25	USD
1266715K8	CWL 2004-4 M1 TSFR1M+83.448BP	Securitized	5.68926	7/25/2034	USD	19345.85	101.4134	19,619.29	0.06	USD
126673BC5	CWL 2004-6 M1 TSFR1M+101.448BP	Securitized	5.86926	10/25/2034	USD	24278.88	100.0921	24,301.25	0.03	USD
126673NX6	CWL 2004-12 M1 TSFR1M+163.448BP	Securitized	6.46926	2/25/2035	USD	87865.33	99.5125	87,437.01	0.79	USD
126673UR1	CWL 2005-15 M1 TSFR1M+146.448BP	Securitized	6.31926	4/25/2035	USD	48310.87	97.8710	47,282.32	0.88	USD
126673XC1	CWL 2005-16 M1 TSFR1M+120.048BP	Securitized	6.06426	7/25/2035	USD	64337.35	99.9020	64,274.28	0.18	USD
12668KAD5	CWL 2007-5 2A3 TSFR1M+33.448BP	Securitized	5.40926	9/25/2047	USD	489994.99	98.8742	484,478.68	1.91	USD
07384YLS3	BSABS 2005-3 A2 TSFR1M+120.448BP	Securitized	6.14926	6/25/2043	USD	534637.92	99.0425	529,518.60	0.02	USD
07384YQY5	BSABS 2004-HE2 M1 TSFR1M+101.448BP	Securitized	5.86926	3/25/2034	USD	1588800.23	102.6732	1,631,271.40	0.31	USD
07386UAM4	BSABS 2007-SD2 2A1 TSFR1M+91.448BP	Securitized	5.76926	9/25/2046	USD	65644.05	95.8151	62,896.90	2.47	USD
073879X45	BSABS 2005-HE10 M2 TSFR1M+116.448BP	Securitized	6.01926	11/25/2035	USD	80384.19	100.7106	80,955.39	0.75	USD
1248RHAC1	CBASS 2007-CB6 A3 TSFR1M+33.448BP 144A	Securitized	5.61243	7/25/2037	USD	167263.78	66.2124	110,749.38	5.64	USD
1248RHA5	CBASS 2007-CB6 A1 TSFR1M+23.448BP 144A	Securitized	5.51243	7/25/2037	USD	7797.02	66.2106	5,162.45	5.26	USD
12666VAC5	CWL 2006-17 2A2 TSFR1M+141.448BP	Securitized	5.26926	3/25/2047	USD	41751.76	98.4100	41,087.90	0.55	USD
12669LAA8	CWL 2007-6 1A TSFR1M+31.448BP	Securitized	5.16926	9/25/2037	USD	2499424.36	90.9513	2,273,257.95	3.65	USD
12669LAD2	CWL 2007-6 2A3 TSFR1M+33.448BP	Securitized	5.18926	9/25/2037	USD	188844.04	104.7555	197,824.59	0.53	USD
12669TAA1	CWL 2007-SD1 A1 TSFR1M+101.448BP 144A	Securitized	5.86926	3/25/2047	USD	50511.54	77.3462	39,068.76	5.05	USD
12669VAD0	CWL 2007-7 2A3 TSFR1M+34.448BP	Securitized	5.19926	10/25/2047	USD	34582.47	98.8905	34,198.78	0.57	USD

12670FAA8	CWL 2007-9 1A TSFR1M+31.448BP	Securitized	5.16926	6/25/2047	USD	10901242.57	87.9990	9,592,983.36	4.42	USD
144527AC2	CARR 2005-1A A2 TSFR1M+37.448BP	Securitized	5.22926	2/25/2037	USD	3146782.35	94.6729	2,979,150.73	1.12	USD
144531CN8	CARR 2005-OPT2 M5 TSFR1M+116.448BP	Securitized	6.01926	5/25/2035	USD	205116.55	96.3060	197,539.54	2.09	USD
144539AD5	CARR 2005-1A A2 TSFR1M+37.448BP	Securitized	5.18926	1/25/2037	USD	1200000	76.0557	912,668.40	8.67	USD
151314FP1	CDMC 2003-A A2 WM31 WC6.84144A	Securitized	6	7/25/2043	USD	6879.44	98.1607	6,752.91	3.54	USD
17307GUX4	CMLTI 2005-OPT4 M7 TSFR1M+179.448BP	Securitized	6.64926	7/25/2035	USD	1000000	85.7873	857,872.70	6.42	USD
17307GWT1	CMLTI 2005-1A A2 TSFR1M+94.048BP	Securitized	5.70426	9/25/2035	USD	247059.13	99.2827	245,286.97	0.97	USD
17309BAD9	CMLTI 2006-WF2 A2E WM35 WC6.118000	Securitized	6.851	5/25/2036	USD	122094.42	37.5059	45,792.66	5.27	USD
17312GAS0	CMLTI 2007-AHL3 A1 TSFR1M+28.448BP 144A	Securitized	5.13926	5/25/2037	USD	10655676.19	87.4133	9,314,478.19	5.11	USD
17312WAA4	CMLTI 2007-SHL1 A TSFR1M+51.448BP 144A	Securitized	5.36926	11/25/2046	USD	71928.74	97.9543	70,457.32	0.81	USD
232422AA3	CWL 2006-7 1A TSFR1M+37.448BP	Securitized	5.22926	4/25/2046	USD	2783694.19	94.3779	2,627,191.84	0.96	USD
23243LAA0	CWL 2006-14 1A TSFR1M+39.448BP	Securitized	5.24926	2/25/2037	USD	5289069.68	95.6400	5,058,467.83	0.69	USD
23245CAD2	CWL 2007-1 2A3 TSFR1M+25.448BP	Securitized	5.10926	7/25/2037	USD	212063.54	98.8885	209,706.34	0.44	USD
23246BAK7	CWL 2007-10 2A4 TSFR1M+36.448BP	Securitized	5.21926	6/25/2047	USD	138068.37	97.5333	134,662.57	1.16	USD
24763LFS4	CWL 2007-12 2A4 TSFR1M+42.448BP	Securitized	5.85099	8/15/2030	USD	17138.02	99.1502	16,992.38	0.08	USD
268668AA8	EMCM 2001-A A TSFR1M+85.448BP 144A	Securitized	5.70926	5/25/2040	USD	5301.2	99.3068	5,264.45	-0.01	USD
320275AD2	FFML 2006-FF16 2A3 TSFR1M+39.448BP	Securitized	5.24926	12/25/2036	USD	205823.59	41.5511	85,521.95	5.23	USD
32027EAE1	FFML 2006-11 2A3 TSFR1M+64.448BP	Securitized	5.28926	4/25/2036	USD	101796.72	97.6113	99,365.13	0.64	USD
32027EAF8	FFML 2006-15 2A3 TSFR1M+50.448BP	Securitized	5.44926	4/25/2036	USD	400000	93.1574	372,629.60	1.72	USD
32027NNA5	FFML 2004-FF11 M4 TSFR1M+131.448BP	Securitized	6.16926	1/25/2035	USD	55472.45	99.6866	55,298.59	0.39	USD
32027NNS6	FFML 2004-11 2A3 TSFR1M+157.448BP	Securitized	6.39426	10/25/2034	USD	252527.62	101.1340	255,391.34	0.63	USD
32027NQN4	FFML 2003-11 2A3 TSFR1M+179.448BP	Securitized	6.15426	12/25/2034	USD	886339.83	99.9064	885,510.22	-0.05	USD
32027NWP2	FFML 2003-12 2A3 TSFR1M+92.448BP	Securitized	5.68926	11/25/2035	USD	91650.35	93.1526	85,374.66	4.29	USD
32028PAF2	FFML 2006-FF11 2A4 TSFR1M+59.448BP	Securitized	5.44926	8/25/2036	USD	101791.25	96.7654	98,498.69	0.64	USD
32113JAA3	FNLC 2005-1 A TSFR1M+57.448BP	Securitized	5.42926	5/25/2035	USD	611634.45	88.6878	542,445.14	5.10	USD
32115BAA8	FNLC 2007-1 A1 TSFR1M+18.448BP 144A	Securitized	5.03926	8/25/2037	USD	40950.02	50.8316	20,815.55	5.56	USD
35729BAF8	FREHE 1999-3-A2 AMBAC TSFR1M+90.448BP	Securitized	5.75926	12/25/2029	USD	4515.31	96.9053	4,375.57	-0.04	USD
35729MAD9	FHLT 2006-3 2A3 TSFR1M+45.448BP	Securitized	5.30926	2/25/2037	USD	678245.35	32.5317	220,644.67	4.87	USD
35729NAD7	FHLT 2006-E 2A3 TSFR1M+26.448BP	Securitized	5.11926	1/25/2037	USD	204036.63	45.8618	93,574.87	6.21	USD
35729PPB0	FHLT 2006-1 2A4 TSFR1M+65.448BP	Securitized	5.50926	4/25/2036	USD	2662569.12	93.6853	2,494,436.13	2.62	USD
35729PPX2	FHLT 2006-2 2A3 TSFR1M+45.448BP	Securitized	5.30926	2/25/2036	USD	23242.88	96.0097	22,315.43	1.78	USD
35729PPY0	FHLT 2006-2 2A4 TSFR1M+65.448BP	Securitized	5.50926	2/25/2036	USD	300000	88.9728	266,918.43	4.82	USD
35729QAD0	FHLT 2006-B 2A3 TSFR1M+43.448BP	Securitized	5.28926	8/25/2036	USD	177949.99	31.9239	56,808.49	5.74	USD
3622ECAB2	GSAA 2007-3 2A1A TSFR1M+25.448BP	Securitized	5.20926	4/25/2047	USD	55499.85	92.7389	51,469.97	1.90	USD
3622MAAA9	GSAMP 2007-FM1 A1 TSFR1M+25.448BP	Securitized	5.10926	12/25/2036	USD	6403443.52	54.1844	3,469,664.25	5.88	USD
3622MAAC5	GSAMP 2007-FM1 A2B TSFR1M+23.448BP	Securitized	5.08926	12/25/2036	USD	1495118.5	50.3287	752,473.40	6.17	USD
3622MGAD0	GSAMP 2007-NC1 A2C TSFR1M+26.448BP	Securitized	5.26926	12/25/2046	USD	436538.88	49.7400	217,134.26	5.91	USD
3622MGAE8	GSAMP 2007-NC1 A2D TSFR1M+34.448BP	Securitized	5.42926	12/25/2046	USD	130961.66	49.7378	65,137.38	5.91	USD
3622MHAC0	GSAMP 2007-FM2 A2B TSFR1M+20.448BP	Securitized	5.05926	1/25/2037	USD	1986317.91	60.2843	1,197,437.05	6.03	USD

362334PK4	GSAMP 2006-FM1 A2D TSFR1M+65.448BP	Securitized	5.50926	4/25/2036	USD	220924.99	67.3902	148,881.68	8.61	USD
36242DKL6	GSAMP 2004-WF M2 TSFR1M+176.448BP	Securitized	6.61926	10/25/2034	USD	12172.03	102.7961	12,512.38	0.07	USD
36242DN66	GSAMP 2006-FM2 A2C TSFR1M+105.448BP	Securitized	5.91426	3/25/2035	USD	31233.4	100.5083	31,392.17	0.30	USD
36245DAD2	GSAMP 2006-FM2 A2C TSFR1M+41.448BP	Securitized	5.26926	9/25/2036	USD	2678990.48	35.6890	956,104.91	5.80	USD
36245TAD7	GSAMP 2006-FM3 A2C TSFR1M+31.448BP	Securitized	5.16926	11/25/2036	USD	383576.35	48.7342	186,933.01	5.97	USD
362463AE1	GSAMP 2006-NC2 A2D TSFR1M+59.448BP	Securitized	5.44926	6/25/2036	USD	181677.1	55.9730	101,690.07	5.66	USD
40430HCN6	INABS 2007-1A 2A1 TSFR1M+80.448BP	Securitized	5.74926	11/25/2035	USD	2232751.15	93.0363	2,077,268.61	3.75	USD
43709LAC1	INABS 2006-1A 2A1 TSFR1M+27.448BP	Securitized	5.12926	11/25/2036	USD	183841.15	89.7310	164,962.56	3.35	USD
43709LAQ0	INABS 2006-D 1A TSFR1M+25.448BP	Securitized	5.10926	11/25/2036	USD	224114.66	93.7171	210,033.76	3.84	USD
43710BAE6	INABS 2007-A 2A1 TSFR1M+42.448BP	Securitized	5.28926	4/25/2037	USD	180124.36	87.6695	157,914.20	5.04	USD
43710XAD0	HELT 2007-FRE1 2AV3 TSFR1M+34.448BP	Securitized	5.19926	4/25/2037	USD	420973.26	96.0964	404,540.15	1.15	USD
43710XAE8	HELT 2007-FRE1 2AV4 TSFR1M+45.448BP	Securitized	5.30926	4/25/2037	USD	500000	88.3663	441,831.40	5.82	USD
44328BAD0	INABS 2006-1A 2A1 TSFR1M+32.448BP	Securitized	5.18926	12/25/2036	USD	191703.01	26.8183	51,411.39	5.05	USD
44328BAE8	INABS 2006-1A 2A1 TSFR1M+45.448BP	Securitized	5.30926	12/25/2036	USD	873229.66	26.3193	229,827.67	5.57	USD
44328BAF5	INABS 2006-1A 2A1 TSFR1M+55.448BP	Securitized	5.40926	12/25/2036	USD	582153.1	26.4560	154,014.13	6.08	USD
46629BAE9	JPMAC 2006-WMC2 A1 WMC6 6240	Securitized	6.337	8/25/2036	USD	86585.51	61.5172	53,264.95	6.70	USD
46629FAE0	JPMAC 2006-NC2 M1 TSFR1M+51.948BP	Securitized	5.37426	7/25/2036	USD	117021.22	98.4932	115,257.97	0.66	USD
52521MAB8	LABSM 2007-1 2A1 TSFR1M+20.448BP 144A	Securitized	5.05926	6/25/2037	USD	150295.03	67.3263	101,188.04	5.15	USD
52521MAC6	LABSM 2007-1 2A2 TSFR1M+31.448BP 144A	Securitized	5.16926	6/25/2037	USD	121055.9	67.3878	81,576.87	6.01	USD
52524LAG6	LXS 2007-2N 3A3 TSFR1M+28.448BP	Securitized	5.13926	2/25/2037	USD	812156	76.6126	622,213.42	5.54	USD
542514BK9	LBMLT 2007-1 2M1 TSFR1M+106.448BP	Securitized	6.39426	3/25/2032	USD	62556.8	106.6715	66,730.26	0.06	USD
542514KC7	LBMLT 2007-1 2M1 TSFR1M+128.048BP	Securitized	6.24426	2/25/2035	USD	7076865.81	98.7902	6,991,252.01	1.75	USD
542514LL6	LBMLT 2005-WL1 M4 TSFR1M+116.448BP	Securitized	6.01926	6/25/2035	USD	280615.91	97.7627	274,337.61	2.08	USD
55275BAC1	MABS 2006-NC2 A3 TSFR1M+32.448BP	Securitized	5.18926	8/25/2036	USD	136869.18	38.1670	52,238.91	5.67	USD
55275BAD9	MABS 2006-NC2 A3 TSFR1M+41.448BP	Securitized	5.26926	8/25/2036	USD	225853.42	38.1683	86,204.37	5.67	USD
55275BAE7	MABS 2006-NC2 A3 TSFR1M+59.448BP	Securitized	5.44926	8/25/2036	USD	135512.05	38.1677	51,721.78	5.67	USD
57643LGG5	MABS 2006-NC2 A3 TSFR1M+96.448BP	Securitized	5.71926	12/25/2034	USD	10562.34	100.1296	10,576.02	2.36	USD
57643LMA1	MABS 2005-FRE1 M1 TSFR1M+61.448BP	Securitized	5.71926	10/25/2035	USD	178762.22	95.5036	170,724.32	1.80	USD
57643LMN3	MABS 2006-NC2 A3 TSFR1M+61.448BP	Securitized	5.46926	11/25/2035	USD	7073790.7	57.8790	4,094,236.49	5.69	USD
57643LNG7	MABS 2006-NC2 A3 TSFR1M+68.448BP	Securitized	5.53926	1/25/2036	USD	103490.47	99.4959	102,968.73	0.48	USD
57643LRK4	MABS 2006-WMC1 A3 TSFR1M+47.448BP	Securitized	5.32926	2/25/2036	USD	285525.73	37.5774	107,293.20	5.80	USD
57644UAF2	MABS 2006-NC2 A1 TSFR1M+59.448BP	Securitized	5.44926	6/25/2036	USD	121954.17	36.0295	43,939.48	5.88	USD
576455AD1	MABS 2006-NC2 A1 TSFR1M+55.448BP	Securitized	5.40926	11/25/2036	USD	3442512.28	59.9309	2,063,128.59	5.77	USD
59020UC29	MLMI 2005-HE5 A2D TSFR1M+82.448BP	Securitized	5.68926	5/25/2036	USD	28841.07	99.2002	28,610.39	0.53	USD
59022QAE2	MLMI 2006-HE5 A2D TSFR1M+59.448BP	Securitized	5.44926	8/25/2037	USD	648770.22	52.5183	340,723.22	6.48	USD
590232AA2	MLMI 2007-SD1 A1 TSFR1M+101.448BP	Securitized	5.86926	2/25/2047	USD	754049.67	58.8038	443,409.86	5.72	USD
61744CRF5	MSAC 2005-WMC4 M6 TSFR1M+116.448BP	Securitized	6.01926	4/25/2035	USD	150908.26	96.1815	145,145.84	3.85	USD
61744CRV0	MSAC 2005-WMC5 M5 TSFR1M+110.448BP	Securitized	5.95926	6/25/2035	USD	120259.11	98.7661	118,775.25	0.65	USD

61744CXM3	MSAC 2006-WMC1 A2C TSFR1M+73.448BP	Securitized	5.58926	12/25/2035	USD	90256.13	97.7059	88,185.54	1.16	USD
61744CYC4	MSAC 2006-NC1 M2 TSFR1M+71.448BP	Securitized	5.56926	12/25/2035	USD	10000000	93.2001	9,320,010.00	3.85	USD
617451DR7	MSAC 2006-NC1 M2 TSFR1M+60.448BP	Securitized	5.54926	1/25/2036	USD	425802.06	96.8521	412,398.41	1.94	USD
61746RFV8	MSAC 2004-NC5 M1 TSFR1M+101.448BP	Securitized	5.86926	5/25/2034	USD	56627.67	96.1145	54,427.40	1.81	USD
61746WA75	MSDWC 2003-NC2 M1 TSFR1M+146.448BP	Securitized	6.31926	2/25/2033	USD	202917.08	103.8094	210,646.92	0.32	USD
61748BAC8	MSAC 2006-HE4 A2 TSFR1M+141.448BP	Securitized	5.26926	6/25/2036	USD	146037.4	51.8307	75,692.22	4.96	USD
61748LAD4	MSAC 2006-NC4 A2C TSFR1M+41.448BP	Securitized	5.26926	6/25/2036	USD	335369.97	85.4624	286,615.09	1.74	USD
61749BAD5	MSAC 2006-NC5 A2B TSFR1M+22.448BP	Securitized	5.07926	10/25/2036	USD	566502.74	54.2904	307,556.38	5.20	USD
61749BAE3	MSAC 2006-NC5 A2C TSFR1M+26.448BP	Securitized	5.11926	10/25/2036	USD	165956.94	54.2883	90,095.12	5.46	USD
61749GAC6	MSAC 2006-NC5 A2 TSFR1M+143.448BP	Securitized	5.28926	4/25/2036	USD	74093.77	70.7660	52,433.18	4.43	USD
617505AD4	MSAC 2007-NC1 A2C TSFR1M+25.448BP	Securitized	5.10926	11/25/2036	USD	177505.42	47.8523	84,940.43	5.91	USD
617505AE2	MSAC 2007-NC1 A2D TSFR1M+33.448BP	Securitized	5.18926	11/25/2036	USD	1065032.5	47.8509	509,628.06	6.09	USD
61750FAE0	MSAC 2006-HE6 A2C TSFR1M+41.448BP	Securitized	5.26926	9/25/2036	USD	316278.63	34.5781	109,362.98	5.24	USD
61750SAB8	MSAC 2006-HE8 A2FP TSFR1M+18.448BP	Securitized	5.03926	10/25/2036	USD	69312.88	44.4873	30,835.45	5.35	USD
61750SAE2	MSAC 2006-HE8 A2C TSFR1M+25.448BP	Securitized	5.10926	10/25/2036	USD	2059495.59	44.4876	916,220.16	5.81	USD
617526AE8	MSAC 2007-HE1 A2C TSFR1M+26.448BP	Securitized	5.11926	11/25/2036	USD	895973.03	56.8287	509,169.47	5.74	USD
61752JAA8	MSM 2007-1XS 1A1 WM38 WC5.8578	Securitized	6.465	9/25/2046	USD	281884.06	34.0170	95,888.59	6.01	USD
61752UAB1	MSAC 2007-NC2 A2 TSFR1M+109.448BP	Securitized	5.13926	4/25/2037	USD	435583.07	52.6761	229,447.95	5.21	USD
61752UAC9	MSAC 2007-NC2 A2 TSFR1M+134.448BP	Securitized	5.19926	4/25/2037	USD	145194.36	52.6873	76,499.00	5.75	USD
61753KAC0	MSAC 2007-HE5 A2B TSFR1M+29.448BP	Securitized	5.14926	3/25/2037	USD	308005.29	43.1022	132,757.18	5.72	USD
61753KAD8	MSAC 2007-HE5 A2C TSFR1M+36.448BP	Securitized	5.21926	3/25/2037	USD	308005.29	43.1048	132,765.10	6.04	USD
61753NAD2	MSAC 2007-NC2 A2B TSFR1M+31.448BP	Securitized	5.16926	2/25/2037	USD	102848.09	47.8402	49,202.70	5.96	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	Securitized	6.21926	7/25/2037	USD	400000	87.7861	351,144.40	5.69	USD
64352VES6	NHEL 2005-3 M1 TSFR1M+109.948BP	Securitized	5.94426	10/25/2033	USD	726879.49	99.9375	726,425.34	0.00	USD
65106FAD4	MSAC 2007-NC1 M2 TSFR1M+74.448BP	Securitized	5.19926	4/25/2037	USD	964704.97	98.6186	951,378.34	0.40	USD
65106FAE2	MSAC 2007-NC1 M2 TSFR1M+145.448BP	Securitized	5.30926	4/25/2037	USD	4292000	92.3632	3,964,229.40	1.30	USD
65535AAA2	NHELI 2006-AF1 A1	Securitized	6.532	10/25/2036	USD	142327.98	21.7050	30,892.26	9.96	USD
66987XGY5	NHEL 2005-3 M2 TSFR1M+81.948BP	Securitized	5.67426	1/25/2036	USD	699090.51	99.3090	694,260.00	1.45	USD
66988VAD0	NHEL 2006-2 A2C TSFR1M+141.448BP	Securitized	5.26926	6/25/2036	USD	77960.29	73.3520	57,185.44	3.95	USD
68389FHU1	MSAC 2007-NC1 M2 TSFR1M+87.048BP	Securitized	5.73426	8/25/2035	USD	306505.52	96.8859	296,960.76	1.87	USD
68389FJJ4	MSAC 2007-NC1 M2 TSFR1M+80.448BP	Securitized	5.65926	11/25/2035	USD	1517227.05	95.8298	1,453,955.96	2.50	USD
68389FKR4	MSAC 2006-1 M1 TSFR1M+165.448BP	Securitized	5.50926	1/25/2036	USD	300000	93.1777	279,533.19	2.99	USD
68400DAE4	MSAC 2007-NC1 M2 TSFR1M+135.448BP	Securitized	5.10926	1/25/2037	USD	46741.87	58.9374	27,548.43	6.01	USD
68400DAF1	MSAC 2007-NC1 M2 TSFR1M+137.448BP	Securitized	5.18926	1/25/2037	USD	186967.48	58.9363	110,191.70	6.01	USD
68402BAE6	MSAC 2007-NC1 M2 TSFR1M+141.448BP	Securitized	5.29926	4/25/2037	USD	93869.83	49.5543	46,516.57	6.08	USD
68403HAC6	MSAC 2007-NC1 M2 TSFR1M+138.448BP	Securitized	5.13926	5/25/2037	USD	9088884.6	53.7139	4,881,997.11	5.95	USD
69121PBU6	MSAC 2007-NC1 M2 TSFR1M+101.448BP	Securitized	5.86926	10/25/2036	USD	109421.89	97.0502	106,194.13	3.83	USD
70069FAZ0	PPSI 2004-WCW2 M3 TSFR1M+116.448BP	Securitized	6.01926	10/25/2034	USD	179860.59	98.7476	177,608.05	1.03	USD

70069FDN4	PPSI 2004-WWF1 M5 TSFR1M+191.448BP	Securitized	6.76926	12/25/2034	USD	3533926.54	99.7541	3,525,235.56	2.91	USD
70069FFL6	PPSI 2005-WCH1 M4 TSFR1M+135.948BP	Securitized	6.21426	1/25/2036	USD	30236.49	99.1371	29,975.57	0.37	USD
70069FGE1	PPSI 2005-WHQ1 M5 TSFR1M+123.948BP	Securitized	6.09426	3/25/2035	USD	160552.77	98.1084	157,515.67	1.26	USD
70069FKG1	PPSI 2005-WCW1 M3 TSFR1M+84.948BP	Securitized	5.70426	9/25/2035	USD	140616.46	97.6945	137,374.50	1.77	USD
70069FLH8	PPSI 2005-WCW2 M2 TSFR1M+90.948BP	Securitized	5.76426	7/25/2035	USD	40082.5	99.3230	39,811.14	0.43	USD
70069FLJ4	PPSI 2005-WCW2 M3 TSFR1M+93.948BP	Securitized	5.79426	7/25/2035	USD	950000	96.4066	915,862.23	3.01	USD
70069FLX3	PPSI 2005-WCW3 M2 TSFR1M+84.948BP	Securitized	5.70426	8/25/2035	USD	122249.67	97.6517	119,378.83	1.74	USD
70069FMT1	PPSI 2005-WHQ4 M2 TSFR1M+84.948BP	Securitized	5.70426	9/25/2035	USD	187883.45	97.4693	183,128.61	1.49	USD
71103XAS3	PPSI 2005-WHQ1 M2 TSFR1M+35.448BP	Securitized	5.10926	9/25/2036	USD	343054.73	25.8392	88,642.70	5.49	USD
73316PJW1	PPSI 2005-WHQ1 M2 TSFR1M+60.948BP	Securitized	5.55426	2/25/2036	USD	2314.71	99.9346	2,313.20	0.07	USD
74919LAD0	RAAC 2007-RP4 A TSFR1M+46.448BP 144A	Securitized	5.66926	11/25/2046	USD	280015.82	97.0298	271,698.80	0.37	USD
74924VAC3	RASC 2006-EMX9 1A3 TSFR1M+28.448BP	Securitized	5.30926	11/25/2036	USD	256169.2	93.1458	238,610.83	2.41	USD
74924VAE9	RASC 2006-EMX9 2A TSFR1M+24.448BP	Securitized	5.22926	11/25/2036	USD	207460.16	92.8927	192,715.32	2.46	USD
74924YAD5	RASC 2007-K33 AH TSFR1M+75.448BP	Securitized	5.30926	4/25/2037	USD	1036109.08	96.5067	999,914.47	1.16	USD
74978FAH2	RASC 2006-EMX9 1A3 TSFR1M+161.448BP	Securitized	6.46926	9/25/2047	USD	429166.23	97.9471	420,355.66	3.33	USD
75156VAD7	RAMC 2006-1 AF3 WM36 TSFR1M+41.448BP	Securitized	5.56926	5/25/2036	USD	584834.49	85.1192	497,806.50	5.46	USD
75156YAD1	RAMC 2006-1 AF3 WM36 TSFR1M+30.448BP	Securitized	5.52926	9/25/2036	USD	65782.09	94.1083	61,906.43	1.44	USD
759676AH2	RAMC 2006-2 AF5 WM36 WC4.7872	Securitized	6.254	8/25/2036	USD	9184317.76	41.2037	3,784,279.66	6.11	USD
75970HAD2	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	5.545	1/25/2037	USD	7350427.08	33.3364	2,450,369.97	6.14	USD
75971EAG1	RAMC 2006-3 AF4	Securitized	5.812	11/25/2036	USD	512509.65	34.6853	177,765.66	5.61	USD
75971FAF0	RAMC 2007-3 AF3 WM36 WC9.067	Securitized	7.238	9/25/2037	USD	207099.23	41.9034	86,781.54	5.23	USD
759950GV4	RAMC 2006-1 AF3 WM36 WC3.9026	Securitized	5.608	5/25/2036	USD	9549602.49	44.5215	4,251,627.23	5.89	USD
76110W6B7	RASC 2005-EMX4 M3 TSFR1M+57.448BP	Securitized	5.65926	11/25/2035	USD	10984.59	99.9213	10,975.95	0.19	USD
76110W7R1	RASC 2005-EMX3 A3 TSFR1M+37.448BP	Securitized	5.62926	12/25/2035	USD	88606.17	87.7891	77,786.54	1.56	USD
76112B3F5	RASC 2006-EMX9 1A3 TSFR1M+31.448BP	Securitized	5.56926	9/25/2045	USD	809130.81	98.0496	793,349.12	0.96	USD
76112BF54	RASC 2006-EMX9 1A3 TSFR1M+31.448BP	Securitized	5.56926	6/25/2044	USD	20639.85	85.6286	17,673.61	-0.24	USD
76112BT91	RASC 2006-EMX9 1A3 TSFR1M+43.448BP	Securitized	5.60926	1/25/2036	USD	346351.75	94.3894	326,919.20	2.53	USD
784208AD2	SGMS 2006-FRE2 A2C TSFR1M+43.448BP	Securitized	5.28926	7/25/2036	USD	27416253.87	21.7931	5,974,862.59	5.63	USD
81375HAC3	SABR 2005-F148RP2 TSFR1M+55.448BP	Securitized	5.50926	3/25/2036	USD	97474.1	92.7536	90,410.73	1.48	USD
81375WCT1	SABR 2005-F148RP2 TSFR1M+78.448BP	Securitized	5.64426	1/25/2035	USD	16806.4	87.9794	14,786.16	19.26	USD
81375WFJ0	SABR 2005-F148RP2 TSFR1M+107.448BP	Securitized	5.92926	1/25/2036	USD	27526.29	93.3761	25,702.96	1.23	USD
81375WFU5	SABR 2005-F148RP2 TSFR1M+77.448BP	Securitized	5.62926	8/25/2035	USD	99768.53	81.5403	81,351.58	2.44	USD
813765AB0	SABR 2005-F148RP2 TSFR1M+39.448BP	Securitized	5.24926	5/25/2036	USD	3900796.77	52.5606	2,050,283.36	5.66	USD
813765AC8	SABR 2005-F148RP2 TSFR1M+61.448BP	Securitized	5.46926	5/25/2036	USD	810652.99	52.5577	426,060.16	5.67	USD
81376YAC5	SABR 2005-F148RP2 TSFR1M+39.448BP	Securitized	5.14926	7/25/2036	USD	184219.33	35.6217	65,622.04	4.78	USD
81376YAD3	SABR 2005-F148RP2 TSFR1M+43.448BP	Securitized	5.28926	7/25/2036	USD	180129.62	35.6187	64,159.74	5.52	USD
81376YAE1	SABR 2006-HE1 A2D TSFR1M+59.448BP	Securitized	5.44926	7/25/2036	USD	617587.25	35.6110	219,929.12	5.98	USD
81879MAE9	SGMS 2005-OPT1 M2 TSFR1M+78.948BP	Securitized	5.64426	10/25/2035	USD	395201.06	97.9346	387,038.74	1.52	USD
83611MNJ3	SVHE 2006-2 M2 TSFR1M+63.948BP	Securitized	5.49426	3/25/2036	USD	61404.61	99.7431	61,246.84	0.16	USD

83612NAC9	SVHE 2007-WMC1 3A1 TSFR1M+22.448BP	Securitized	5.07926	2/25/2037	USD	268528.94	28.7129	77,102.53	4.03	USD
83612NAD7	SVHE 2007-WMC1 3A2 TSFR1M+29.448BP	Securitized	5.14926	2/25/2037	USD	376103.82	28.8733	108,593.43	4.42	USD
83612TAB8	SVHE 2007-OPT1 2A1 TSFR1M+19.448BP	Securitized	5.04926	6/25/2037	USD	36333.27	67.5441	24,540.99	6.03	USD
83613DAD8	SVHE 2007-OPT2 2A3 TSFR1M+29.448BP	Securitized	5.14926	7/25/2037	USD	1257988.89	90.8902	1,143,388.49	3.97	USD
83613FAC5	SVHE 2007-OPT5 2A2 TSFR1M+106.448BP	Securitized	5.91926	10/25/2037	USD	214157.36	76.7007	164,260.22	5.77	USD
84751NAE4	SURF 2005-BC3 M3 TSFR1M+41.448BP	Securitized	5.26926	11/25/2037	USD	596641.42	55.9213	333,649.70	5.77	USD
84751PFW4	SURF 2005-BC2 M3 TSFR1M+108.948BP	Securitized	5.94426	12/25/2035	USD	57076.12	99.1543	56,593.40	0.40	USD
84751PKW8	SURF 2005-AD1 A1 TSFR1M+71.448BP	Securitized	5.56926	12/25/2036	USD	889859.74	98.0418	872,434.33	0.23	USD
84751XAC6	SURF 2005-AD3 A2 TSFR1M+71.448BP	Securitized	5.26926	9/25/2037	USD	7384090.51	69.2357	5,112,425.28	5.35	USD
84752EAD5	SURF 2007-DC2 A2 TSFR1M+78.448BP	Securitized	5.23926	4/25/2037	USD	109091.83	74.9254	81,737.51	5.41	USD
86358BAT9	SASC 2007-MN1 A0 TSFR1M+53.448BP	Securitized	5.38926	2/25/2037	USD	193175.61	97.9454	189,206.59	0.08	USD
86358EC87	SASC 2005-DC1 A0 TSFR1M+40.448BP	Securitized	5.34926	3/25/2036	USD	60148.65	98.2946	59,122.88	0.54	USD
86358EMA1	SAIL 2004-8 M2 TSFR1M+104.448BP	Securitized	5.89926	9/25/2034	USD	173739.63	91.1977	158,446.53	3.96	USD
86358ENJ1	SAIL 2004-BNC2 M1 TSFR1M+138.948BP	Securitized	6.24426	12/25/2034	USD	1138113.46	98.6638	1,122,905.53	1.40	USD
86358ESN7	SAIL 2005-4 M4 TSFR1M+101.448BP	Securitized	5.86926	5/25/2035	USD	274278.13	98.0799	269,011.61	1.42	USD
86358EZP4	SAIL 2005-11 A3 TSFR1M+71.448BP	Securitized	5.56926	1/25/2036	USD	62589.87	97.9403	61,300.68	1.24	USD
86359DVX2	SASC 2005-AN1 M2 TSFR1M+80.448BP	Securitized	5.65926	9/25/2035	USD	315171.08	95.6080	301,328.83	2.91	USD
86359RAD8	SASC 2005-DC1 A2 TSFR1M+45.448BP	Securitized	5.30926	12/25/2036	USD	36440	97.2331	35,431.74	1.47	USD
863613AA3	SASC 2007-MN1A A1 TSFR1M+34.448BP 144A	Securitized	5.19926	1/25/2037	USD	1700919.65	58.0702	987,727.95	5.70	USD
86361GAC0	SASC 2006-DC2 A3 TSFR1M+36.448BP	Securitized	5.11926	9/25/2036	USD	34529.46	96.6479	33,372.01	1.69	USD
86361KAC1	SASC 2006-DC1 A3 TSFR1M+36.448BP	Securitized	5.11926	9/25/2036	USD	20684.78	98.2662	20,326.16	0.59	USD
93364EAA2	WMHE 2007-HE3 2A3 TSFR1M+33.048BP	Securitized	5.19426	5/25/2037	USD	5210719.88	94.7972	4,939,617.07	1.14	USD
93364EAD6	WMHE 2007-HE3 2A3 TSFR1M+35.448BP	Securitized	5.20926	5/25/2037	USD	979997.34	90.5906	887,785.47	2.92	USD
9497EUA3	WFFLET 2000-1 M3 TSFR1M+60.048BP	Securitized	5.46426	5/25/2036	USD	27512.49	100.0175	27,517.30	0.07	USD
3622MHAA4	GSAMP 2007-FM2 A1 TSFR1M+25.448BP	Securitized	5.10926	1/25/2037	USD	35914911.02	58.9124	21,158,325.26	5.91	USD
81375WHH2	CBASS 2006-CB1 AF2	Securitized	5.736	1/25/2036	USD	40672.31	85.3431	34,710.99	5.80	USD
05532TAD4	BCAP 2010-RR1 1A4 WM37 WC2.9327 144A	Securitized	4.56047	3/26/2037	USD	48942.65	81.4296	39,853.78	4.04	USD
05949A4R8	BOAMS 2005-F 2A1 WM35 WC5.0282 A	Securitized	5.436885	5/25/2035	USD	188424.74	89.4906	168,622.49	3.21	USD
05946XRT2	BAFC 2005-B 1A1 WM35 WC3.0731	Securitized	5.917024	4/20/2035	USD	43170.77	90.5866	39,106.94	1.98	USD
05531AAA2	BCAP 2007-AA3 A1 TSFR1M+141.448BP	Securitized	6.26926	9/25/2047	USD	49199.4	88.2184	43,402.91	7.23	USD
05949CCA2	BOAMS 2005-F 2A2 WM35 WC5.2671	Securitized	6.19219	7/25/2035	USD	4729.85	95.5882	4,521.18	1.95	USD
05530VAN9	BCAP 2007-AA3 2A1A TSFR1M+55.448BP	Securitized	5.40926	5/25/2047	USD	167604.89	97.1398	162,811.04	4.20	USD
05950PAU7	BAFC 2005-F 1A1 TSFR1M+49.448BP	Securitized	5.45534	10/20/2036	USD	68918.04	76.1222	52,461.94	4.51	USD
007036VE3	ANPH 2005-F 2A1Z WM35 WC5.6670	Securitized	4.874131	2/25/2036	USD	75668.49	64.3500	48,692.68	3.56	USD
05532LAD1	BCAP 2009-RR14 2A2 WM36 WC5.3962 144A	Securitized	3.96091	7/26/2036	USD	14618.21	88.5186	12,939.83	4.02	USD
02150QAK2	CWALT 2007-HY4 4A1 WM37 WC6.	Securitized	4.44997	6/25/2047	USD	35875.82	92.7851	33,287.42	3.80	USD
05950PAL7	BAFC 2006-H 4A2 WM37 WC5.9945	Securitized	4.782573	9/20/2046	USD	30755.77	89.3847	27,490.96	2.42	USD
02150VAA3	CWALT 2007-HY7C A1 TSFR1M+39.448BP	Securitized	5.24926	8/25/2037	USD	301588.75	92.4228	278,736.89	1.03	USD
05530VAP4	BCAP 2007-AA3 2A1B TSFR1M+41.448BP	Securitized	5.26926	5/25/2047	USD	25997.97	96.3917	25,059.88	2.60	USD

05533JBE2	BCAP 2010-RR11 5A3 WM37 WC5.5204 144A	Securitized	4.79026	3/27/2037	USD	200879.14	84.7907	170,326.79	4.16	USD
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Securitized	6.204687	2/20/2036	USD	72530.53	95.2262	69,068.04	1.51	USD
05948XS93	BOAMS 2004-A 2A1 WM33 WC5.4235 ARM	Securitized	5.582446	2/25/2034	USD	58229.96	98.9625	57,625.83	1.55	USD
05990TAB3	BAFC 2015-R2 1A2 WM44 WC4.9474 144A	Securitized	5.371563	8/27/2036	USD	5701451.43	94.8441	5,407,490.30	0.64	USD
07384M2E1	BSARM 2004-8 2A1 ARM WM34 WC5.2F	Securitized	6.054992	11/25/2034	USD	24155.52	92.1696	22,264.03	2.63	USD
07384M4C3	BSARM 2004-10 12A3 WM34 WC5.1611	Securitized	4.89182	1/25/2035	USD	5152.41	96.5516	4,974.74	3.73	USD
07384MC67	BSARM 2005-9 3A2 ARM WM35 WC5.24	Securitized	5.107882	2/25/2034	USD	23750.28	93.8917	22,299.54	2.79	USD
07386HC25	BALTA 2000-1 22A1 WM35 WC5.0687	Securitized	4.6699	2/25/2036	USD	16517.92	83.8464	13,849.68	2.53	USD
07386HH46	BALTA 2000-2 11A1 TSFR1M+55.448BP	Securitized	5.40926	4/25/2036	USD	58049.86	90.5534	52,566.12	2.19	USD
07386HQ87	BALTA 2005-4 3A1 ARM WM35 WC5.2111	Securitized	4.609279	5/25/2036	USD	293438.5	48.4046	142,037.73	3.32	USD
07386HZG9	BALTA 2005-10 23A1 WM35 WC 2.0447	Securitized	5.039477	1/25/2036	USD	1795388.19	91.9808	1,651,412.06	3.08	USD
07387AAV7	BSARM 2005-3 1A1 WM35 WC4.3484 ARM	Securitized	6.320601	6/25/2035	USD	743.54	98.6518	733.52	0.30	USD
07387ADM4	BSARM 2005-6 5A1 WM35 WC5.5593	Securitized	5.992604	8/25/2035	USD	4340.18	89.5020	3,884.55	0.97	USD
07387AET8	BSARM 2005-10 A3 WM35 WC5.0491 ARM	Securitized	6.537772	10/25/2035	USD	20050.92	98.3370	19,717.47	1.52	USD
07387AGE9	BSARM 2005-12 23A1 ARM WM35 WC	Securitized	4.798217	2/25/2036	USD	30505.63	91.9704	28,056.15	4.19	USD
073881AA2	BSARM 2007-3 1A1 WM37 WC5.90	Securitized	4.30024	5/25/2047	USD	81889.89	90.6295	74,216.37	5.50	USD
07401EAC3	BSARM 2007-2 2A1 TSFR12M+259BP	Securitized	8.06497	12/25/2046	USD	274296.55	82.9128	227,427.03	5.01	USD
07402FAA3	BSSP 2007-R6 1A1 ARM	Securitized	5.51517	1/26/2036	USD	273259.36	74.2993	203,029.82	2.34	USD
126670JD1	CWHL 2005-11M3 AS TSFR1M+61.448BP	Securitized	5.46926	3/25/2036	USD	604795.36	100.8799	610,117.19	1.45	USD
12667GZX4	CWALT 2005-36 3A1 AS ARM WM35	Securitized	4.543869	8/25/2035	USD	106301.16	91.5495	97,318.17	4.11	USD
1266943Y2	CWHL 2006-HYB3 2A1A ARM WM36	Securitized	4.487051	5/20/2036	USD	24676.9	91.4006	22,554.84	3.66	USD
126694BS6	CWHL 2005-HYB6 5A1 ARM WM35 WC5.7799	Securitized	4.510505	10/20/2035	USD	1914.61	96.1298	1,840.51	0.45	USD
12669F6Z1	CWHL 2004-22 AS ARM WM34 WC5.24	Securitized	4.732721	11/25/2034	USD	31147.67	94.9594	29,577.63	3.35	USD
059522AG7	BAFC 2007-C 7A5 TSFR1M+71.448BP	Securitized	5.67534	5/20/2047	USD	24071.38	91.5532	22,038.13	1.74	USD
073866BN4	BALTA 2000-11 22A1 WM35 WC6.8702	Securitized	4.30165	8/25/2036	USD	212601.6	68.0214	144,614.67	4.31	USD
12668AXF7	CWALT 2005-63 3A1 ARM WM35 WC	Securitized	4.638414	11/25/2035	USD	42883.71	91.8312	39,380.64	3.50	USD
05954DAR7	BAFC 2007-E 8A1 WM39 WC2.9977	Securitized	4.969358	9/20/2047	USD	60486.69	84.7363	51,254.17	5.13	USD
07384MM25	BSARM 2004-2 12A2 WM34 WC2.901	Securitized	4.364366	5/25/2034	USD	17114.03	91.9752	15,740.66	4.16	USD
07384MZV7	BSARM 2005-8 7A1 NON AGENCY ARM	Securitized	6.540092	1/25/2034	USD	25133.08	99.6994	25,057.53	2.56	USD
07386HB83	BALTA 2000-1 21A2 ARM WM35 WC6	Securitized	4.64442	2/25/2036	USD	161598.89	68.8638	111,283.12	3.74	USD
1266944F2	CWHL 2006-HYB3 3A1B ARM WM36 WC6.3684	Securitized	3.991144	5/20/2036	USD	73641.2	92.0020	67,751.35	4.37	USD
126694UT3	CWHL 2005-31 4A2 WM35 WC5.281600	Securitized	4.768847	1/25/2036	USD	22940.84	94.7762	21,742.47	3.03	USD
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	Securitized	7.08	10/25/2035	USD	130929.5	95.1099	124,526.92	2.81	USD
07386HSY8	BALTA 2005-4 23A1 AS WM35 WC5.8	Securitized	5.453722	5/25/2035	USD	27098.28	94.8769	25,710.00	1.81	USD
12645QCY2	CSMC 2011-6R 4A2 WM37 WC3.0446 144A	Securitized	4.53091	4/28/2037	USD	138978.26	95.5563	132,802.41	3.85	USD
126670JY5	CWHL 2005-HYB9 3A2A TSFR12M+246.513BP	Securitized	6.66218	2/20/2036	USD	8143.17	85.6133	6,971.64	2.25	USD
12669FM26	CWHL 2004-12 3A1 WM34 WC3.3454	Securitized	6.017852	8/25/2034	USD	1597999.36	97.8568	1,563,750.25	1.98	USD
12669FN41	CWHL 2004-12 10A1 WM34 WC3.0556	Securitized	7.742701	8/25/2034	USD	14879.09	92.8475	13,814.87	0.91	USD
12669FXJ7	CWHL 2004-7 2A1 ARM WM34 WC4.87	Securitized	5.57643	6/25/2034	USD	345108.15	91.5069	315,797.84	1.91	USD
161630CF3	CHASE 2007-A1 13A1 WM36 WC6.2425 ARM	Securitized	4.441102	3/25/2037	USD	17715.21	94.0312	16,657.83	3.67	USD
16163CAN2	CHASE 2006-A1 4A1 WM36 WC6.2934 ARM	Securitized	4.922303	9/25/2036	USD	537778.36	80.3954	432,349.23	3.89	USD
17307GT57	CMLTI 2005-10 1A2A WM35 WC6.	Securitized	4.180847	12/25/2035	USD	62552.42	62.7728	39,265.91	4.21	USD

17307GTJ7	CMLTI 2005-3 ZAZA WM33 WC5.0452	Securitized	6.246092	8/25/2035	USD	4549.48	94.6354	4,305.42	1.76	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	Securitized	7.23	10/25/2035	USD	33856.97	99.9638	33,844.70	1.53	USD
17307GW95	CMLTI 2005-11 A3 1YTCM+240	Securitized	7.86	11/25/2035	USD	9509.91	100.1330	9,522.56	0.91	USD
17312VAE8	CMLTI 2007-6 1A3A ARM	Securitized	4.130921	10/25/2046	USD	66409.42	87.2674	57,953.77	2.47	USD
17313FAR3	CMLTI 2007-AR8 2A1A WM37 WC6	Securitized	5.240843	7/25/2037	USD	333512.99	88.7510	295,996.01	3.61	USD
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.	Securitized	4.972418	9/25/2037	USD	198998.63	88.6522	176,416.56	3.76	USD
17318DAL6	CMLTI 2011-2 3A2 WM37 WC6.3343 144A	Securitized	4.65682	9/25/2037	USD	11001.25	99.3601	10,930.85	0.75	USD
22944JDG3	CSMC 2010-18R 4A4 WM38 WC2.8812 144A	Securitized	3.5	4/26/2038	USD	103070.67	97.6247	100,622.41	0.63	USD
25160HAM7	DMARC 2014-RS1 4A1 TSFR1M+35.448BP 144A	Securitized	4.28092	11/27/2036	USD	33506.19	99.6789	33,398.59	0.69	USD
32051GH65	FHAMS 2005-AA11 2A1 WM35 WC2.702000	Securitized	4.716662	1/25/2036	USD	123588.27	50.2202	62,066.33	2.34	USD
32051GV44	FHAMS 2006-AA1 2A1 WM36 WC2.576000	Securitized	6.086827	4/25/2036	USD	45280.8	83.3453	37,739.42	1.51	USD
32056JAE4	FHAMS 2007-AR3 ZAZ WM37 WC5.0622	Securitized	6.364303	11/25/2037	USD	14924.83	77.6473	11,588.72	3.56	USD
36185MBJ0	GMACM 2005-AR6 2A1 WM35 WC5.4552 ARM	Securitized	3.642452	11/19/2035	USD	81107.82	81.4673	66,076.33	4.97	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.202057	9/25/2035	USD	61521.13	95.7503	58,906.69	3.17	USD
362341SF7	GSR 2005-AR6 4A5 WM35 WC4.8047 ARM	Securitized	6.132395	9/25/2035	USD	21312.27	90.4217	19,270.91	1.89	USD
362341WX3	GSR 2005-AR7 1A1 WM35 WC5.6724 ARM	Securitized	6.959267	11/25/2035	USD	83645.07	53.8040	45,004.35	0.41	USD
36242DFP3	GSR 2004-11 1A1 WM34 WC4.0867 ARM	Securitized	7.342856	9/25/2034	USD	21771.89	101.2471	22,043.40	0.52	USD
36242DH71	GSR 2005-AR2 2A1 WM35 WC5.0278 ARM	Securitized	5.057163	4/25/2035	USD	13516.5	93.5615	12,646.25	2.36	USD
362480AD7	GSCC 2006-2 A1 TSFR1M+47.448BP	Securitized	5.32926	5/25/2036	USD	52289.21	94.1899	49,251.13	0.47	USD
41161PPB3	HVMTL 2005-3 A1A TSFR1M+68.826BP	Securitized	6.25718	7/19/2045	USD	23094.3	85.6261	19,774.74	6.13	USD
41161PWU3	HVMTL 2005-3 A1A WM33 WC5.7200	Securitized	7.58714	12/19/2035	USD	9170.48	94.0842	8,627.97	0.36	USD
41161PWV1	HVMTL 2005-3 A1A WM33 WC7.0622	Securitized	5.19046	12/19/2035	USD	67008.22	51.5040	34,511.94	2.81	USD
41162DAD1	HVMTL 2006-12 2A13 TSFR1M+59.448BP	Securitized	5.5593	12/19/2036	USD	2511823.65	93.9881	2,360,814.82	4.89	USD
45660LLP2	INDX 2005-AR7 A1 ARM WM33 WC6	Securitized	4.630376	6/25/2035	USD	15524.03	94.3209	14,642.40	3.71	USD
45660LQJ1	INDX 2005-AR11 A4 ARM WM35 WC6.096	Securitized	3.952699	8/25/2035	USD	459627.99	74.7086	343,381.64	4.78	USD
45660LVM8	INDX 2005-AR15 A2 ARM WM35 WC5.9465	Securitized	4.28501	9/25/2035	USD	45106.69	82.3319	37,137.18	4.34	USD
45660LXA2	INDX 2005-AR19 A1 ARM WM35 WC5.894	Securitized	3.846211	10/25/2035	USD	466319.08	80.9997	377,716.82	4.87	USD
45660LYW3	INDB 2005-1 A1 TSFR1M+71.448BP	Securitized	5.56926	11/25/2035	USD	119874.66	59.5731	71,413.03	5.34	USD
45661EGK4	INDX 2006-AR9 3A3 ARM WM36 WC6.3683	Securitized	3.533511	6/25/2036	USD	698957.2	87.1946	609,452.59	5.29	USD
45662BAD1	INDA 2006-AR1 A3 ARM WM36 WC6.3208	Securitized	3.80952	8/25/2036	USD	1276919.95	80.1308	1,023,206.68	6.91	USD
466247YP2	JPMMT 2005-A8 2A3 WM35 WC5.3716 ARM	Securitized	5.407504	11/25/2035	USD	24549.49	82.9277	20,358.32	2.96	USD
466286AV3	JPMMT 2005-A7 2A7 WM37 WC6.247200	Securitized	4.57268	12/25/2036	USD	3548.7	95.9329	3,404.37	2.14	USD
46629DBA2	JPMMT 2006-A7 3A2 WM36 WC6.1944 ARM	Securitized	5.334071	1/25/2037	USD	6739.02	85.4596	5,759.14	3.54	USD
466309AC5	JPALT 2008-R4 2A1 TSFR1M+61.448BP 144A	Securitized	5.89243	6/27/2037	USD	1329394.46	62.6171	832,428.79	-6.62	USD
46630GAA3	JPMMT 2007-A1 1A1 WM34 WC4.2632 ARM	Securitized	6.8424	7/25/2035	USD	40263.62	99.8489	40,202.79	1.63	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	Securitized	5.70316	7/25/2035	USD	80705.03	101.0994	81,592.29	1.11	USD



46631JAN8	MAIN 2007-1A1 A1 WC6.1474	Securitized	5.460353	6/25/2037	USD	56750.41	77.8670	44,189.82	3.28	USD
57645RAA9	MAIN 2007-1A1 A1 TSFR1M+50.448BP	Securitized	5.44926	5/25/2037	USD	84458.37	41.5975	35,132.58	5.02	USD
59020U4S1	MLCC 2006-1 2A1 WM35 WC5.6281 ARM	Securitized	6.132962	2/25/2036	USD	14326.45	97.8853	14,023.49	2.13	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	Securitized	5.42926	4/25/2029	USD	8668.97	92.9120	8,054.51	2.52	USD
59020UL37	MLCC 2005-3 1A TSFR1M+36.4BP	Securitized	5.60349	11/25/2035	USD	22830.1	97.3430	22,223.51	1.74	USD
59023MAT7	MAIN 2007-1A1 A1 TSFR1M+42.448BP	Securitized	5.28926	1/25/2037	USD	103683.43	29.1960	30,271.44	4.24	USD
59024FAF1	MAIN 2007-1A1 A1 TSFR1M+31.448BP	Securitized	5.56926	3/25/2037	USD	735602.47	24.4139	179,589.47	5.69	USD
61745M4N0	MSM 2006-3A1 WM35 WC3.7E4000	Securitized	3.700954	7/25/2035	USD	984441.5	88.0730	867,027.46	4.69	USD
61746WB90	MSDWC 2003-HYB1 A3 WM33 WC5.0107	Securitized	6.059119	3/25/2033	USD	13229.55	87.6468	11,595.28	1.16	USD
617487AF0	MSM 2006-16AX 3A1 TSFR6M+167.826BP	Securitized	6.37648	11/25/2036	USD	214941.76	37.4854	80,571.71	5.33	USD
61748HGR6	MSM 2004-11AR 1A1 TSFR1M+43.448BP	Securitized	5.28926	1/25/2035	USD	12943.38	94.2079	12,193.69	-0.02	USD
61751GAD9	MSM 2007-3AX 2A1 TSFR1M+74.448BP	Securitized	5.42926	2/25/2037	USD	98283.96	20.9892	20,629.04	4.92	USD
61754HAD4	MSM 2007-3AX 2A1 TSFR1M+82.448BP	Securitized	5.68926	4/25/2037	USD	201472.36	27.5028	55,410.44	5.98	USD
61759FAU5	MSRR 2010-R4 4B TSFR1M+34.448BP 144A	Securitized	1.58104	2/26/2037	USD	89465.87	92.0636	82,365.53	5.28	USD
61759HAZ0	MSRR 2010-R5 3B 44A	Securitized	3.822859	3/26/2037	USD	47063.35	100.5892	47,340.66	0.00	USD
65535VSE9	NAA 2006-AR1 4A ARM WM35 WC5.9631	Securitized	7.295025	2/25/2036	USD	187154.37	80.7028	151,038.78	0.56	USD
74922XAA5	RALI 2000-QA11 A1 TSFR1M+45.448BP	Securitized	5.30926	12/25/2036	USD	162968.27	96.8341	157,808.78	5.85	USD
76110HT90	RALI 2005-QA2 NB2 WM35 WC5.4972 ARM	Securitized	4.795753	2/25/2035	USD	142831.43	88.2166	126,001.09	4.61	USD
761118TR9	RALI 2000-QA2 2A1 ARM WM35 WC6	Securitized	5.604339	2/25/2036	USD	89930.83	88.0240	79,160.70	5.56	USD
78473NAF0	STARM 2007-1 3A2 WM37 WC6.4073	Securitized	6.035892	2/25/2037	USD	77947.68	89.5758	69,822.27	0.46	USD
863579CB2	SARM 2007-1A1 ARM WM37 WC5.224	Securitized	5.81952	10/25/2034	USD	4618.18	95.0055	4,387.53	1.26	USD
863579Q43	SARM 2006-1 6A1 WM36 WC2.643	Securitized	4.941198	2/25/2036	USD	148731.87	74.9237	111,435.36	3.70	USD
86359LRY7	SAMI 2005-AR8 A2 12MTA+148BP	Securitized	6.53792	2/25/2036	USD	206038.26	85.3978	175,952.10	6.34	USD
86361JAB6	SARM 2006-8 1A2 ARM WM36 WC	Securitized	4.667003	9/25/2036	USD	1530467.57	69.9439	1,070,468.40	3.70	USD
86361PAA4	SARM 2006-9 1A1 WM37 WC2.8836	Securitized	4.751215	10/25/2036	USD	78548.95	50.5641	39,717.55	5.01	USD
86364CAF9	SARM 2007-0 3A1 WM37 WC6.224 ARM	Securitized	4.629511	7/25/2037	USD	3217.88	63.6359	2,047.73	4.90	USD
88522YAB5	TMST 2007-4 2A1 WM37 WC6.4768 ARM	Securitized	4.656816	9/25/2037	USD	7528.69	98.9430	7,449.11	1.14	USD
92922FAS7	WAMU 2003-AR8 A ARM WM33 WC4.617	Securitized	6.26533	8/25/2033	USD	83914.18	97.8870	82,141.07	2.37	USD
92925GAJ2	WAMU 2006-AR16 3A3 WM36 WC5.5005	Securitized	4.058775	12/25/2036	USD	65870.25	88.8488	58,524.95	5.06	USD
92926UAA9	WAMU 2007-1A1 WM35 WC6.002	Securitized	4.306063	12/25/2036	USD	598689.39	90.0260	538,975.81	4.77	USD
92977YBR1	WMLT 2005-B 4A1 WM35 WC5.7515 ARM	Securitized	6.456266	10/20/2035	USD	9162.7	96.5475	8,846.36	0.76	USD
93362FAF0	WAMU 2006-AR8 2A1 WM36 2.7894	Securitized	5.073247	8/25/2036	USD	47542.55	92.2851	43,874.68	4.21	USD
94984MAM6	WFMB5 2006-AR14 2A1 WM36 WC2.881700	Securitized	7.402019	10/25/2036	USD	118532.93	90.0974	106,795.03	1.22	USD
94984UAE6	WALC 2007-1A1 2A1 WM37 WC3.0202	Securitized	7.096822	7/25/2037	USD	20199.48	91.9429	18,572.00	1.57	USD
02660XAD6	WALC 2000-2 2A1 TSFR1M+40.448BP	Securitized	5.34926	9/25/2046	USD	303683.89	90.8906	276,020.25	2.89	USD
02151WAA0	CWALT 2007-OA11 A1A 1YCMT+139	Securitized	6.50303	11/25/2047	USD	1205800.74	84.4225	1,017,967.61	5.00	USD
02151WAT9	CWALT 2007-OA11 A1B 12MTA+125BP	Securitized	6.37303	11/25/2047	USD	434088.27	84.4323	366,510.49	5.00	USD
02660LAB6	WALC 2000-1 1A1Z TSFR1M+32.448BP	Securitized	5.17926	10/25/2046	USD	333063.7	54.2433	180,664.83	3.14	USD
02146YAC0	CWALT 2006-OA9 2A1A TSFR1M+32.448BP	Securitized	5.28534	7/20/2046	USD	22207.09	82.3860	18,295.54	2.42	USD
02147DAB7	CWALT 2006-OA11 A1B TSFR1M+49.448BP	Securitized	5.34926	9/25/2046	USD	164848.61	95.2912	157,086.25	4.43	USD

02147CAF0	CWALT 2006-OA8 2A3 TSFR1M+49.448BP	Securitized	5.34926	7/25/2046	USD	25995.51	101.1450	26,293.15	0.48	USD
02660KAA0	AHMA 2006-5 A1 1YCMT+92	Securitized	6.04303	11/25/2046	USD	471481.93	25.2902	119,238.86	4.99	USD
05531CAA8	BCAP 2008-IND1 A1 TSFR1M+251.448BP	Securitized	7.36926	10/25/2047	USD	8002832.11	75.3156	6,027,377.82	5.28	USD
07401NAP4	DSMT 2000-AR3 2A1 TSFR1M+40.448BP	Securitized	5.34926	1/25/2037	USD	45915.68	94.8910	43,569.85	3.50	USD
12667GME0	CWALT 2005-41 1A1 TSFR1M+61.448BP	Securitized	5.46926	6/25/2035	USD	63758.26	89.1374	56,832.47	3.36	USD
126680AA5	CWALT 2007-OA7 A1A TSFR1M+47.448BP	Securitized	5.32926	5/25/2047	USD	574597.12	94.6390	543,793.15	-0.05	USD
12668AVL6	CWALT 2005-01 1A1 TSFR1M+62.448BP	Securitized	5.48926	12/25/2035	USD	458394.55	89.6605	410,998.99	4.17	USD
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	Securitized	6.12303	2/25/2036	USD	234801.87	89.5918	210,363.16	4.21	USD
12668RAA6	CWALT 2006-OA19 A1 TSFR1M+29.448BP	Securitized	5.25534	2/20/2047	USD	731595.85	79.9268	584,741.16	4.57	USD
126694YN2	CWALT 2000-5 2A2 TSFR1M+70.448BP	Securitized	5.64926	3/25/2036	USD	9182.06	22.6137	2,076.40	4.22	USD
12668ACY9	CWALT 2005-51 3A2A 1YCMT+129	Securitized	6.41303	11/20/2035	USD	3909711.21	87.6238	3,425,836.36	4.22	USD
12667GWF6	CWALT 2005-36 2A1A TSFR1M+73.448BP	Securitized	5.58926	8/25/2035	USD	71820.83	90.9551	65,324.71	5.75	USD
12667GCH4	CWALT 2005-14 1A1 TSFR1M+55.448BP	Securitized	5.40926	5/25/2035	USD	590364.6	91.3332	539,199.06	3.97	USD
12668AGN9	CWALT 2005-56 1A1 TSFR1M+157.448BP	Securitized	6.42926	11/25/2035	USD	572513.64	92.8082	531,339.66	3.97	USD
12667GRV7	CWALT 2005-17 1A1 TSFR1M+62.448BP	Securitized	5.48926	7/25/2035	USD	64773.99	89.2476	57,809.21	3.94	USD
12669GKG5	CWALT 2000-9 2A2 TSFR1M+90.448BP	Securitized	5.74926	2/25/2035	USD	142628.71	91.0872	129,916.51	3.62	USD
12669GKH3	CWALT 2000-23 2A3 TSFR1M+85.448BP	Securitized	5.70926	2/25/2035	USD	168301.88	90.8161	152,845.27	3.41	USD
12669GNP2	CWALT 2005-7 2A1 TSFR1M+73.448BP	Securitized	5.58926	3/25/2035	USD	125744.48	87.4229	109,929.46	2.04	USD
12669GZQ7	CWALT 2003-4 1A3 TSFR1M+57.448BP	Securitized	5.42926	5/25/2035	USD	37393.89	84.6160	31,641.20	2.87	USD
22540VK43	CSFB 2002-P1A A AMBAC	Securitized	6.058897	3/25/2032	USD	5742.21	94.9431	5,451.83	0.12	USD
23332UDX9	USLA 2005-AR3 2A2 TSFR1M+75.448BP	Securitized	5.7193	7/19/2045	USD	2914.27	5.6753	165.39	0.19	USD
25151XAA9	DBALT 2007-OA4 1A1A TSFR1M+49.448BP	Securitized	5.34926	8/25/2047	USD	166712.46	90.8814	151,510.66	1.97	USD
39538CAF9	GPMF 2006-AR7 1A32 TSFR1M+51.448BP	Securitized	5.36926	12/25/2046	USD	174442.79	93.9788	163,939.22	3.17	USD
39539LAH4	GPMF 2007-AR2 2A1 TSFR1M+51.448BP	Securitized	5.36926	5/25/2037	USD	1491860.13	95.0505	1,418,020.81	2.00	USD
41161PKF9	HVMLT 2004-11 3A2A TSFR1M+79.448BP	Securitized	5.7593	1/19/2035	USD	16719.97	98.5726	16,481.31	3.74	USD
41161PLR2	HVMLT 2005-2 2A1A TSFR1M+55.448BP	Securitized	5.5193	5/19/2035	USD	1109194.44	95.5871	1,060,247.02	2.50	USD
41161PYZ0	HVMLT 2005-16 3A1A TSFR1M+61.448BP	Securitized	4.86687	1/19/2036	USD	72785.99	62.2123	45,281.80	-2.58	USD
41162DAA7	HVMLT 2006-12 1A1A TSFR1M+52.448BP	Securitized	5.4893	12/19/2036	USD	4604885.3	77.0223	3,546,787.19	6.29	USD
41162DAF6	HVMLT 2006-12 2A2A TSFR1M+49.448BP	Securitized	5.4593	1/19/2038	USD	21348.03	88.6731	18,929.96	4.16	USD
41162DAG4	HVMLT 2006-12 2A2B TSFR1M+61.448BP	Securitized	5.5793	1/19/2038	USD	23926.59	149.3805	35,741.67	0.55	USD
45660LEG0	INDX 2005-AR4 2A1A TSFR1M+67.448BP	Securitized	5.52926	3/25/2035	USD	16728.74	98.5814	16,491.43	2.55	USD
45661VAA4	INDX 2000-AR12 A1 TSFR1M+40.448BP	Securitized	5.34926	9/25/2046	USD	72299.31	87.2302	63,066.80	3.43	USD
45670LAA5	IMSC 2007-HOA1 A11 TSFR1M+47.448BP	Securitized	5.32926	7/25/2047	USD	175754.03	66.5755	117,009.04	5.89	USD
525221GM3	LXS 2005-9N 1A1 TSFR1M+38.448BP	Securitized	5.23926	2/25/2036	USD	3609131.52	91.2772	3,294,312.39	4.13	USD
525221KM8	LXS 2000-11N A1C1 TSFR1M+57.448BP	Securitized	5.42926	4/25/2046	USD	533.89	271.9696	1,452.02	0.72	USD
525226AG1	LXS 2000-12N A3A TSFR1M+51.448BP	Securitized	5.36926	8/25/2046	USD	25145.16	99.1986	24,943.65	3.29	USD
52522DAM3	LXS 2000-16N A3A TSFR1M+40.448BP	Securitized	5.34926	11/25/2046	USD	7810860.97	88.5892	6,919,580.80	2.46	USD
52522DAN1	LXS 2000-10N A4B TSFR1M+50.448BP	Securitized	5.44926	11/25/2046	USD	7854.73	124.0259	9,741.90	0.45	USD
55027YAD0	LUM 2006-6 A1 TSFR1M+51.448BP	Securitized	5.36926	10/25/2046	USD	95818.31	90.3954	86,615.32	2.43	USD

55028BAG2	LUM 2006-7 2A1 TSFR1M+45.448BP	Securitized	5.30926	12/25/2036	USD	340649.66	89.6088	305,252.01	5.40	USD
74923LAA0	KALI 2007-Q04 A1 TSFR1M+51.448BP	Securitized	5.36926	5/25/2047	USD	53515.63	90.2925	48,320.62	0.28	USD
75115LAA5	KALI 2007-Q04 A1 TSFR1M+51.448BP	Securitized	5.46926	8/25/2037	USD	116407.76	93.0482	108,315.33	1.39	USD
761118EN4	KALI 2007-Q04 A1 TSFR1M+41.448BP	Securitized	5.26926	8/25/2035	USD	68438.96	75.7425	51,837.42	0.40	USD
761118KU1	KALI 2007-Q04 A1 TSFR1M+01.448BP	Securitized	5.76926	10/25/2045	USD	52989.57	81.0659	42,956.47	6.01	USD
863579QX9	SARM 2005-9 2A2A ARM 12MTA+140	Securitized	6.52303	5/25/2035	USD	196067.12	77.1972	151,358.35	4.07	USD
863579YR3	SARM 2005-19XS 1A1 TSFR1M+43.448BP	Securitized	5.28926	10/25/2035	USD	552664.35	94.4466	521,972.52	0.69	USD
86360JAF8	SAMI 2006-AR3 ZAZ TSFR1M+62.448BP	Securitized	5.48926	5/25/2046	USD	27750.25	59.3544	16,471.01	5.27	USD
86360JAN1	SAMI 2006-AR3 ZAZ TSFR1M+55.448BP	Securitized	5.40926	5/25/2046	USD	685158.96	35.3295	242,063.09	4.66	USD
86360KAF5	SAMI 2006-AR3 12A2 TSFR1M+51.448BP	Securitized	5.36926	5/25/2036	USD	409279.53	80.3499	328,855.48	4.56	USD
86360QAB1	SAMI 2006-AR3 ZAZ TSFR1M+49.448BP	Securitized	5.34926	6/25/2036	USD	1725862.45	97.4869	1,682,489.11	1.32	USD
86360UAF3	SAMI 2006-AR3 ZAZ TSFR1M+49.448BP	Securitized	5.34926	7/25/2046	USD	290687.37	71.4051	207,565.67	5.89	USD
86363DAH4	SAMI 2007-AR3 2A1 TSFR1M+37.448BP	Securitized	5.22926	3/25/2037	USD	67585.26	36.7247	24,820.47	2.73	USD
86363NAC3	SAMI 2007-AR3 2A1 TSFR1M+57.448BP	Securitized	5.38926	9/25/2047	USD	641080.73	86.0227	551,474.63	4.72	USD
86363NAY5	SAMI 2007-AR3 2A1 TSFR1M+79.448BP	Securitized	5.15926	9/25/2047	USD	319092.65	91.6978	292,600.84	4.26	USD
86364MAD2	SAMI 2007-AR3 2A1 TSFR1M+79.448BP	Securitized	5.32926	9/25/2047	USD	32565.95	92.1319	30,003.63	0.55	USD
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Securitized	6.32303	11/25/2042	USD	7127.16	94.9701	6,768.67	2.05	USD
92922F5W4	WAMU 2005-AR15 A1B2 TSFR1M+93.448BP	Securitized	5.78926	11/25/2045	USD	94943.9	93.0183	88,315.22	3.44	USD
92922FB64	WAMU 2004-AR13 A1B2 TSFR1M+109.448BP	Securitized	5.94926	11/25/2034	USD	209578.46	93.6928	196,359.82	0.19	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	5.70926	11/25/2034	USD	76096.94	95.4306	72,619.77	0.14	USD
92922FZF8	WAMU 2004-AR12 A2A TSFR1M+89.448BP	Securitized	5.74926	10/25/2044	USD	378766.95	96.3540	364,957.03	-0.02	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	Securitized	5.50926	12/25/2045	USD	2237.63	99.9585	2,236.70	1.27	USD
92926WAA5	WAMU 2007-OA1 A1A ARM 1YCMT+70	Securitized	5.82303	2/25/2047	USD	1086900.36	86.7092	942,442.28	4.33	USD
92927BAA0	WAMU 2007-OA6 1A 1YCMT+81	Securitized	5.93303	7/25/2047	USD	8282173.42	82.3803	6,822,880.15	4.50	USD
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	Securitized	6.12303	8/25/2046	USD	516188.59	91.3619	471,599.70	2.61	USD
93363QAC2	WAMU 2006-AR15 2A 12MTA+150BP	Securitized	6.62303	11/25/2046	USD	137638.86	88.1337	121,306.22	2.11	USD
93364BAB6	WAMU 2007-OA5 1A1B 1YCMT+75	Securitized	5.87303	6/25/2047	USD	28860.63	78.1180	22,545.34	5.15	USD
939336X40	WAMU 2005-AR1 A1A TSFR1M+75.448BP	Securitized	5.60926	1/25/2045	USD	82563.93	98.3916	81,235.93	3.35	USD
939355AD5	WMALT 2007-OA3 4A1 1YCMT+77	Securitized	5.89303	4/25/2047	USD	298578.21	79.7656	238,162.65	5.38	USD
939355BR3	WMALT 2007-OA3 4A2	Securitized	5.82303	4/25/2047	USD	204279.9	79.4849	162,371.65	5.37	USD
12635WAA5	COMM 2016-787S A 144A	Securitized	3.545	2/10/2036	USD	1667000	96.7091	1,612,140.86	1.62	USD
12652FAA0	CSMC 2017-CALI A 144A	Securitized	3.43134	11/10/2032	USD	1200000	80.0501	960,601.08	10.70	USD
08162DAE8	DMARK 2019-DIS AT WM29 WC4.0618	Securitized	2.952	8/15/2057	USD	4565217	93.0061	4,245,928.92	4.44	USD
36167RAA1	GCT 2021-GCT A TSFR1M+91.448BP 144A	Securitized	6.01148	2/15/2038	USD	5120000	90.0757	4,611,874.30	-0.21	USD
36251PBD5	GSMS 2016-GS3 WMB WM26 WC4.09 144A	Securitized	3.721772	10/10/2049	USD	5000000	90.5581	4,527,905.00	1.77	USD
46592FAA1	JPMCC 2021-2NU A 144A	Securitized	1.97387	1/5/2040	USD	2940000	88.1523	2,591,678.20	3.06	USD
465981AA6	JPMCC 2023-CCDC A 144A	Securitized	7.23547	10/5/2040	USD	3200000	107.4186	3,437,394.24	3.25	USD
61764BAA1	MSC 2014-150E A 144A	Securitized	3.912	9/9/2032	USD	3180000	87.6500	2,787,270.00	2.64	USD
61770YAA3	MSC 2020-CNP A 144A	Securitized	2.50852	4/5/2042	USD	5000000	84.5194	4,225,969.50	4.73	USD
000367AA0	AASET 2018-1A A 144A	Securitized	3.844	1/16/2038	USD	1165840.73	72.1994	841,730.48	0.00	USD
04285EAM9	ARRW 2022-2 A1 144A	Securitized	4.95	7/25/2057	USD	2179476.83	99.5176	2,168,962.38	1.24	USD
12662QAA4	CSMC 2021-NQM7 A1 WM52 WC5.0689 144A	Securitized	1.756	10/25/2066	USD	8057230.88	89.0266	7,173,075.48	5.17	USD

12669GXE6	CWHL 2005-R1 2A1 VA SEQ WM33 144A	Securitized	6	3/25/2035	USD	23470.64	102.3109	24,013.03	1.50	USD
14688PAC8	CRVNA 2024-P2 A3	Securitized	5.33	7/10/2029	USD	1000000	102.2600	1,022,600.00	1.30	USD
17331KAD1	CITZN 2023-1 A3 144A	Securitized	5.84	1/18/2028	USD	2075000	101.4901	2,105,919.16	1.17	USD
24381WAA6	DRMT 2021-2 A1 WM52 WC5.7549 144A	Securitized	0.899	4/25/2066	USD	2723976.01	88.5650	2,412,489.08	5.54	USD
393505X80	GT 1999-3 A8 SEQ WM25 WC9.35	Securitized	7.06	2/1/2031	USD	215399.86	89.7070	193,228.71	1.88	USD
55446MAA5	MAACH 2019-1 A 144A	Securitized	3.474	10/15/2039	USD	1167679.86	93.1078	1,087,200.91	1.81	USD
57643QAG0	MARP 2005-2 1A2 VA 144A SEQ	Securitized	7	5/25/2035	USD	627724.43	68.6907	431,188.12	1.50	USD
57643QBP9	MARP 2006-1 1A4 VA SEQ WM27 WC	Securitized	8	7/25/2035	USD	621504.82	73.3937	456,145.20	1.50	USD
59111RAA0	METAL 2017-1 A 144A	Securitized	4.581	10/15/2042	USD	2632531.39	65.7910	1,731,968.73	4.06	USD
62951MAB6	NAV 2004-R1 A2 VA WM28 WC7.5 144A	Securitized	7.5	3/25/2034	USD	255273.96	92.7059	236,654.02	1.50	USD
63939XAD3	NAVSL 2017-A B 144A	Securitized	3.91	12/16/2058	USD	379120.25	98.8403	374,723.71	1.76	USD
63942TAC9	NAVSL 2023-BA B 144A	Securitized	7.23	3/15/2072	USD	2200000	107.7037	2,369,480.74	6.40	USD
670855AA3	OBX 2023-NQM1 A1 144A	Securitized	6.12	11/25/2062	USD	2668545.98	100.7866	2,689,537.83	1.09	USD
69546PAC4	PAID 2023-5 C 144A	Securitized	9.099	4/15/2031	USD	499995.77	102.6051	513,021.06	0.72	USD
83100AAA0	SLAM 2024-1A A 144A	Securitized	5.335	9/15/2049	USD	4050000	99.9814	4,049,247.11	3.50	USD
83189DAD2	SMB 2017-B B 144A	Securitized	3.5	12/16/2041	USD	500000	97.0949	485,474.40	1.88	USD
85573HAA8	STAR 2021-2 A1 144A	Securitized	0.943	5/25/2065	USD	1086224.3	93.3018	1,013,467.26	2.82	USD
91823AAW1	VBTEL 2022-1A C2II 144A	Securitized	3.706	2/15/2057	USD	1400000	90.1703	1,262,383.78	6.23	USD
92535VAF9	VBTOW 2020-2A A 144A	Securitized	2.636	9/15/2050	USD	7000000	97.7302	6,841,111.20	3.19	USD
94354KAA8	WAAV 2019-1 A 144A	Securitized	3.597	9/15/2044	USD	1606057.13	92.6387	1,487,830.29	2.63	USD
	Uninvested Cash							809,100.82		
	Interest Receivable							11,884,971.66		
	Net Unsettled Trades							-722,821,031.98		
	Bond/Stock Futures							1,038,593,292.48		
	Swap Offset							1,521,617.98		
	CD/CW Forecast							0.00		
	Broker Money							-6,417,092.66		
	Total Market Value							1,540,502,975.97		

**Additional Disclosures:**

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CMR2024-0116-3330481