

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
INR4172A4	INDIAN RUPEE-INR-NDF	Emerging Markets	0	6/20/2024	USD	-18366826.54	83.5884	-219,729.39	0.23	USD
TRY4120B6	TURKISH LIRA	Emerging Markets	0	4/29/2024	USD	94293173.69	33.5450	2,810,947.47	0.08	USD
TRY4127B9	TURKISH LIRA	Emerging Markets	0	5/6/2024	USD	65780206.08	33.8357	1,944,107.82	0.10	USD
TRY4137A9	TURKISH LIRA	Emerging Markets	0	5/16/2024	USD	263293396.53	34.2550	7,686,266.93	0.13	USD
TRY4138A8	TURKISH LIRA	Emerging Markets	0	5/17/2024	USD	173721988.64	34.2970	5,065,227.28	0.13	USD
TRY4141B1	TURKISH LIRA	Emerging Markets	0	5/20/2024	USD	72160332.12	34.4228	2,096,295.40	0.14	USD
TRY4144A0	TURKISH LIRA	Emerging Markets	0	5/23/2024	USD	-3409289.11	34.5486	-98,680.97	0.15	USD
TRY4149B3	TURKISH LIRA	Emerging Markets	0	5/28/2024	USD	-2440910.39	34.7583	-70,225.29	0.16	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	1	100.0000	0.20	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	34358.88	100.0000	2,067.10	0.00	USD
MXN4135B5	MEXICAN NUEVO PESO	Emerging Markets	0	5/14/2024	USD	-13279859.58	16.7311	-793,722.47	0.13	USD
MXN4172A1	MEXICAN NUEVO PESO	Emerging Markets	0	6/20/2024	USD	17608.78	16.8308	1,046.22	0.23	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Municipal/Other	5.62	6/5/2024	USD	3543894.252	9.7270	34,471,459.40	0.11	USD
037735DB0	APPALACHIAN POWER CO SR UNSEC	Invest. Grade Credit	5.65	4/1/2034	USD	1900000	101.0399	1,919,757.78	7.40	USD
16411RAL3	CHENIERE ENERGY INC SR UNSEC 144A	Invest. Grade Credit	5.65	4/15/2034	USD	2000000	100.7569	2,015,138.24	7.35	USD
29273RBK4	ENERGY TRANSFER OPERATNG SR UNSEC	Invest. Grade Credit	4.2	4/15/2027	USD	300000	97.3171	291,951.27	2.72	USD
33939HAA7	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	3.363	6/30/2031	USD	2800000	80.8328	2,263,318.32	5.82	USD
33939HAB5	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	4.317	12/30/2039	USD	2800000	73.2076	2,049,813.30	8.93	USD
462613AP5	IPALCO ENTERPRISES INC 1ST LIEN	Invest. Grade Credit	4.25	5/1/2030	USD	2600000	93.2222	2,423,777.59	5.05	USD
694308HH3	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	4.75	2/15/2044	USD	3000000	84.6393	2,539,179.57	10.80	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.55	7/1/2030	USD	1300000	95.1128	1,236,466.58	5.08	USD
694308JN8	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.95	7/1/2050	USD	700000	86.2677	603,874.04	11.98	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.5	7/1/2040	USD	1500000	85.6046	1,284,068.42	10.06	USD
871911AU7	SYSTEM ENERGY RESOURCES 1ST MTGE	Invest. Grade Credit	6	4/15/2028	USD	1900000	102.1742	1,941,310.56	3.46	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A	Invest. Grade Credit	2.9	3/1/2030	USD	3800000	87.6998	3,332,591.18	5.24	USD
88240TAD3	TEXAS ELECTRIC MKT STABL SEC	Invest. Grade Credit	5.167	2/1/2052	USD	7700000	99.8818	7,690,899.22	13.25	USD
03027XCC2	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	5.25	7/15/2028	USD	2600000	100.0902	2,602,345.17	3.73	USD
03027XCD0	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	5.55	7/15/2033	USD	1100000	100.8909	1,109,799.71	7.00	USD
55903VBC6	WARNERMEDIA HOLDINGS INC SR UNSEC SMR	Invest. Grade Credit	4.279	3/15/2032	USD	1500000	89.3816	1,340,724.27	6.39	USD
573874AN4	MARVELL TECHNOLOGI INC SR UNSEC	Invest. Grade Credit	4.875	6/22/2028	USD	6650000	98.7432	6,566,421.07	3.64	USD
SWPC0IY27	AT&T INC SNR S* ICE	Invest. Grade Credit	1	12/20/2026	USD	-7000000	-1.2414	86,900.32	0.02	USD
SWPC0M7M4	VERIZON COMMUNICATIONS INC SNR S* ICE	Invest. Grade Credit	1	12/20/2024	USD	-7800000	-0.5312	41,436.37	0.00	USD
02005NBU3	ALLET FINANCIAL INC SR UNSEC CORP	Invest. Grade Credit	6.848	1/3/2030	USD	3600000	103.0510	3,709,834.52	3.99	USD
03666HAF8	ANTARES HOLDINGS SR UNSEC 144A	Invest. Grade Credit	7.95	8/11/2028	USD	7550000	104.0690	7,857,206.10	3.59	USD
05401AAL5	AVOLON HOLDINGS LTD SR SUB 144A	Invest. Grade Credit	4.25	4/15/2026	USD	4600000	96.5744	4,442,421.85	1.88	USD
05571AAR6	BPCE SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.714	10/19/2029	USD	7500000	104.7216	7,854,119.93	3.87	USD
05571AAS4	BPCE SA SR NON PREF 144A SOFRRATE	Invest. Grade Credit	7.003	10/19/2034	USD	7500000	109.0344	8,177,582.18	6.91	USD
06051GLH0	BANK OF AMERICA CORP SR UNSEC SOFR	Invest. Grade Credit	5.288	4/25/2034	USD	15000000	99.7467	14,962,004.25	7.02	USD

05946KAR2	BANCO BILBAO VIZCAYA ARG SR NON PREF	Invest. Grade Credit	6.033	3/13/2035	USD	5000000	101.5411	5,077,054.65	7.27	USD
05369AAP6	AVIATION CAPITAL GROUP SR UNSEC 144A	Invest. Grade Credit	6.75	10/25/2028	USD	5250000	104.3710	5,479,476.35	3.83	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	Invest. Grade Credit	2.528	11/18/2027	USD	243000	89.0281	216,338.23	3.35	USD
05964HBA2	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.552	3/14/2028	USD	2000000	100.0452	2,000,904.62	2.67	USD
05964HBB0	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.538	3/14/2030	USD	6800000	99.9934	6,799,550.25	4.23	USD
06738EBD6	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	4.972	5/16/2029	USD	3100000	98.0815	3,040,526.72	3.64	USD
088929AC8	BGC GROUP INC SR UNSEC	Invest. Grade Credit	8	5/25/2028	USD	4300000	106.3703	4,573,924.15	3.44	USD
14040HDC6	CAPITAL ONE FINANCIAL CO SR UNSEC SOFR	Invest. Grade Credit	7.624	10/30/2031	USD	5000000	110.5669	5,528,343.70	5.17	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	3.785	3/17/2033	USD	5000000	89.4505	4,472,527.45	6.60	USD
172967PA3	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	6.27	11/17/2033	USD	10000000	105.6157	10,561,566.30	6.59	USD
17308CC53	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	2.976	11/5/2030	USD	15000000	88.8505	13,327,572.75	4.99	USD
14314DAA1	CARLYLE FINANCE SUB LLC SR UNSEC 144A	Invest. Grade Credit	3.5	9/19/2029	USD	4000000	92.7044	3,708,174.44	4.78	USD
125491AP5	CI FINANCIAL CORP SR UNSEC	Invest. Grade Credit	4.1	6/15/2051	USD	5000000	62.3048	3,115,240.65	11.33	USD
256141AB8	DOCTORS CO INTERINSURANC SURPLUS 144A	Invest. Grade Credit	4.5	1/18/2032	USD	2000000	78.6798	1,573,596.96	6.21	USD
302635AH0	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.625	1/15/2027	USD	9000000	90.7927	8,171,345.70	2.60	USD
303901BB7	FAIRFAX FINL HLDGS LTD SR UNSEC	Invest. Grade Credit	4.85	4/17/2028	USD	4000000	98.8420	3,953,681.76	3.49	USD
36143L2L8	GA GLOBAL FUNDING TRUST SEC 144A	Invest. Grade Credit	5.5	1/8/2029	USD	3000000	100.5556	3,016,666.77	4.08	USD
37959GAF4	GLOBAL ATLANTIC FIN CO SR UNSEC 144A	Invest. Grade Credit	6.75	3/15/2054	USD	400000	102.8240	411,295.95	12.13	USD
38141GA53	GOLDMAN SACHS GROUP INC SOFR	Invest. Grade Credit	6.561	10/24/2034	USD	5000000	109.1921	5,459,605.70	7.07	USD
404280BT5	HSBC HOLDINGS PLC SR UNSEC TSFR3M	Invest. Grade Credit	4.583	6/19/2029	USD	3400000	97.1150	3,301,910.14	3.76	USD
404280CH0	HSBC HOLDINGS PLC SR UNSEC	Invest. Grade Credit	2.848	6/4/2031	USD	1600000	86.5023	1,384,036.45	5.46	USD
46188BAD4	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	4.15	4/15/2032	USD	1101000	91.6269	1,008,811.72	6.50	USD
53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	Invest. Grade Credit	4.3	2/1/2061	USD	4000000	63.8569	2,554,274.40	11.69	USD
53079EBM5	LIBERTY MUTUAL GROUP INC JR SUB 144A RVC	Invest. Grade Credit	4.125	12/15/2051	USD	6700000	90.5050	6,063,833.66	2.27	USD
539439AU3	LEONIS BANKING GROUP PLC JR SUB	Invest. Grade Credit	7.5	12/31/9999	USD	6000000	99.8316	5,989,898.40	1.32	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	Invest. Grade Credit	5.077	2/15/2069	USD	4500000	89.6574	4,034,582.10	13.29	USD
61747YFE0	MORGAN STANLEY SR UNSEC SOFR	Invest. Grade Credit	5.25	4/21/2034	USD	20000000	99.2810	19,856,205.60	7.02	USD
67740QAH9	OHIO NAT FINANCIAL SRVS SR UNSEC 144A	Invest. Grade Credit	6.8	1/24/2030	USD	6300000	97.8597	6,165,162.42	4.56	USD
69121KAG9	BLUE OWL CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.875	6/11/2028	USD	9700000	88.4866	8,583,204.08	3.80	USD
80282KAZ9	SANTANDER HOLDINGS USA SR UNSEC	Invest. Grade Credit	3.244	10/5/2026	USD	2000000	94.5345	1,890,689.10	2.33	USD
89787EAA9	TRUSTAGE FINANCIAL GROUP SR UNSEC	Invest. Grade Credit	4.625	4/15/2032	USD	5300000	87.3107	4,627,467.90	6.27	USD
902613BH0	UBS GROUP AG SR UNSEC 144A	Invest. Grade Credit	5.699	2/8/2035	USD	9000000	100.6630	9,059,667.39	7.35	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	3.35	3/2/2033	USD	7000000	86.7062	6,069,432.74	6.66	USD
EJ1128721	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	0	4/2/2032	USD	8000000	62.8093	5,024,746.48	7.65	USD
067316AF6	BACARDI LTD SR UNSEC 144A SMR	Invest. Grade Credit	4.7	5/15/2028	USD	1000000	97.6673	976,672.91	3.57	USD
654744AD3	NISSAN MOTOR CO SR UNSEC 144A	Invest. Grade Credit	4.81	9/17/2030	USD	3100000	93.5345	2,899,569.78	5.34	USD
SWPC0LUG3	GENERAL MOTORS COMPANY SNR S* ICE	Invest. Grade Credit	5	6/20/2028	USD	-7000000	-15.9794	1,118,559.41	0.28	USD
126650BS8	CVS PASS-THROUGH TRUST CO GTD 144A	Invest. Grade Credit	7.507	1/10/2032	USD	4259630.43	103.6078	4,413,311.04	3.33	USD
01166VAA7	ALASKA AIRLINES 2020 TR LLC 144A	Invest. Grade Credit	4.8	2/15/2029	USD	2539743.58	97.7121	2,481,635.52	2.54	USD

023770AA8	AMER AIRLN 15-1 A PTT SEC	Invest. Grade Credit	3.375	11/1/2028	USD	4544573.6	94.6187	4,300,017.37	2.40	USD
02377LAA2	AMER AIRLINE 19-1A PTT LLC SEC	Invest. Grade Credit	3.15	8/15/2033	USD	4697990.39	89.6575	4,212,100.73	4.91	USD
02378MAA9	AMER AIRLINE 19-1A PTT EETC SEC	Invest. Grade Credit	3.5	8/15/2033	USD	469798.99	87.2423	409,863.59	4.79	USD
102291AA9	BOWDOIN COLLEGE UNSEC	Invest. Grade Credit	4.693	7/1/2112	USD	6600000	83.7402	5,526,852.80	17.67	USD
29717PBA4	ESSEX PORTFOLIO LP SR UNSEC	Invest. Grade Credit	5.5	4/1/2034	USD	5000000	100.2169	5,010,846.25	7.41	USD
345397C43	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.95	3/6/2026	USD	4500000	101.9702	4,588,659.50	1.72	USD
345397C92	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.8	5/12/2028	USD	10000000	104.0001	10,400,011.60	3.50	USD
345397B28	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	3.375	11/13/2025	USD	200000	96.2716	192,543.20	1.54	USD
345397C35	FORD MOTOR CREDIT CO LLC	Invest. Grade Credit	7.35	11/4/2027	USD	5000000	104.9571	5,247,856.70	3.09	USD
345397E66	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.125	3/8/2034	USD	4000000	100.5160	4,020,638.00	7.04	USD
345397XL2	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	4.134	8/4/2025	USD	1000000	97.7912	977,912.02	1.28	USD
78572XAG6	SABRA HEALTH/CAPTL CORP SR UNSEC	Invest. Grade Credit	3.9	10/15/2029	USD	4600000	90.2518	4,151,581.19	4.75	USD
AR6200521	PACIFIC NATIONAL FINANCE SR UNSEC	Invest. Grade Credit	4.75	3/22/2028	USD	1700000	95.4110	1,621,987.00	3.45	USD
BKL856816	CASTLELAKE QATAR LND TRUST 2021-1 TSFR3M	Invest. Grade Credit	2.95	5/13/2031	USD	8063664.8	88.7723	7,158,304.26	3.36	USD
SWPC0I305	GENERAL ELECTRIC COMPANY SNR S* ICE	Invest. Grade Credit	1	6/20/2024	USD	-1550000	-0.2056	3,186.14	0.00	USD
SWPC0IIT6	GENERAL ELECTRIC COMPANY SNR S* ICE	Invest. Grade Credit	1	12/20/2024	USD	-600000	-0.6473	3,883.55	0.00	USD
SWPC0J3N3	FORD MOTOR CREDIT COMPANY LLC SNR S* ICE	Invest. Grade Credit	5	12/20/2024	USD	-1000000	-3.4108	34,108.11	0.02	USD
SWPC0JX26	LENNAR CORPORATION SNR S* ICE	Invest. Grade Credit	5	12/20/2025	USD	-1200000	-7.8842	94,609.88	0.07	USD
SWPC0JYY5	GENERAL ELECTRIC COMPANY SNR S* ICE	Invest. Grade Credit	1	6/20/2026	USD	-200000	-1.7644	3,528.72	0.02	USD
SWPC0KBG6	BOEING CO/THE SNR S* ICE	Invest. Grade Credit	1	12/20/2026	USD	-2100000	-0.6844	14,372.81	0.01	USD
SWPC0KJZ6	SOUTHWEST AIRLINES CO SNR S* ICE	Invest. Grade Credit	1	12/20/2026	USD	-500000	-1.2121	6,060.31	0.01	USD
262051AA3	FORLESA HOLDING SA 144A 7.5% 2030	High Yield Credit	7.5	6/15/2030	USD	11137	94.0773	10,477.39	3.48	USD
L26915AA3	FORLESA HOLDING SA 144A 7.5% 2030	High Yield Credit	7.5	6/15/2030	USD	16277	94.0773	15,312.97	3.48	USD
023772AB2	AMER AIRLN 13-1 A PASS T	High Yield Credit	4	1/15/2027	USD	847406.47	96.9839	821,848.18	1.14	USD
SWU01XLH4	IRS AUD 4.75000 12/20/28-5Y LCH	Government Related	4.75	12/20/2033	AUD	202400000	1.1455	1,512,544.53	3.84	USD
SWU022J84	IRS AUD 4.50000 02/15/29-5Y LCH	Government Related	4.5	2/15/2034	AUD	131300000	0.1345	115,195.73	3.79	USD
CNM400013	FIN FOT CAN 10% BOND MSE 06/10/24	Government Related	6	6/20/2024	CAD	56100000	120.3400	49,887,855.17	7.22	USD
SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	Government Related	3.5	6/1/2032	CAD	-72700000	0.2914	-156,558.17	7.01	USD
008911BJ7	AIR CANADA SEC 144A	High Yield Credit	4.625	8/15/2029	CAD	900000	95.6875	636,384.63	3.84	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	Securitized	4.612	4/16/2030	EUR	5246899.55	99.5748	5,642,559.18	-0.01	USD
CX2CPS0M1	DRYD 2017-27A AR 3MEUR + 66BP 144A	Securitized	4.602	4/15/2033	EUR	10022397.81	98.7958	10,693,842.48	-0.02	USD
CX2EQ40J6	CGMSE 2017-2A A1R 3MEUR + 63BP 144A	Securitized	4.531	8/15/2030	EUR	756927.8	99.8750	816,459.95	0.00	USD
CX2IQ5013	MKSE 1A A 3MEUR + 93BP 144A	Securitized	4.9	10/20/2032	EUR	1900000	99.2255	2,036,106.32	-0.01	USD
CX2J71011	PURP 1A ANV 3MEUR + 80BP 144A	Securitized	4.748	1/25/2031	EUR	375030.84	100.0140	405,090.08	0.00	USD
CX2N8D0J6	INVSC 1A A1R 3MEUR + 65BP 144A	Securitized	4.592	7/15/2031	EUR	900000	98.7475	959,825.92	-0.02	USD
CX2NKB0T4	MDPKE 14A A1R 3MEUR+80BP 144A	Securitized	4.742	7/15/2032	EUR	5700000	99.4958	6,124,958.80	-0.01	USD
CX2OAT0K3	GLGE 6A AR 3MEUR +81BP 144A	Securitized	4.752	10/15/2032	EUR	8591037.69	99.6249	9,243,514.39	-0.01	USD
CX34S8015	DRYD 2021-1A A 3MEUR + 60BP 144A	Securitized	4.743	5/22/2031	EUR	5411816.66	96.5000	5,640,195.46	0.08	USD
AS3459300	ROLLS-ROYCE PLC	Invest. Grade Credit	1.625	5/9/2028	EUR	100000	91.7800	99,122.39	3.91	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC	Invest. Grade Credit	5.625	5/19/2031	EUR	900000	101.2410	984,062.43	1.86	USD

SWPC0K383	TELEFONICA EMISIONES SAU SNR SE ICE	Invest. Grade Credit	1	6/20/2028	EUR	-2600000	-1.9446	54,604.89	0.03	USD
ZK6504318	ING GROEP NV SR UNSEC	Invest. Grade Credit	4.5	5/23/2029	EUR	400000	103.0624	445,229.53	3.80	USD
BN9909951	MUNDYS SPA SR UNSEC SMR	High Yield Credit	1.875	2/12/2028	EUR	400000	92.3226	398,833.60	3.67	USD
29880YAJ8	ESAIL 2007-3A A3C SONIA+106.93BP 144A	Securitized	6.26509	6/13/2045	GBP	394462.74	99.7865	497,241.14	0.03	USD
CM4E46065	ESAIL 2007-3X A3A *CONSENT*	Securitized	6.26509	6/13/2045	GBP	712603.77	99.7100	897,586.08	0.03	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	Securitized	6.26509	6/13/2045	GBP	257608.32	99.7865	324,728.91	0.03	USD
87666S9A0	TESCO PROPERTY FIN 3 PLC MTGE BACKED	Invest. Grade Credit	5.744	4/13/2040	GBP	581871.03	102.3195	752,098.16	7.09	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	Invest. Grade Credit	5.8006	10/13/2040	GBP	636501.31	102.4107	823,443.31	7.23	USD
EJ0003859	TESCO PROPERTY FIN 5 PLC	Invest. Grade Credit	5.6611	10/13/2041	GBP	93500.14	101.5051	119,891.72	7.64	USD
EJ7156114	ROLLS-ROYCE PLC SR UNSEC	Invest. Grade Credit	3.375	6/18/2026	GBP	100000	95.7574	120,965.53	2.08	USD
ZO9246679	ROLLS-ROYCE PLC SR UNSEC REGS	Invest. Grade Credit	5.75	10/15/2027	GBP	200000	101.2500	255,808.10	3.02	USD
10010YAA0	TURK HAVA YOLLARI SEC 144A	Emerging Markets	4.2	9/15/2028	USD	2337533.94	94.4253	2,207,224.14	1.64	USD
105756CH1	FED REPUBLIC OF BRAZIL SR UNSEC	Emerging Markets	6.125	3/15/2034	USD	11500000	99.0802	11,394,224.73	7.11	USD
67576JAB7	ODEBRECHT OIL & FINANCE UNSEC 144A	Emerging Markets	0	12/31/9999	USD	46000	5.5000	2,530.00	0.00	USD
SWPC0G9W3	MEXICO LA SP GST	Emerging Markets	1	12/20/2024	USD	200000	0.6095	1,218.93	0.00	USD
SWPC0IHU4	MEXICO LA SP MYC	Emerging Markets	1	12/20/2024	USD	200000	0.6095	1,218.93	0.00	USD
SWPC0K9N4	MEXICO LA SP MYC	Emerging Markets	1	12/20/2026	USD	300000	1.3844	4,153.23	0.02	USD
SWPC0KQT2	MEXICO LA SP MYC	Emerging Markets	1	6/20/2027	USD	100000	1.4105	1,410.52	0.02	USD
SWPC0LOM7	MEXICO LA SP MYC	Emerging Markets	1	6/20/2028	USD	100000	1.0651	1,065.12	0.01	USD
SWPC0M3V8	MEXICO LA SP MYC	Emerging Markets	1	12/20/2028	USD	300000	0.7029	2,108.67	-0.01	USD
SWPC0M3W6	MEXICO LA SP GST	Emerging Markets	1	12/20/2028	USD	100000	0.7029	702.89	-0.01	USD
38122ND82	GOLDEN ST TOBACCO SEC	Municipal/Other	3.85	6/1/2050	USD	13490000	93.7687	12,649,403.03	2.17	USD
651779BZ2	NEWPORT BCH COPS-B-BA	Municipal/Other	7.168	7/1/2040	USD	3500000	116.2387	4,068,354.85	7.54	USD
70869PFT9	PA ECON DEV-B-BABS	Municipal/Other	6.532	6/15/2039	USD	600000	111.7065	670,238.70	8.14	USD
30767EAD1	FARM CREDIT BK OF TEXAS PFD 144A RVC	Invest. Grade Credit	5.7	12/31/9999	USD	1700000	97.2500	1,653,250.00	1.28	USD
808513AR6	CHARLES SCHWAB CORP PFD	Invest. Grade Credit	5	12/31/9999	USD	4200000	91.3647	3,837,316.31	2.83	USD
02369GAA3	AMER AGCREDIT ACA PFD	High Yield Credit	5.25	12/31/9999	USD	6000000	91.5156	5,490,933.00	1.70	USD
262051105	FORESEA HOLDING SA B 144A	Municipal/Other	0	12/31/9999	USD	62	24.1250	1,495.75	0.00	USD
262051204	FORESEA HOLDING SA C 144A	Municipal/Other	0	12/31/9999	USD	561	24.1250	13,534.13	0.00	USD
L26915113	FORESEA HOLDING SA B REGS	Municipal/Other	0	12/31/9999	USD	157	24.1250	3,787.63	0.00	USD
L26915121	FORESEA HOLDING SA C REGS	Municipal/Other	0	12/31/9999	USD	1418	24.1250	34,209.25	0.00	USD
908125099	STIF FUND (AUD) (SSKC)	Net Short Duration Instruments	0.45	12/31/2030	AUD	1373203.12	100.0000	895,877.69	0.00	USD
920089497	CCSVII (CAD)	Net Short Duration Instruments	0.51	12/31/2030	CAD	401596.87	100.0000	296,764.73	0.00	USD
929072692	STATE STREET STIF FUND (EUR)	Net Short Duration Instruments	0.7	12/1/2030	EUR	236736.68	100.0000	255,675.59	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	-0.25	12/31/2030	JPY	71738	100.0000	474.00	0.00	USD
988072690	STATE STREET STIF FUND (GBP)	Net Short Duration Instruments	0.54	12/1/2030	GBP	121723.09	100.0000	153,766.68	0.00	USD
998001382	FIXED INC CLEARING CORP REPO (FICC)	Net Short Duration Instruments	2.6	12/1/2030	USD	1848974.67	100.0000	1,848,974.67	0.00	USD
CAD4123A3	CANADIAN DOLLAR	Net Short Duration Instruments	0	5/2/2024	USD	3872257.35	1.3526	2,862,791.32	0.09	USD
AUD4093B5	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	4/2/2024	USD	0	1.5328	-0.01	0.01	USD
AUD4123A1	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	5/2/2024	USD	341000	1.5315	222,653.16	0.09	USD

CAD4093E1	CANADIAN DOLLAR	Net Short Duration Instruments	0	4/2/2024	USD	13536.98	1.3532	10,003.89	0.01	USD
GBP4123A4	BRITISH POUND STERLING	Net Short Duration Instruments	0	5/2/2024	USD	-1749200	0.7915	-2,210,031.31	0.09	USD
EUR4093N0	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/2/2024	USD	0	0.9259	0.00	0.01	USD
EUR4123C8	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	5/2/2024	USD	-37350000	0.9248	-40,385,058.29	0.09	USD
GBP4093H5	BRITISH POUND STERLING	Net Short Duration Instruments	0	4/2/2024	USD	0	0.7916	0.00	0.01	USD
ILS4172A7	ISRAELI SHEKEL	Net Short Duration Instruments	0	6/20/2024	USD	-1783306.02	3.6513	-488,403.43	0.23	USD
KRW4172A6	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	6/20/2024	USD	300237915	#####	223,488.28	0.23	USD
NOK4093B7	NORWEGIAN KRONER	Net Short Duration Instruments	0	4/2/2024	USD	-584.39	10.8483	-53.87	0.01	USD
NOK4123A3	NORWEGIAN KRONER	Net Short Duration Instruments	0	5/2/2024	USD	-1937658.29	10.8406	-178,740.48	0.09	USD
USDU3TIH4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	EUR	37350000	0.0000	40,469,247.90	0.08	USD
USDU3TMA4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	EUR	0	0.0000	176,105.25	0.00	USD
USDU3U5L6	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	GBP	1749200	0.0000	2,211,952.26	0.08	USD
USDU3U9D0	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	GBP	0	0.0000	8,862.50	0.00	USD
USDU3UHT6	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	AUD	-341000	0.0000	-223,299.44	0.08	USD
USDU3ULY0	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	AUD	0	0.0000	-16,986.41	0.00	USD
USDU3UUA2	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	CAD	-3872257.35	0.0000	-2,855,721.99	0.08	USD
USDU3UYB6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	CAD	-13536.98	0.0000	-7,472.96	0.00	USD
USDU3VJI6	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	NOK	1937658.29	0.0000	180,968.03	0.08	USD
USDU3VNP5	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	NOK	584.39	0.0000	2,279.39	0.00	USD
USDU3Y637	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	KRW	-300237915	0.0000	-229,811.91	0.22	USD
USDU3ZLS2	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	INR	18366826.54	0.0000	220,419.00	0.22	USD
USDU411Y5	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/29/2024	TRY	-94293173.69	0.0000	-2,823,064.39	0.07	USD
USDU41E62	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/6/2024	TRY	-65780206.08	0.0000	-1,953,123.00	0.09	USD
USDU41OM6	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	ILS	1783306.02	0.0000	489,863.58	0.22	USD
USDU41OP9	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	MXN	-17608.78	0.0000	-1,037.00	0.22	USD
USDU41WX3	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	5/14/2024	MXN	13279859.58	0.0000	781,558.99	0.12	USD
USDU42BI7	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/16/2024	TRY	-263293396.53	0.0000	-7,733,324.00	0.12	USD
USDU42BL0	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/17/2024	TRY	-173721988.64	0.0000	-5,112,929.00	0.12	USD
USDU42CM7	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/20/2024	TRY	-72160332.12	0.0000	-2,112,793.00	0.13	USD
USDU42EQ6	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/23/2024	TRY	3409289.11	0.0000	99,077.00	0.14	USD

USDU42ER4	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/28/2024	TRY	2440910.39	0.0000	70,577.14	0.15	USD
04285EAM9	ARRW 2022-2 A1 144A	Net Short Duration Instruments	4.95	7/25/2057	USD	2318356.84	98.3173	2,279,345.15	4.16	USD
12662GAC2	CSMC 2021-RPL4 A1 144A	Net Short Duration Instruments	1.79561	12/27/2060	USD	3143887.77	97.2839	3,058,497.26	3.48	USD
16159RAC9	CHASE 2023-RPL2 A1 WM51WC4.0309 144A	Net Short Duration Instruments	3.25	3/25/2063	USD	6368662.71	88.7016	5,649,106.36	5.44	USD
161927AC2	CHASE 2023-RPL3 A1 144A	Net Short Duration Instruments	3.25	9/25/2063	USD	3887488.98	88.1689	3,427,555.11	5.47	USD
17181KAA8	CIM 2023-R2 A1 WM43 WC6.2630 144A	Net Short Duration Instruments	5.5	8/25/2064	USD	17245456	99.9788	17,241,806.86	3.90	USD
24381WAA6	DRMT 2021-2 A1 WM52 WC5.7549 144A	Net Short Duration Instruments	0.899	4/25/2066	USD	2957082.5	86.5058	2,558,049.06	6.04	USD
52474XAA3	LMAT 2021-GS3 A1 WM50 WC4.5215 144A	Net Short Duration Instruments	1.75	7/25/2061	USD	1721687.02	97.0372	1,670,677.22	3.31	USD
52476TAA0	LMAT 2021-SL2 A WM44 WC4.2786 144A	Net Short Duration Instruments	1.875	10/25/2068	USD	4341551.06	97.0991	4,215,605.70	2.27	USD
62956BAA7	NYMT 2022-SP1 A1 WM49 WC3.7293 144A	Net Short Duration Instruments	5.25	7/25/2062	USD	3976092.37	97.6772	3,883,733.71	5.21	USD
64831HAM5	NRZT 2023-NQM1 A1A 144A	Net Short Duration Instruments	6.864	10/25/2063	USD	12083652.14	101.2717	12,237,322.36	1.43	USD
670855AA3	OBX 2023-NQM1 A1 144A	Net Short Duration Instruments	6.12	11/25/2062	USD	2958955.93	100.0456	2,960,303.73	3.68	USD
67118CAA9	OBX 2023-NQM8 A1 144A	Net Short Duration Instruments	7.045	9/25/2063	USD	2097674.76	101.3538	2,126,073.50	1.34	USD
673921AA0	OBX 2023-NQM9 A1 144A	Net Short Duration Instruments	7.159	10/25/2063	USD	5054772.12	102.2025	5,166,103.48	1.21	USD
693582AA6	PRPM 2022-1 A1 WM51 WC2.88810 144A	Net Short Duration Instruments	3.72	2/25/2027	USD	2208440.99	97.3921	2,150,846.62	3.16	USD
741389AA8	PRET 2021-NPL1 A1 144A	Net Short Duration Instruments	5.2395	9/27/2060	USD	1156475.82	98.9890	1,144,784.31	2.00	USD
74143FAA7	PRET 2021-RN2 A1 144A	Net Short Duration Instruments	1.7436	7/25/2051	USD	1437461.76	96.9787	1,394,032.30	2.30	USD
85573HAA8	STAR 2021-2 A1 144A	Net Short Duration Instruments	0.943	5/25/2065	USD	1307175.29	90.7949	1,186,847.84	3.09	USD
89177LAM5	TPMT 2019-3 A1 WM47 WC4.9352 144A	Net Short Duration Instruments	3.75	2/25/2059	USD	5926442.17	96.0635	5,693,146.59	2.69	USD
CCBCYHUS5	CASH COLLATERAL LCH BCY USD	Net Short Duration Instruments	5.28	12/31/2060	USD	5429000	100.0000	5,429,000.00	0.00	USD
CCBCYXUS0	CASH COLLATERAL FUT BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	8205000	100.0000	8,205,000.00	0.00	USD
CCBCYZUS5	CASH COLLATERAL ICE BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	9498000	100.0000	9,498,000.00	0.00	USD
CCSALHUS5	CASH COLLATERAL LCH SAL USD	Net Short Duration Instruments	5.23	12/31/2060	USD	0	100.0000	0.00	0.00	USD
CSAT10027	CS AT1 CLAIMS USH3698DBW32	Net Short Duration Instruments	0	12/31/2060	USD	1000000	11.5000	115,000.00	0.00	USD
CSAT10035	CS AT1 CLAIMS US225436AA21	Net Short Duration Instruments	0	12/31/2060	USD	1500000	11.5000	172,500.00	0.00	USD
CSAT10043	CS AT1 CLAIMS XS0989394589	Net Short Duration Instruments	0	12/31/2060	USD	1600000	11.5000	184,000.00	0.00	USD
CSAT10100	CS AT1 CLAIMS US22546DAB29	Net Short Duration Instruments	0	12/31/2060	USD	1400000	11.5000	161,000.00	0.00	USD
RRCACQVF0	U S CORP REV REPO	Net Short Duration Instruments	5.3	5/3/2024	USD	-7988309.38	100.0000	-7,988,309.38	0.09	USD
WFMBRECF9	WFMB RECEIVABLE 94983YAA7	Net Short Duration Instruments	0	12/31/2060	USD	16601.9	0.0000	0.00	0.00	USD
WFMBRECN2	WFMB RECEIVABLE 94984LAA4	Net Short Duration Instruments	0	12/31/2060	USD	7172.2	0.0000	0.00	0.00	USD

WFMBREFF6	WFMB RECEIVABLE 949837AX6	Net Short Duration Instruments	0	12/31/2060	USD	4116.15	0.0000	0.00	0.00	USD
WFMBREFP4	WFMB 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	212112.52	100.0000	212,112.52	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	Net Short Duration Instruments	0.005	12/31/2060	CAD	312195.54	100.0000	230,700.57	0.00	USD
XXBCY4EM6	VM CASH CCP ICE BCY EUR	Net Short Duration Instruments	0	12/31/2060	EUR	32765.7	100.0000	35,386.95	0.00	USD
XXBCY4US5	VM CASH CCP ICE BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	144990.5	100.0000	144,990.50	0.00	USD
XXBCY5AU9	VM CASH CCP LCH BCY AUD	Net Short Duration Instruments	0	12/31/2060	AUD	273671.07	100.0000	178,543.00	0.00	USD
XXBCY5CA1	VM CASH CCP LCH BCY CAD	Net Short Duration Instruments	0	12/31/2060	CAD	165276.25	100.0000	122,132.83	0.00	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	118470.15	100.0000	118,470.15	0.00	USD
XXSAL5AU9	VM CASH CCP LCH SAL AUD	Net Short Duration Instruments	0.005	12/31/2060	AUD	0	100.0000	0.00	0.00	USD
912797HF7	U S TREASURY BILLS	Government Related	0	4/11/2024	USD	2373000	99.8546	2,369,549.92	0.03	USD
912797HQ3	U S TREASURY BILLS	Government Related	0	5/9/2024	USD	6602000	99.4444	6,565,316.38	0.10	USD
FVM400020	FIN FUT US 5YR CBT 06/28/24	Government Related	6	6/29/2024	USD	-22900000	107.0156	-24,506,578.13	3.81	USD
TYM400029	FIN FUT US 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	49500000	110.7969	54,844,453.13	5.77	USD
UXYM40006	FIN FUT US ULTRA 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-263500000	114.6094	-301,995,703.15	7.62	USD
WNM400011	FIN FUT US ULTRA 30YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-13100000	129.0000	-16,899,000.00	16.52	USD
91282CGW5	U S TREASURY INFLATE PROT BD	Government Related	1.25	4/15/2028	USD	51411500	97.2441	49,994,625.79	3.85	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	31906212	98.9354	31,566,540.70	8.80	USD
317U5AYA6	ORO USD 3Y C 4.25000 L 04/02/24 MYC	Government Related	0	4/2/2024	USD	-21500000	0.0003	-53.75	4.46	USD
317U5AZA5	ORO USD 3Y C 3.75000 L 04/02/24 MYC	Government Related	0	4/2/2024	USD	-21500000	0.0006	-137.60	4.50	USD
317U5EOA9	ORO USD 10Y P 3.90000 L 04/08/24 GLM	Government Related	0	4/8/2024	USD	-6100000	0.2244	-13,688.40	8.20	USD
317U5EPA8	ORO USD 10Y C 3.50000 L 04/08/24 GLM	Government Related	0	4/8/2024	USD	-6100000	0.0054	-328.18	8.30	USD
317U5IPA9	ORO USD 10Y P 4.07800 L 04/25/24 MYC	Government Related	0	4/25/2024	USD	-6000000	0.1753	-10,518.00	8.13	USD
317U5IQA8	ORO USD 10Y C 3.67800 L 04/25/24 MYC	Government Related	0	4/25/2024	USD	-6000000	0.3211	-19,265.40	8.23	USD
317U5J4A0	ORO USD 10Y P 4.09000 L 04/26/24 MYC	Government Related	0	4/26/2024	USD	-10400000	0.1731	-17,999.28	8.12	USD
317U5J5A9	ORO USD 10Y C 3.69000 L 04/26/24 MYC	Government Related	0	4/26/2024	USD	-10400000	0.3647	-37,927.76	8.22	USD
317U5AMA9	ORO USD 10Y P 4.10000 L 03/28/24 JPM	Government Related	0	3/28/2024	USD	0	0.0000	0.00	8.15	USD
317U5ANA8	ORO USD 10Y C 3.70000 L 03/28/24 JPM	Government Related	0	3/28/2024	USD	0	0.0000	0.00	8.26	USD
SWU01Y6U0	RFR USD SOFR/3.83000 10/12/23-30Y LCH	Government Related	3.83	10/12/2053	USD	2000000	3.5262	70,523.80	17.63	USD
SWU01YB00	RFR USD SOFR/3.87000 10/17/23-30Y LCH	Government Related	3.87	10/17/2053	USD	2000000	4.2418	84,835.80	17.59	USD
SWU020ZZ0	RFR USD SOFR/3.65500 01/24/24-10Y LCH	Government Related	3.655	1/24/2034	USD	3200000	-1.5380	-49,216.64	8.15	USD
SWU021003	RFR USD SOFR/3.68500 01/24/24-10Y LCH	Government Related	3.685	1/24/2034	USD	6300000	-1.2951	-81,590.04	8.15	USD
SWU021D33	RFR USD SOFR/3.62000 01/31/24-10Y LCH	Government Related	3.62	1/31/2034	USD	3000000	-1.8217	-54,649.50	8.17	USD
SWU021L26	RFR USD SOFR/3.78300 02/07/24-10Y LCH	Government Related	3.783	2/7/2034	USD	2400000	-0.4977	-11,945.28	8.15	USD

SWU021VF6	RFR USD SOFR/3.86000 02/21/24-10Y LCH	Government Related	3.86	2/21/2034	USD	12400000	0.1340	16,612.28	8.15	USD
SWU021X80	RFR USD SOFR/3.94000 02/22/24-5Y LCH	Government Related	3.94	2/22/2029	USD	18500000	-0.2696	-49,876.00	4.40	USD
SWU0223X6	RFR USD SOFR/3.97000 02/27/24-5Y LCH	Government Related	3.97	2/27/2029	USD	6200000	-0.1313	-8,139.98	4.41	USD
SWU022CB4	RFR USD SOFR/3.71000 03/05/24-10Y LCH	Government Related	3.71	3/5/2034	USD	6200000	-1.0870	-67,390.90	8.21	USD
SWU022CC2	RFR USD SOFR/3.55500 03/05/24-30Y LCH	Government Related	3.555	3/5/2054	USD	2500000	-1.2152	-30,381.00	18.01	USD
SWU022CD0	RFR USD SOFR/3.70000 03/05/24-10Y LCH	Government Related	3.7	3/5/2034	USD	3100000	-1.1687	-36,230.32	8.21	USD
SWU022CE8	RFR USD SOFR/3.65000 03/05/24-10Y LCH	Government Related	3.65	3/5/2034	USD	6200000	-1.5776	-97,809.96	8.23	USD
TYK4C1166	CBOT ACAL USTN FUT 05/24 @ 111.5	Government Related	0	4/26/2024	USD	-6100000	0.4063	-24,781.25	5.77	USD
TYK4C3550	CBOT ACAL USTN FUT 05/24 @ 113	Government Related	0	4/26/2024	USD	-3300000	0.1094	-3,609.38	5.77	USD
TYK4P1717	CBOT APUT USTN FUT 5/24 @ 109	Government Related	0	4/26/2024	USD	-3300000	0.1406	-4,640.63	5.77	USD
TYK4P1782	CBOT APUT USTN FUT 5/24 @ 108.5	Government Related	0	4/26/2024	USD	-6100000	0.0938	-5,718.75	5.77	USD
31359PX84	FNR 1997-42-ZC SEQ WM25 WC7.2	Securitized	6.5	7/18/2027	USD	2591.58	100.1893	2,596.49	0.72	USD
31378KEP5	FN ARM 100742 H15T1Y+209.5	Securitized	6.22	9/1/2027	USD	8318.75	99.6357	8,288.45	0.18	USD
31385WXE4	FN ARM 555177 H15T1Y+221 10.044	Securitized	6.335	1/1/2033	USD	7890.12	99.1574	7,823.64	0.13	USD
3138WGFP4	FNMA PASS THRU 30YR #AS6473	Securitized	3	1/1/2046	USD	74296.44	88.5271	65,772.48	5.93	USD
3138Y6ND2	FNMA PASS THRU 30YR #AX4887	Securitized	4	12/1/2044	USD	10235.52	94.8680	9,710.23	6.00	USD
31390YDG0	FN ARM 659903 RFUCCT1Y+171.5BP 10.84	Securitized	5.965	9/1/2032	USD	1100.89	99.3725	1,093.98	0.49	USD
31391GYZ3	FN ARM 000620 H15T1Y+104.0 10.248	Securitized	5.973	11/1/2032	USD	4380	99.3260	4,350.48	0.00	USD
31391JMS6	FN ARM 000209 H15T1Y+199.0 10.381	Securitized	6.123	10/1/2032	USD	506.65	99.4195	503.71	-0.05	USD
31392CYH1	FNGT 2002-10 A4 VA WM20 WC8 7270	Securitized	5.10812	3/25/2041	USD	4494.57	94.8586	4,263.49	0.00	USD
31392GFS9	FNGT 2002-T18 A5 WM28 WC6.1849	Securitized	4.71324	5/25/2042	USD	5728.58	99.3432	5,690.95	0.00	USD
31400JND7	FN ARM 000900 H15T1Y+212.0 0.251	Securitized	5.248	5/1/2033	USD	12725.04	100.3862	12,774.18	0.62	USD
31403Q4G2	FNMA PASS THRU 30YR #755123	Securitized	5	11/1/2033	USD	0.56	98.8725	0.55	3.83	USD
31406A3K6	FN 004002 RFUCCT1Y+134.5BP 0.507	Securitized	5.922	12/1/2034	USD	18920.55	100.8399	19,079.46	0.80	USD
3140J6GJ0	FNMA PASS THRU 30YR #BM2000	Securitized	3.5	5/1/2047	USD	101376.79	91.3232	92,580.48	6.16	USD
3140QTAW9	FNMA PASS THRU 30YR #CB7220	Securitized	5.5	9/1/2053	USD	481970.92	99.5881	479,985.65	4.06	USD
3140XDRC2	FNMA PASS THRU 30YR #FM9482	Securitized	3	11/1/2051	USD	47744976.64	86.5785	41,336,876.00	6.70	USD
31371PB66	FNMA PASS THRU 20YR #257561	Securitized	6.5	12/1/2028	USD	744.01	102.2460	760.72	2.21	USD
3128HD3Z0	FN ARM 047110 H15T1Y+220.7 10.566	Securitized	6.252	2/1/2033	USD	7384.66	99.3159	7,334.14	0.21	USD
3128HDZD4	FH ARM 847040 H15T1Y+225 11.05	Securitized	5.051	2/1/2029	USD	48.54	99.4046	48.25	0.39	USD
31292G7G5	FHLMC GOLD 30YR #C0-0895	Securitized	7	12/1/2029	USD	44.87	103.2758	46.34	2.46	USD
31292HA95	FHLMC GOLD 30YR #C0-0932	Securitized	7	3/1/2030	USD	3788.94	103.2803	3,913.23	1.50	USD
31293PG41	FHLMC GOLD 30YR #C2-5619	Securitized	7	4/1/2029	USD	672.85	103.2440	694.68	1.63	USD
31295KQ31	FN ARM 700774 H15T1Y+212.5 11.265	Securitized	6.125	8/1/2029	USD	998.76	99.3401	992.17	0.10	USD
31295N2Y3	FH ARM 789791 H15T1Y+250 10.125	Securitized	6.625	10/1/2032	USD	34787.45	98.8279	34,379.70	0.07	USD
31295N4W5	FH ARM 789837 H15T1Y+183 9.455	Securitized	3.955	8/1/2032	USD	13275.45	96.7258	12,840.78	1.46	USD
31295N5H7	FH ARM 789848 H15T1Y+225 10.212	Securitized	6.375	10/1/2032	USD	2529.05	98.9909	2,503.53	0.06	USD
3131YAP20	FNMA PASS THRU 30YR #ZN4041	Securitized	4	3/1/2049	USD	12219.57	93.3557	11,407.66	6.18	USD
3132DWERO	FNMA PASS THRU 30YR #SD8244	Securitized	4	9/1/2052	USD	71369299.54	92.7700	66,209,285.62	6.30	USD
3132DWH55	FNMA PASS THRU 30YR #SD8341	Securitized	5	7/1/2053	USD	23862965.25	97.6784	23,308,972.67	5.05	USD
3132XUKS3	FHLMC GOLD 30YR #Q5-2104	Securitized	4	11/1/2047	USD	6901.47	94.4695	6,519.79	6.15	USD
31336R5J5	FH ARM 1B0349 RFUCCT1Y+189.3 10.643	Securitized	6.143	7/1/2032	USD	292.01	99.4037	290.27	0.53	USD
31337NN38	FH ARM 611310 H15T1Y+225 10.25	Securitized	6.375	1/1/2032	USD	13628.45	98.5766	13,434.46	0.26	USD
31339LJW1	FHR 2396 FM SOFR30A+56.448BP	Securitized	5.88312	12/15/2031	USD	1685.53	99.8747	1,683.42	0.06	USD

3133TH4W4	FHR 2105-PE PAC WM 28 WC 6.712	Securitized	6	12/15/2028	USD	47218.81	100.2467	47,335.30	1.61	USD
3133TLPF9	FHR 2177 F SOFR30A+56.448BP	Securitized	5.88312	8/15/2029	USD	3061.35	99.8596	3,057.05	0.06	USD
3133TPLV9	FHR 2246 Z SEQ WM30 WC8.2	Securitized	7.5	8/15/2030	USD	10507.1	103.7727	10,903.50	1.93	USD
3133TPV48	FHR 2248 FB SOFR30A+61.448BP	Securitized	5.93312	9/15/2030	USD	848.28	99.6008	844.89	0.09	USD
31392MP22	FHR 2466 FV SOFR30A+66.448BP	Securitized	5.98312	3/15/2032	USD	1357.37	99.8030	1,354.70	0.14	USD
3142GQEL2	FNMA PASS THRU 30YR #RJ0138	Securitized	5.5	12/1/2053	USD	1406276.48	99.5881	1,400,483.91	4.06	USD
21H022648	GNMA II TBA 2.5% APR 30YR JMBO	Securitized	2.5	4/18/2054	USD	350900000	85.2932	299,293,989.69	6.12	USD
36202K2M6	GN II ARM 8880M 07/24 10	Securitized	3.875	6/20/2026	USD	683.75	98.8549	675.92	0.86	USD
36202K5G6	GN II ARM 8947M 10/24 11	Securitized	3.625	8/20/2026	USD	554.7	98.9339	548.79	0.92	USD
36202K6Y6	GN II ARM 8987M 01/18 10	Securitized	3.75	10/20/2026	USD	444.66	97.9163	435.39	0.97	USD
36202KLA1	GN II ARM 8421M 07/24 10.5	Securitized	3.875	5/20/2024	USD	8.96	99.8470	8.95	0.06	USD
36202KS89	GN II ARM 8643M 07/24 12	Securitized	4	6/20/2025	USD	419.28	99.2448	416.11	0.55	USD
36202KSD8	GN II ARM 8616M 07/24 11	Securitized	3.875	4/20/2025	USD	78.96	99.1668	78.30	0.48	USD
36202KUK9	GN II ARM 8686M 10/24 12	Securitized	4	8/20/2025	USD	126.58	98.8323	125.10	0.59	USD
36202KUY9	GN II ARM 8699M 10/24 11	Securitized	3.625	9/20/2025	USD	532.47	99.2341	528.39	0.65	USD
36202KVA0	GN II ARM 8709M 01/18 10	Securitized	3.75	10/20/2025	USD	479.22	98.7234	473.10	0.67	USD
36202KWG6	GN II ARM 8747M 01/18 11.5	Securitized	3.75	11/20/2025	USD	305.93	98.7142	302.00	0.70	USD
36202KXJ9	GN II ARM 8781M 04/24 10	Securitized	3.625	1/20/2026	USD	369.48	98.2945	363.18	0.73	USD
36225CA89	GN II ARM 80030M 04/24 11	Securitized	3.625	1/20/2027	USD	339.59	97.6673	331.67	0.92	USD
36225CB54	GN II ARM 80059M 07/24 10.5	Securitized	3.875	4/20/2027	USD	396.63	98.7672	391.74	0.99	USD
36225CB62	GN II ARM 80060M 07/24 11	Securitized	3.875	4/20/2027	USD	583.35	98.4256	574.17	0.99	USD
36225CBL9	GN II ARM 80042M 04/24 10	Securitized	3.625	2/20/2027	USD	2280.09	98.2832	2,240.95	0.92	USD
36225CBP0	GN II ARM 80045M 04/24 11	Securitized	3.625	2/20/2027	USD	1701.6	98.4266	1,674.83	0.92	USD
36225CC87	GN II ARM 80094M 10/24 11	Securitized	3.625	7/20/2027	USD	476.49	98.4484	469.10	1.08	USD
36225CD29	GN II ARM 80120M 01/18 10.5	Securitized	3.75	10/20/2027	USD	650.38	98.0660	637.80	1.11	USD
36225CD52	GN II ARM 80123M 01/18 11.5	Securitized	3.75	10/20/2027	USD	830.95	97.5747	810.80	1.11	USD
36225CDW3	GN II ARM 80116M 10/24 12	Securitized	4	9/20/2027	USD	729.83	98.3559	717.83	0.99	USD
36225CF43	GN II ARM 80186M 07/24 10.5	Securitized	3.875	4/20/2028	USD	1236.95	99.5881	1,231.85	1.08	USD
36225CF50	GN II ARM 80187M 07/24 11	Securitized	3.875	4/20/2028	USD	690.92	98.2277	678.68	1.08	USD
36225CFJ0	GN II ARM 80168M 04/24 10	Securitized	3.625	2/20/2028	USD	3396.2	97.4923	3,311.03	1.01	USD
36225CFL5	GN II ARM 80170M 04/24 11	Securitized	3.625	2/20/2028	USD	1559.91	97.4417	1,520.00	1.01	USD
36225CFM3	GN II ARM 80171M 04/24 11.5	Securitized	3.625	2/20/2028	USD	245.4	97.8045	240.01	1.00	USD
36225CFW1	GN II ARM 80180M 04/24 11	Securitized	3.625	3/20/2028	USD	4503.78	97.8535	4,407.11	1.01	USD
36225CG75	GN II ARM 80221M 10/24 10	Securitized	3.625	8/20/2028	USD	5849.78	97.3761	5,696.29	1.20	USD
36225CKD7	GN II ARM 80291M 07/24 10	Securitized	3.875	6/20/2029	USD	2515.48	98.8029	2,485.37	1.12	USD
36225CKN5	GN II ARM 80300M 10/24 11	Securitized	3.625	7/20/2029	USD	2554.72	97.7646	2,497.61	1.22	USD
36225CMM5	GN II ARM 80363M 04/24 10.5	Securitized	3.625	1/20/2030	USD	8230.56	97.8660	8,054.92	1.04	USD
36225CNY8	GN II ARM 80406M 07/24 10.5	Securitized	3.875	5/20/2030	USD	2288.8	99.4092	2,275.28	1.13	USD
36225CU38	GN II ARM 80601M 07/24 9	Securitized	3.875	5/20/2032	USD	1666.26	98.7150	1,644.85	1.14	USD
36225CUM6	GN II ARM 80587M 04/24 10.5	Securitized	3.625	3/20/2032	USD	2286.22	97.0017	2,217.67	1.05	USD
36225CVD5	GN II ARM 80611M 07/24 10	Securitized	3.875	6/20/2032	USD	2741.15	99.3692	2,723.86	1.13	USD
36202KSQ9	GN II ARM 8627M 07/24 11	Securitized	3.875	5/20/2025	USD	296.1	98.9412	292.96	0.55	USD
01F030645	FNMA TBA 3.0% APR 30YR	Securitized	3	4/11/2054	USD	8500000	86.1488	7,322,651.74	6.70	USD
01F042640	FNMA TBA 4.5% APR 30YR	Securitized	4.5	4/11/2054	USD	41000000	95.3281	39,084,510.75	5.99	USD
01F042657	FNMA TBA 4.5% MAY 30YR	Securitized	4.5	5/13/2054	USD	99000000	95.3632	94,409,599.68	5.99	USD
01F050643	FNMA TBA 5.0% APR 30YR	Securitized	5	4/11/2054	USD	31000000	97.6632	30,275,581.46	5.05	USD
01F062648	FNMA TBA 6.5% APR 30YR	Securitized	6.5	4/11/2054	USD	50000000	102.2194	51,109,681.00	2.08	USD
01F050650	FNMA TBA 5.0% MAY 30YR	Securitized	5	5/13/2054	USD	48000000	97.6866	46,889,569.44	5.05	USD
01F052649	FNMA TBA 5.5% APR 30YR	Securitized	5.5	4/11/2054	USD	0	99.5889	0.00	4.06	USD
01F052656	FNMA TBA 5.5% MAY 30YR	Securitized	5.5	5/13/2054	USD	48100000	99.5811	47,898,487.46	4.06	USD

911760ET9	VENDE 1994-0A 12B VA WM23 WC7.00	Securitized	6.5	9/15/2024	USD	18171.83	99.8501	18,144.59	0.16	USD
007036QH2	ARMT 2005-8 3A21 ARM WM35 WC5.	Securitized	4.523264	11/25/2035	USD	62838.22	70.5006	44,301.30	2.43	USD
007036TE6	ARMT 2005-10 3A11 ARM WM35 WC5.6737	Securitized	4.100166	1/25/2036	USD	5339.45	91.4804	4,884.55	4.44	USD
02151CAE6	CWALT 2007-15CB A5 WM37 WC6.	Securitized	5.75	7/25/2037	USD	13069.09	58.3927	7,631.40	5.33	USD
02146VAC6	CWALT 2006-30T1 1A3 WM36 WC	Securitized	6.25	11/25/2036	USD	54580.92	74.7322	40,789.50	5.55	USD
02146XAU2	CWALT 2006-36T2 2A3 WM36 WC5.7521	Securitized	6.5	12/25/2036	USD	59158.34	44.4422	26,291.26	5.90	USD
02147QAD4	CWALT 2000-19CB A1 TSFR1M+111.448BP	Securitized	6	8/25/2036	USD	44829.07	58.2389	26,107.95	4.24	USD
02147QAR3	CWALT 2000-19CB A10 WM30 WCE 870	Securitized	6	8/25/2036	USD	436227.22	57.8742	252,462.79	5.21	USD
021482AC8	CWALT 2000-ZK ZAI WM30 WCE 6502	Securitized	4.036525	8/25/2037	USD	46203.87	47.2127	21,814.08	6.12	USD
021482AE4	CWALT 2000-ZK ZAI WM37 WCE 4602	Securitized	6	8/25/2037	USD	49230.6	49.0862	24,165.42	5.77	USD
02148FBX2	CWALT 2007-4CB 1A35	Securitized	6	4/25/2037	USD	6479076.76	83.1108	5,384,813.18	5.30	USD
02149HAN0	CWALT 2007-2CB 1A13 TSFR1M+111.448BP	Securitized	6.44007	3/25/2037	USD	81857.5	53.8060	44,044.26	5.52	USD
02150AAA9	CWALT 2007-6 A1 WM47 WC5.4515	Securitized	5.75	4/25/2047	USD	95544.6	54.4244	51,999.59	7.18	USD
02150EAN3	CWALT 2007-5CB 1A13 WM37 WC6.	Securitized	6	4/25/2037	USD	58114.94	54.6800	31,777.27	5.47	USD
02150GAX6	CWALT 2007-11T1 A21 WM37 WC6	Securitized	6	5/25/2037	USD	112360.84	46.0025	51,688.76	6.40	USD
02150JAU6	CWALT 2007-9T1 ZAZ WM37 WCE 5422	Securitized	6	5/25/2037	USD	216700.37	45.5751	98,761.37	6.00	USD
02151AAB6	CWALT 2007-19 1A2 1MLIB+400BP	Securitized	6	8/25/2037	USD	335588.85	51.4231	172,570.19	5.93	USD
02151ABW9	CWALT 2007-19 ZAI WM37 WCE 2154	Securitized	6.5	8/25/2037	USD	339833.87	42.0212	142,802.41	5.26	USD
058931BH8	BAFC 2006-3 5A5 WM35 WC5.8474	Securitized	5.5	3/25/2036	USD	5991.9	84.8886	5,086.44	6.15	USD
059487AE8	BOAA 2000-0 CBJ WM37 WCE 502400	Securitized	6	7/25/2046	USD	67374.07	83.7010	56,392.79	6.67	USD
05949CGX8	BOAMS 2005-8 A10 WM34 WC5.7691	Securitized	5.5	9/25/2035	USD	141830.25	83.2243	118,037.20	6.87	USD
05952FAG8	BOAMS 2007-2 A7 WM37 WCE 2609	Securitized	5.5	5/25/2037	USD	66624.03	71.1783	47,421.84	7.77	USD
07386HUM1	BALTA 2000-0 ZAI WM30 WCE 2472	Securitized	5.205781	7/25/2035	USD	316273.46	69.0284	218,318.64	3.36	USD
059515AB2	BAFC 2007-3 TA1B WM37 WC6.4644	Securitized	5.8307	4/25/2037	USD	370828.05	83.5045	309,658.07	8.19	USD
05953YAB7	BAFC 2007-4 TA4 TSFR1M+91.448BP	Securitized	6.24389	5/25/2037	USD	55138.52	82.8348	45,673.89	3.46	USD
059515AD8	BAFC 2007-5 TA3A TSFR1M+53.448BP	Securitized	5.86389	4/25/2037	USD	57895.52	82.7048	47,882.39	5.63	USD
073868AM3	BALTA 2000-0 ZAI WM30 WCE 8884	Securitized	4.199591	11/25/2036	USD	72083.73	45.8203	33,029.01	3.92	USD
07386HJN2	BALTA 2004-5 M MEZ WM34 WC5.19	Securitized	5.30112	6/25/2034	USD	819706.12	86.5929	709,807.38	1.97	USD
07387AAB1	BSARM 2005-1 2A1 WM35 WC5.2291 ARM	Securitized	4.829055	3/25/2035	USD	22797.45	89.3855	20,377.61	3.76	USD
07387UGW5	BSABS 2006-AC2 22A2 2311.671BP-3.28XTSFR	Securitized	5.605792	3/25/2036	USD	182824.48	34.1791	62,487.67	36.17	USD
073914VW0	BSMSI 1997-6-1A WM16 WC9.2379	Securitized	7.74046	3/25/2031	USD	101.21	96.9551	98.13	0.44	USD
12543PAB9	CWHL 2006-21 A2 WM36 WC5.724	Securitized	6	2/25/2037	USD	78504.91	46.3588	36,393.93	6.85	USD
12543PAN3	CWHL 2006-21 A13 WM36 WC5.724	Securitized	6	2/25/2037	USD	128076.72	46.3605	59,377.00	6.85	USD
12544CAR2	CWHL 2007-2 A16 WM37 WC5.35	Securitized	6	3/25/2037	USD	78798.28	42.7701	33,702.10	6.42	USD
12545CAB6	CWHL 2007-10 A2 WM37 WC5.8619	Securitized	5.5	7/25/2037	USD	226369.98	42.2703	95,687.36	6.18	USD
12662QAA4	CSMC 2021-NQM7 A1 WM52 WC5.0689 144A	Securitized	1.756	10/25/2066	USD	8662970.9	85.2286	7,383,330.55	5.64	USD
12667FWU5	CWALT 2004-27CB A1 WM34 WCE 0757	Securitized	6	12/25/2034	USD	41206.2	88.7537	36,572.01	4.38	USD
12667GAW3	CWALT 2005-10CB 1A1 TSFR1M+61.448BP	Securitized	5.5	5/25/2035	USD	139109.48	75.7211	105,335.27	-1.62	USD
12667GEP4	CWALT 2005-9CB 1A5 TSFR1M+61.448BP	Securitized	5.5	5/25/2035	USD	1121666.27	83.9994	942,192.94	-0.15	USD
12667GLD3	CWALT 2005-23CB A3 1948.52BP-2.75XTSFR1M	Securitized	4.829303	7/25/2035	USD	22549.58	87.5515	19,742.50	17.29	USD
12668BFL2	CWALT 2005-86CB A11 WM35 WC6.0045	Securitized	5.5	2/25/2036	USD	44824.11	57.8538	25,932.45	5.04	USD
12668BLG6	CWALT 2000-2CB A7 WM30 WCE 5281	Securitized	6	3/25/2036	USD	143485.47	44.2425	63,481.59	5.60	USD
12668BUK7	CWALT 2000-11T10 ZAI WM30 WC2.818	Securitized	3.877425	5/25/2036	USD	10586.81	76.0713	8,053.52	3.28	USD

12668BWF6	CWALT 2006-11CB 3A1 WM35 WC7.	Securitized	6.5	5/25/2036	USD	1239775.85	49.0393	607,977.15	4.81	USD
126694VP0	CWALT 2005-1110 1A1 WM35 WC2.9506	Securitized	4.061987	2/20/2036	USD	104188.73	87.8878	91,569.16	3.48	USD
12669GHY0	CWALT 2004-29 1A1 TSFR1M+35.448BP	Securitized	5.98389	2/25/2035	USD	4647.07	89.6957	4,168.22	0.21	USD
147271AA8	CFMT 2019-RM3 A 144A	Securitized	2.8	6/25/2069	USD	448458.25	97.9692	439,351.00	0.87	USD
161630BK3	CHASE 2007-A1 11A4 WM36 WC2.726700	Securitized	4.345133	3/25/2037	USD	34648.82	93.9757	32,561.46	4.50	USD
16163HAM3	CHASE 2007-S3 1A12 WM37 WC5.182700	Securitized	6	5/25/2037	USD	95611.67	44.6929	42,731.59	7.10	USD
16165AAA2	CFLX 2007-3 1A1 WM37 WC4.8321	Securitized	5	7/25/2037	USD	67905.5	32.0697	21,777.12	5.89	USD
16165AAD6	CFLX 2007-3 2A1 TSFR1M+71.448BP	Securitized	6.04389	7/25/2037	USD	115240.39	83.5690	96,305.26	6.02	USD
16165YAT9	CFLX 2007-M1 2F4 WM37 WC6.8179	Securitized	6.35	8/25/2037	USD	21371.75	77.7742	16,621.71	6.66	USD
170257AC3	CWALT 2006-10 2A1 WM35 WC5.956690	Securitized	6.5	11/25/2036	USD	550571.48	33.9597	186,972.59	6.19	USD
17025MAA4	CWALT 2006-1110 1A1 WM37 WC2.052	Securitized	4.279308	11/25/2037	USD	71396.61	88.2201	62,986.18	5.02	USD
17025QAJ6	CWHL 2007-J3 A9 WM37 WC5.2828	Securitized	6	7/25/2037	USD	112055.12	42.5411	47,669.46	7.20	USD
17025QAK3	CWHL 2007-J3 A10 WM37 WC5.223	Securitized	6	7/25/2037	USD	49134.39	42.5411	20,902.30	7.20	USD
17307GWE4	CMLTI 2005-14 ARM WM35 WC5.1984	Securitized	5.86059	8/25/2035	USD	144716.49	95.2945	137,906.90	0.78	USD
17310UAC6	CMLTI 2005-14 ARM WM35 TSFR1M+35.448BP	Securitized	5.88389	1/25/2037	USD	1368587.22	84.4728	1,156,084.08	3.90	USD
17311WAF4	CMLTI 2007-AR4 2A2A WM37 WC5.9584 ARM	Securitized	4.568029	3/25/2037	USD	34097.04	84.4260	28,786.75	5.44	USD
17315QAN6	CMLTI 2010-4 3A6 WM37 WC6.255500 144A	Securitized	6.25	11/25/2037	USD	92742.33	44.9739	41,709.87	5.68	USD
12668AKQ7	CWALT 2005-53T2 2A2 WM35 WC5.467100	Securitized	5.5	11/25/2035	USD	70010.74	59.5354	41,681.17	5.73	USD
126694TD0	CWHL 2005-29 A1 WM35 WC6.0144	Securitized	5.75	12/25/2035	USD	59158.59	48.8806	28,917.05	5.83	USD
17315MAK1	CMLTI 2009-7 5A2 WM35 WC5.245500 144A	Securitized	5.5	12/25/2035	USD	108834.56	52.8158	57,481.89	4.89	USD
16678RCC9	CCMFC 2004-4A A1 TSFR1M+34.448BP 144A	Securitized	5.6733	10/25/2035	USD	524202.06	92.0677	482,620.88	2.43	USD
18976GAG1	CMALT 2007-A6 1A7 WM37 WC5.461700	Securitized	6	6/25/2037	USD	4119566.04	87.3803	3,599,689.99	6.27	USD
22541SXR4	CSFB 2004-AR8 8M1 TSFR1M+126.448BP	Securitized	6.59389	9/25/2034	USD	18676.86	143.4491	26,791.79	0.53	USD
232434AA8	CWALT 2006-OC8 1A1 TSFR1M+46.448BP	Securitized	5.79389	11/25/2036	USD	3413484.21	84.5702	2,886,790.77	3.13	USD
23245LAD2	CWALT 2006-30 A4 WM35 WC5.727000	Securitized	6	2/25/2037	USD	375513.65	43.2878	162,551.56	6.46	USD
25151WAA1	GLOBAL 2007-AD1 A1 TSFR1M+41.448BP	Securitized	5.74389	4/25/2037	USD	185402.85	67.9113	125,909.47	-1.84	USD
18976GAK2	CMALT 2007-A6 1A10 WM37 WC5.2825	Securitized	6	6/25/2037	USD	2572298.88	87.3805	2,247,687.11	6.27	USD
18976GAU0	CMALT 2007-A6 1A19 WM37 WC5.383500	Securitized	6.5	6/25/2037	USD	70153.35	90.0479	63,171.64	6.22	USD
23245FAC7	CWALT 2006-OC10 2A2A TSFR1M+47.448BP	Securitized	5.80389	11/25/2036	USD	25037.26	117.3452	29,380.03	0.52	USD
36242DH55	GSR 2005-AR2 1A2 WM35 WC4.9198	Securitized	4.339609	4/25/2035	USD	15214.58	88.4400	13,455.78	3.80	USD
41161QAM3	HVMLT 2006-3 1A1A ARM WM36	Securitized	4.07707	6/19/2036	USD	121429.46	43.1486	52,395.12	6.19	USD
45255RAC1	IMSA 2006-3 A3 TSFR1M+41.448BP	Securitized	5.74389	11/25/2036	USD	1885.68	100.0830	1,887.24	3.77	USD
45660LF95	INDX 2005-AR25 0A1 WM35 WC5.9271	Securitized	3.875429	11/25/2035	USD	78731.89	91.8727	72,333.10	3.63	USD
45661EGE8	INDX 2006-AR3 2A1 WM35 WC2.2164	Securitized	3.472271	6/25/2036	USD	3481659.35	68.7276	2,392,860.56	5.12	USD
45670CAC1	INDX 2007-AR7 2A1 ARM WM37 WC6.45	Securitized	3.097753	6/25/2037	USD	50243.44	78.1481	39,264.30	5.50	USD
466247N22	JPMMT 2005-A2 7CB1 ARM WM33 WC5.1378	Securitized	5.147011	4/25/2035	USD	710.81	98.1838	697.90	1.20	USD
466247YH0	JPMMT 2005-A0 1A1 ARM WM35 WC5.1378	Securitized	5.00344	11/25/2035	USD	37820.22	80.8670	30,584.09	2.39	USD
466247ZY2	JPMMT 2005-33 1A11 WM35 WC5.0266	Securitized	6	1/25/2036	USD	94863.99	46.1062	43,738.21	6.20	USD
466284AA4	JWAL 2000-A3 1A1 TSFR1M+42.448BP	Securitized	5.76389	10/25/2036	USD	2699648.72	87.6190	2,365,404.40	2.47	USD
46654FAD0	JPMMT 2021-INV6 A2 144A	Securitized	3	4/25/2052	USD	9441884.56	84.5651	7,984,539.12	7.47	USD

519440AD3	LTS 2010-RR2A A4 WM36 WC5.6674 144A	Securitized	6.25	10/26/2036	USD	213323.76	48.0685	102,541.49	5.87	USD
52520CAG0	LMT 2006-3 1A4 WM36 WC5.894600	Securitized	6	7/25/2036	USD	55182.94	50.7337	27,996.33	6.95	USD
52520MCF8	LMT 2005-2 4A1 WM36 WC6.0143	Securitized	4.496429	12/25/2035	USD	171650.47	17.5529	30,129.70	5.56	USD
52520MEK5	LMT 2005-3 4A1 WM36 WC5.8316	Securitized	5.029344	1/25/2036	USD	41342.48	91.8146	37,958.42	5.41	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	Securitized	6.02017	10/20/2029	USD	13155.95	100.4546	13,215.76	1.70	USD
59020UDW2	MLCC 2004-C A2B AFC TSFR6M+142.826BP	Securitized	6.642	7/25/2029	USD	8813.11	95.2790	8,397.04	0.28	USD
59020UJP1	MLCC 2004-E A1 TSFR1M+77.448BP	Securitized	6.10389	11/25/2029	USD	20864.34	89.5654	18,687.24	0.84	USD
59023NAQ1	MLMI 2006-AF2 AF2 WM36 WC6.169	Securitized	6.25	10/25/2036	USD	1151976.29	41.5446	478,583.60	4.19	USD
59024KAH6	MANA 2007-AF1 1AF8 WM38 WC5.553600	Securitized	6	5/25/2037	USD	117511.76	76.2372	89,587.64	7.03	USD
61756HBN9	MSM 2007-13 6A1 WM37 WC6.7257	Securitized	6	10/25/2037	USD	67009.38	53.7525	36,019.18	6.68	USD
61758NAD7	MSRR 2009-R3 1B WM35 WC5.3672 144A	Securitized	5.5	10/26/2035	USD	5397579.42	64.3026	3,470,782.82	4.64	USD
62917JAA8	NLT 2021-INV2 A1 WM51 WC5.0582 144A	Securitized	1.162	8/25/2056	USD	3724704.25	83.0902	3,094,865.33	7.38	USD
65539GBU0	NMRR 2010-5RA 1A7 WM37 WC5.3772 144A	Securitized	6.5	10/26/2037	USD	4330926.78	41.3659	1,791,525.97	5.61	USD
749228AH5	RALI 2006-QS4 A8 505256.08BP-790XTSFR1M	Securitized	8	4/25/2036	USD	64307.7	81.9832	52,721.51	4.66	USD
74922EAG4	RALI 2006-QS5 1A7 WM35 WC5.4035	Securitized	6	6/25/2036	USD	2445873.36	76.0644	1,860,437.67	4.97	USD
74923YAB0	RALI 2007-QA4 A1D TSFR1M+52.448BP	Securitized	5.86389	6/25/2037	USD	50655.35	87.3155	44,229.98	6.66	USD
761118JJ8	RALI 2005-QS14 3A1 WM35 WC5.71	Securitized	6	9/25/2035	USD	567526.69	82.0087	465,421.37	4.88	USD
76111XTC7	RFMSI 2005-SA1 A12 ARM WM34 WC4.91	Securitized	5.116313	3/25/2035	USD	751101.89	59.1667	444,401.98	4.70	USD
761120AL8	RAST 2007-A2 2A2 WM37 WC5.0915	Securitized	6.5	4/25/2037	USD	1136876.16	26.6953	303,492.96	6.10	USD
76112FAF8	RAST 2006-A5CB A6 WM36 WC5.657700	Securitized	6	6/25/2036	USD	166072.55	41.2645	68,529.01	5.86	USD
761136AA8	RAST 2007-A1 A1 WM36 WC5.5849	Securitized	6	3/25/2037	USD	97303.71	32.7627	31,879.27	7.20	USD
76113XAA9	RAST 2006-A12 A1 WM36 WC6.9942	Securitized	6.25	11/25/2036	USD	82882.4	36.9048	30,587.59	6.57	USD
76113XAC5	RAST 2006-A12 A3 WM35 WC5.408300	Securitized	6	11/25/2036	USD	121298.73	35.4469	42,996.65	6.58	USD
86358HTY5	SAMI 2007-ANZ A1 TSFR1M+85.448BP	Securitized	6.1808	12/19/2033	USD	88646.86	94.0728	83,392.61	0.06	USD
86359BRV5	SARM 2004-7 A3 TSFR1M+84.948BP	Securitized	6.17889	6/25/2034	USD	187281.12	94.8119	177,564.81	0.14	USD
86359LAQ2	SAMI 2007-ANZ A2 TSFR1M+81.448BP	Securitized	6.1408	3/19/2034	USD	27666.22	90.1983	24,954.45	1.91	USD
86359LAR0	SAMI 2007-ANZ A1 TSFR1M+81.448BP	Securitized	6.1408	3/19/2034	USD	79550.26	89.4078	71,124.10	1.85	USD
74957XAQ8	RFMSI 2006-S8 A15 WM36 WC6.586	Securitized	6	9/25/2036	USD	96129.39	71.3743	68,611.63	7.20	USD
86789MAT4	STALT 2005-1F 2A8 WM35 WC5.85	Securitized	6	12/25/2035	USD	172427.17	88.3725	152,378.23	3.58	USD
872227AA1	TBW 2007-2 A1A	Securitized	5.9646	7/25/2037	USD	2761492.13	29.9697	827,609.80	7.07	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP	Securitized	6.08389	9/25/2043	USD	83886.89	93.6561	78,565.20	-0.02	USD
885220FS7	TMST 2004-3 A TSFR1M+85.448BP	Securitized	6.18389	9/25/2034	USD	11934.73	90.9072	10,849.53	1.67	USD
92538GAA0	VERUS 2021-8 A1 WM51 WC4.8707 144A	Securitized	1.824	11/25/2066	USD	3609784.44	86.0712	3,106,984.42	5.66	USD
9393365A7	WMALT 2005-3 1CB3 TSFR1M+56.448BP	Securitized	5.5	5/25/2035	USD	195960.69	80.7854	158,307.71	-0.14	USD
93935HAF4	WMALT 2006-7 A3 WM36 WC5.3541	Securitized	6.581	9/25/2036	USD	124772.16	28.1818	35,163.04	6.28	USD
94985JAA8	WFMS 2007-7 A1 WM37 WC6.2908	Securitized	6	6/25/2037	USD	25076.04	88.2023	22,117.65	4.94	USD
00075VAA9	ADFC 2000-OF13 A1 TSFR1M+39.448BP	Securitized	5.72389	11/25/2036	USD	8340326.43	63.1435	5,266,372.36	5.93	USD
00075WAC3	ADFC 2000-OF13 A1 TSFR1M+37.448BP	Securitized	5.76389	1/25/2037	USD	196238.64	56.2979	110,478.27	5.82	USD
00075WAD1	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.88389	1/25/2037	USD	117743.18	56.3102	66,301.37	6.01	USD
00075WAP4	ADFC 2000-OF13 A2D TSFR1M+33.448BP	Securitized	5.66389	1/25/2037	USD	311192.57	56.2697	175,107.22	5.53	USD
00764MEN3	ADFC 2000-OF13 A2D TSFR1M+33.448BP	Securitized	6.14389	3/25/2035	USD	106463.45	95.8758	102,072.67	0.97	USD
00252FCV1	AMIT 2005-4 M3 TSFR1M+89.448BP	Securitized	6.22389	10/25/2035	USD	75892.12	98.3101	74,609.62	1.15	USD

004375DW8	ACCR 2005-3 M3 TSFR1M+83.448BP	Securitized	6.16389	9/25/2035	USD	4713.11	97.1737	4,579.90	0.10	USD
00437NAD4	ACCR 2006-2 A4 TSFR1M+37.448BP	Securitized	5.70389	9/25/2036	USD	2010301.01	98.5299	1,980,747.58	0.74	USD
00441QAD1	ACEP 2006-20 1A1	Securitized	5.72389	7/25/2036	USD	98424.18	80.2954	79,030.05	6.76	USD
00441YAA0	ACEP 2006-47 1A1	Securitized	5.75389	8/25/2036	USD	251000.25	94.9477	238,319.04	2.76	USD
004421GJ6	ACEP 2006-108 0A8BP	Securitized	6.41889	6/25/2034	USD	322393.81	92.3939	297,872.06	4.48	USD
004421JH7	ACEP 2006-101 1A1	Securitized	6.34389	12/25/2034	USD	98678.94	90.5475	89,351.35	5.08	USD
004421UC5	ACEP 2006-77 1A1	Securitized	6.10389	11/25/2035	USD	26730.12	102.1781	27,312.32	0.48	USD
004421UU5	ACEP 2006-77 0A8BP	Securitized	6.05889	12/25/2035	USD	1807980.26	92.4771	1,671,966.99	3.47	USD
004421WQ2	ACEP 2006-71 1A1	Securitized	6.04389	2/25/2036	USD	17952.72	98.2370	17,636.20	0.94	USD
004421XW8	ACEP 2006-104 1A1	Securitized	6.37389	2/25/2036	USD	61751.43	92.0410	56,836.63	4.33	USD
00442EAF2	ABS 2007-01 0A8BP	Securitized	5.66389	12/25/2036	USD	289824.89	26.6623	77,273.92	5.45	USD
00764MDY0	ACEP 2006-11 1A1	Securitized	6.44389	3/25/2035	USD	37568.71	93.5471	35,144.44	1.66	USD
00764MHE0	ABS 2005-24 0A8BP	Securitized	6.08889	12/25/2035	USD	174997.04	91.1838	159,568.90	3.23	USD
00764MFD4	ACEP 2006-92 1A1	Securitized	6.16389	6/25/2035	USD	105820.51	93.9027	99,368.31	1.41	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	Securitized	6.44389	10/25/2034	USD	79887.62	98.5528	78,731.45	0.07	USD
040104QP9	TSFR 2006-75 1A1	Securitized	6.08389	1/25/2036	USD	2832512.73	89.4067	2,532,454.74	4.99	USD
03072SK20	TSFR 2006-90 1A1	Securitized	6.22389	9/25/2035	USD	3355497.92	98.2477	3,296,699.19	0.73	USD
03072SQ32	TSFR 2006-81 0A8BP	Securitized	5.91389	11/25/2035	USD	46293.62	97.3856	45,083.32	1.28	USD
03072SYB5	TSFR 2006-177 1A1	Securitized	6.55389	3/25/2035	USD	168164.13	97.7441	164,370.43	1.93	USD
040104QN4	TSFR 2006-57 1A1	Securitized	5.90389	1/25/2036	USD	69824.97	94.0218	65,650.71	3.96	USD
04544RAD7	ABSHE 2007-HE1 A5 TSFR1M+33.448BP	Securitized	5.88389	12/25/2036	USD	630000	88.6591	5,585,525.82	6.51	USD
04545EAC7	ABFC 2007-WMC1 A2B TSFR1M+111.448BP	Securitized	6.44389	6/25/2037	USD	138743.12	78.2622	108,583.40	6.08	USD
040104RV5	TSFR 2006-49 1A1	Securitized	5.82389	3/25/2036	USD	275016.99	54.4332	149,700.58	6.46	USD
04013BAC6	TSFR 2006-12 1A1	Securitized	5.59389	9/25/2036	USD	748467.53	32.4349	242,764.62	6.27	USD
04541GSL7	ABSHE 2005-HE5 M4 TSFR1M+101.448BP	Securitized	6.34389	6/25/2035	USD	70200.17	97.2170	68,246.48	1.80	USD
045427AD3	CWL 2006-8 2A4 TSFR1M+61.448BP	Securitized	5.94389	1/25/2046	USD	3352364.99	93.7122	3,141,574.65	3.85	USD
07384YLS3	BSABS 2005-3 A2 TSFR 2006-120 1A1	Securitized	6.62389	6/25/2043	USD	611574.9	99.9921	611,526.34	0.04	USD
07384YQY5	BSABS 2004-HE2 M1 TSFR1M+101.448BP	Securitized	6.34389	3/25/2034	USD	1666944.42	99.2511	1,654,460.34	0.15	USD
07386UAM4	BSABS 2007-SD2 2A1 TSFR1M+91.448BP	Securitized	6.24389	9/25/2046	USD	71891.61	93.4816	67,205.43	2.92	USD
0738792V9	BSABS 2005-AQ2 M1 TSFR1M+84.948BP	Securitized	6.17889	9/25/2035	USD	3299324.46	99.3944	3,279,344.08	0.55	USD
073879X45	BSABS 2005-HE10 M2 TSFR1M+116.448BP	Securitized	6.49389	11/25/2035	USD	83241.57	96.9116	80,670.69	3.09	USD
07387YAA1	BSABS 2007-HE6 1A1 TSFR1M+136.448BP	Securitized	6.69389	8/25/2037	USD	17972.43	98.1040	17,631.67	1.06	USD
07387YAE3	BSABS 2007-HE6 2A TSFR1M+116.448BP	Securitized	6.49389	8/25/2037	USD	4508393.68	87.3413	3,937,690.55	6.05	USD
073888AN9	BSABS 2006-SD3 21A1 ARM	Securitized	4.920354	7/25/2036	USD	17090.18	95.2321	16,275.33	1.71	USD
07388EAD8	BSABS 2006-SD2 M3 TSFR1M+131.448BP	Securitized	6.64389	6/25/2036	USD	600000	98.9233	593,539.92	0.01	USD
07388GAD3	BSABS 2006-3 M1 TSFR 2006-178 0A8BP	Securitized	6.11889	8/25/2036	USD	45551.85	99.2623	45,215.81	0.65	USD
07389QAN8	BSABS 2007-SD1 22A1 ARM WM36 WCS	Securitized	4.998829	10/25/2036	USD	31142.12	46.6722	14,534.70	2.48	USD
07389YAD3	BSABS 2007-HE2 2A4 TSFR1M+34.448BP	Securitized	5.67389	2/25/2037	USD	11884000	94.2300	11,198,289.63	-0.07	USD
1248RHAC1	CBASS 2007-CB6 A3 TSFR1M+33.448BP 144A	Securitized	5.65541	7/25/2037	USD	171308.78	65.2713	111,815.38	5.71	USD
12559QAF9	CITM 2007-1 1M1 TSFR1M+161.448BP 144A	Securitized	6.94389	10/25/2037	USD	5659090.54	99.4534	5,628,159.65	3.00	USD
12666BAA3	CWL 2006-22 1A TSFR1M+25.448BP	Securitized	5.58389	6/25/2035	USD	6722544.63	88.5161	5,950,535.00	5.60	USD

12666TAG1	CWL 2006-11 2A3 TSFR1M+141.448BP	Securitized	5.74389	9/25/2046	USD	347055.64	99.1300	344,036.32	0.35	USD
12666UAD5	CWL 2006-15 A4	Securitized	5.961	10/25/2046	USD	6900748.4	97.0031	6,693,938.49	2.18	USD
12666VAC5	CWL 2006-17 2A2 TSFR1M+141.448BP	Securitized	5.74389	3/25/2047	USD	49406.66	97.3534	48,099.04	1.25	USD
126670MH8	CWL 2005-15 M1 TSFR1M+78.948BP	Securitized	6.11889	3/25/2036	USD	727259.58	97.3795	708,201.89	1.71	USD
126670RD2	CWL 2005-17 M1 TSFR1M+80.448BP	Securitized	6.13389	5/25/2036	USD	27231.64	98.8504	26,918.60	0.51	USD
126670UW6	CWL 2006-2 M1 TSFR1M+71.448BP	Securitized	6.04389	6/25/2036	USD	28494.49	99.2075	28,268.66	0.45	USD
1266715K8	CWL 2004-4 M1 TSFR1M+83.448BP	Securitized	6.16389	7/25/2034	USD	26119.14	99.9218	26,098.70	0.09	USD
126671Z41	CWL 2004-1 M3 TSFR1M+108.948BP	Securitized	6.41889	2/25/2034	USD	137.96	101.4651	139.98	0.69	USD
126673BC5	CWL 2004-6 M1 TSFR1M+101.448BP	Securitized	6.34389	10/25/2034	USD	30606.81	97.9501	29,979.38	0.02	USD
126673NX6	CWL 2004-12 M1 TSFR1M+153.448BP	Securitized	6.94389	2/25/2035	USD	105100.1	98.2470	103,257.67	1.18	USD
126673UR1	CWL 2004-11 M1 TSFR1M+145.448BP	Securitized	6.79389	4/25/2035	USD	53663.88	97.7726	52,468.59	1.00	USD
126673XC1	CWL 2004-10 M1 TSFR1M+120.048BP	Securitized	6.53889	7/25/2035	USD	177446.23	99.3472	176,287.86	0.41	USD
12668KAD5	CWL 2007-5 2A3 TSFR1M+33.448BP	Securitized	5.88389	9/25/2047	USD	545596.27	96.3005	525,411.88	2.54	USD
126697AE1	CWL 2007-12 2A3 TSFR1M+01.448BP	Securitized	6.24389	8/25/2047	USD	33393.46	99.6457	33,275.14	0.17	USD
12669LAA8	CWL 2007-6 1A TSFR1M+31.448BP	Securitized	5.64389	9/25/2037	USD	2581401.64	87.7658	2,265,588.58	5.78	USD
12669LAD2	CWL 2007-6 2A3 TSFR1M+33.448BP	Securitized	5.66389	9/25/2037	USD	217304.09	101.7839	221,180.62	0.74	USD
12669TAA1	CWL 2007-SD1 A1 TSFR1M+101.448BP 144A	Securitized	6.34389	3/25/2047	USD	53289.41	75.9065	40,450.15	5.09	USD
12669VAD0	CWL 2007-7 2A3 TSFR1M+34.448BP	Securitized	5.67389	10/25/2047	USD	56761.48	98.2108	55,745.93	0.90	USD
12670FAA8	CWL 2007-9 1A TSFR1M+31.448BP	Securitized	5.64389	6/25/2047	USD	11177163.76	85.4495	9,550,835.02	6.18	USD
144527AC2	CARR 2007-1 R1 A1 TSFR1M+37.448BP	Securitized	5.70389	2/25/2037	USD	3510722.11	92.3767	3,243,090.63	3.04	USD
144531CN8	CARR 2005-OPT2 M5 TSFR1M+116.448BP	Securitized	6.49389	5/25/2035	USD	234384.32	96.1480	225,355.91	2.16	USD
144539AD5	CARR 2006-INC3 A1 TSFR1M+32.448BP	Securitized	5.66389	1/25/2037	USD	1200000	71.9191	863,028.96	9.59	USD
151314FP1	CDMC 2003-A A2 WM31 WC6.84144A	Securitized	6	7/25/2043	USD	8003.02	93.0307	7,445.27	3.71	USD
17307GUX4	CMLTI 2005-OPT4 M7 TSFR1M+179.448BP	Securitized	7.12389	7/25/2035	USD	1000000	82.0505	820,504.50	6.86	USD
17307GWT1	CMLTI 2005-11C3 M3 TSFR1M+94.048BP	Securitized	6.17889	9/25/2035	USD	356630.88	98.5971	351,627.63	0.87	USD
17309BAD9	CMLTI 2006-WF2 A2E WM35 WC6.118000	Securitized	6.851	5/25/2036	USD	125046.94	37.5486	46,953.39	5.42	USD
17312GAS0	CMLTI 2007-AHL3 A1 TSFR1M+28.448BP 144A	Securitized	5.61389	5/25/2037	USD	10983795.78	85.1487	9,352,553.82	6.05	USD
17312WAA4	CMLTI 2007-SHL1 A TSFR1M+51.448BP 144A	Securitized	5.84389	11/25/2046	USD	82049.69	96.5881	79,250.20	2.09	USD
1248RHAA5	CBASS 2007-CB6 A1 TSFR1M+23.448BP 144A	Securitized	5.55541	7/25/2037	USD	7985.58	65.2721	5,212.35	5.71	USD
232422AA3	CWL 2006-7 1A TSFR1M+37.448BP	Securitized	5.70389	4/25/2046	USD	3007289.96	92.5522	2,783,314.22	2.71	USD
23246BAK7	CWL 2007-10 2A4 TSFR1M+36.448BP	Securitized	5.69389	6/25/2047	USD	148887.98	95.8996	142,783.04	3.03	USD
24763LFS4	CWL 2007-12 2A3 TSFR1M+42.448BP	Securitized	6.07981	8/15/2030	USD	19597.73	96.5624	18,924.03	-0.03	USD
268668AA8	EMCM 2001-A A TSFR1M+85.448BP 144A	Securitized	6.18389	5/25/2040	USD	5594.12	99.0924	5,543.35	-0.02	USD
320275AD2	FFML 2006-FF16 2A3 TSFR1M+39.448BP	Securitized	5.72389	12/25/2036	USD	209535.59	41.7147	87,407.08	5.21	USD
32027EAE1	FFML 2006-11 2A3 TSFR1M+01.448BP	Securitized	5.76389	4/25/2036	USD	113898.9	96.8322	110,290.83	1.77	USD
32027EAF8	FFML 2006-11 2A4 TSFR1M+50.448BP	Securitized	5.92389	4/25/2036	USD	400000	90.7953	363,181.28	4.82	USD
32027NNA5	FFML 2004-FF11 M4 TSFR1M+131.448BP	Securitized	6.64389	1/25/2035	USD	61834.85	98.6469	60,998.17	1.25	USD
32027NNS6	FFML 2004-FF8 M3 TSFR1M+153.948BP	Securitized	6.86889	10/25/2034	USD	266343.92	99.3576	264,633.01	0.66	USD
32027NQN4	FFML 2005-FF1 M3 TSFR1M+129.948BP	Securitized	6.62889	12/25/2034	USD	886339.83	97.1647	861,209.44	-0.08	USD
32027NWP2	FFML 2005-11 10 A3 TSFR1M+92.448BP	Securitized	6.16389	11/25/2035	USD	96272.39	90.6646	87,285.02	5.04	USD
32028PAF2	FFML 2006-FF11 2A4 TSFR1M+59.448BP	Securitized	5.92389	8/25/2036	USD	108245.05	92.0715	99,662.86	2.68	USD

32113JAA3	FNLC 2005-1 A TSFR1M+57.448BP	Securitized	5.90389	5/25/2035	USD	635778.82	87.5610	556,694.04	5.30	USD
32115BAA8	FNLC 2007-1 A1 TSFR1M+18.448BP 144A	Securitized	5.51389	8/25/2037	USD	42146.72	50.5549	21,307.23	6.00	USD
337925CA7	FFLOS 1997-3 MI MLZ WM10 WC13.70	Securitized	7.32	11/10/2049	USD	6096.43	0.0059	0.36	0.00	USD
35729BAF8	FREHE 1999-3-A2 AMBAC TSFR1M+90.448BP	Securitized	6.23389	12/25/2029	USD	4913.05	93.2569	4,581.76	-0.09	USD
35729MAD9	FHLT 2006-3 2A3 TSFR1M+45.448BP	Securitized	5.78389	2/25/2037	USD	684194.8	34.2337	234,225.06	4.63	USD
35729NAD7	FHLT 2006-E 2A3 TSFR1M+26.448BP	Securitized	5.59389	1/25/2037	USD	207521.04	45.5539	94,533.93	6.35	USD
35729PPB0	FHLT 2006-1 2A4 TSFR1M+65.448BP	Securitized	5.98389	4/25/2036	USD	2747681.86	91.9784	2,527,272.71	3.96	USD
35729PPX2	FHLT 2006-2 2A3 TSFR1M+45.448BP	Securitized	5.78389	2/25/2036	USD	26746.51	94.7375	25,338.99	2.07	USD
35729PPY0	FHLT 2006-2 2A4 TSFR1M+65.448BP	Securitized	5.98389	2/25/2036	USD	300000	85.6922	257,076.54	5.49	USD
3622ECAB2	GSAMP 2007-3 ZA1A TSFR1M+35.448BP	Securitized	5.68389	4/25/2047	USD	61563.16	93.7084	57,689.85	2.32	USD
3622MAAA9	GSAMP 2007-FM1 A1 TSFR1M+25.448BP	Securitized	5.58389	12/25/2036	USD	6591635.69	51.7275	3,409,690.99	5.94	USD
3622MAAC5	GSAMP 2007-FM1 A2B TSFR1M+23.448BP	Securitized	5.56389	12/25/2036	USD	1539058.86	48.2993	743,355.12	6.27	USD
3622MGAD0	GSAMP 2007-NC1 A2C TSFR1M+26.448BP	Securitized	5.59389	12/25/2046	USD	448708.62	49.6852	222,941.87	6.09	USD
3622MGAE8	GSAMP 2007-NC1 A2D TSFR1M+34.448BP	Securitized	5.67389	12/25/2046	USD	134612.59	49.6845	66,881.65	6.09	USD
3622MHAA4	GSAMP 2007-FM2 A1 TSFR1M+25.448BP	Securitized	5.58389	1/25/2037	USD	36978324.01	57.9679	21,435,572.66	6.11	USD
3622MHAC0	GSAMP 2007-FM2 A2B TSFR1M+20.448BP	Securitized	5.53389	1/25/2037	USD	2045131.26	59.6033	1,218,966.54	6.20	USD
362334PK4	GSAMP 2006-FM1 A2D TSFR1M+65.448BP	Securitized	5.98389	4/25/2036	USD	230212.78	66.8583	153,916.33	6.99	USD
23242EAG4	CWFL 2006-13 ZAV TSFR1M+41.448BP	Securitized	5.74389	1/25/2037	USD	446158.36	99.0091	441,737.47	0.61	USD
35729QAD0	FHLT 2006-B 2A3 TSFR1M+43.448BP	Securitized	5.76389	8/25/2036	USD	180278.08	32.2212	58,087.74	5.93	USD
23243LAA0	CWL 2006-14 1A TSFR1M+39.448BP	Securitized	5.72389	2/25/2037	USD	5547848.7	93.2090	5,171,095.96	2.59	USD
23245CAD2	CWL 2007-1 2A3 TSFR1M+25.448BP	Securitized	5.58389	7/25/2037	USD	365745.72	98.6195	360,696.64	0.71	USD
36242DKL6	GSAMP 2004-WF M2 TSFR1M+176.448BP	Securitized	7.09389	10/25/2034	USD	12172.03	97.3855	11,853.80	0.29	USD
36242DN66	FFML 2005-FF2 M5 TSFR1M+105.948BP	Securitized	6.38889	3/25/2035	USD	41225.11	98.2102	40,487.27	0.46	USD
36245DAD2	GSAMP 2006-FM2 A2C TSFR1M+41.448BP	Securitized	5.74389	9/25/2036	USD	2722592.39	35.7503	973,334.13	5.98	USD
36245TAD7	GSAMP 2006-FM3 A2C TSFR1M+31.448BP	Securitized	5.64389	11/25/2036	USD	390050.56	47.9700	187,107.29	6.16	USD
362463AE1	GSAMP 2006-NC2 A2D TSFR1M+59.448BP	Securitized	5.92389	6/25/2036	USD	187413.25	55.6585	104,311.37	5.78	USD
40430HCN6	HASC 2005-11 ZA1 TSFR1M+90.448BP	Securitized	6.22389	11/25/2035	USD	2481878.91	94.4247	2,343,507.21	4.05	USD
437084HU3	HELT 2007-1 2AV3 TSFR1M+130.048BP	Securitized	6.53889	5/25/2035	USD	44567.46	98.4799	43,890.00	1.08	USD
43709LAC1	INABS 2006-D 2A3 TSFR1M+27.448BP	Securitized	5.60389	11/25/2036	USD	194373.55	87.7768	170,614.92	3.80	USD
43709LAQ0	INABS 2006-D 1A TSFR1M+25.448BP	Securitized	5.58389	11/25/2036	USD	235323.24	91.7626	215,938.70	4.21	USD
43710BAE6	INABS 2007-A ZA1A TSFR1M+42.448BP	Securitized	5.76389	4/25/2037	USD	189522.89	85.5465	162,130.18	5.27	USD
43710XAD0	HELT 2007-FRE1 2AV3 TSFR1M+34.448BP	Securitized	5.67389	4/25/2037	USD	451720.15	96.8424	437,456.77	2.90	USD
43710XAE8	HELT 2007-FRE1 2AV4 TSFR1M+45.448BP	Securitized	5.78389	4/25/2037	USD	500000	83.5132	417,566.05	8.67	USD
44328BAD0	HASC 2006-HE2 2A2 TSFR1M+33.448BP	Securitized	5.66389	12/25/2036	USD	194262.65	26.7431	51,951.89	4.96	USD
44328BAE8	HASC 2006-HE2 2A3 TSFR1M+45.448BP	Securitized	5.78389	12/25/2036	USD	884889.13	26.2913	232,649.12	5.69	USD
44328BAF5	HASC 2006-HE2 2A4 TSFR1M+55.448BP	Securitized	5.88389	12/25/2036	USD	589926.09	26.3473	155,429.77	6.48	USD
46629BAE9	JPMAC 2006-CW2 AF5 WM35 WC6.6349	Securitized	6.337	8/25/2036	USD	87221.26	60.6596	52,908.05	6.82	USD

46629FAE0	JPMAC 2006-NC2 M1 TSFR1M+51.948BP	Securitized	5.84889	7/25/2036	USD	133694.19	97.1758	129,918.44	1.93	USD
46630MAX0	JPMAC 2007-CH2 MV1 TSFR1M+39.448BP	Securitized	5.72389	1/25/2037	USD	94182.2	97.2123	91,556.67	0.22	USD
46630XAF5	JPMAC 2007-CH3 A5 TSFR1M+37.448BP	Securitized	5.70389	3/25/2037	USD	100030.18	97.8793	97,908.80	1.39	USD
46631KAE5	JPMAC 2007-CH5 A5 TSFR1M+37.448BP	Securitized	5.70389	6/25/2037	USD	3802.81	99.9247	3,799.95	0.08	USD
52521MAB8	LABSM 2007-1 2A1 TSFR1M+20.448BP 144A	Securitized	5.53389	6/25/2037	USD	152475.94	65.6277	100,066.50	5.62	USD
52521MAC6	LABSM 2007-1 2A2 TSFR1M+31.448BP 144A	Securitized	5.64389	6/25/2037	USD	122812.53	65.7227	80,715.71	6.18	USD
52524LAG6	LXS 2007-2N 3A3 TSFR1M+28.448BP	Securitized	5.61389	2/25/2037	USD	846323.81	75.5864	639,705.28	5.72	USD
542514BK9	LBMLT 2005-WL1 M1 TSFR1M+106.448BP	Securitized	6.86889	3/25/2032	USD	102937.44	99.5194	102,442.76	0.07	USD
542514KC7	TSFR1M+128.048BP	Securitized	6.71889	2/25/2035	USD	7622290.39	97.6902	7,446,229.21	2.18	USD
542514LL6	LBMLT 2005-WL1 M4 TSFR1M+116.448BP	Securitized	6.49389	6/25/2035	USD	301534.54	96.1781	290,010.22	2.73	USD
542514PR9	LBMLT 2005-WL3 M1 TSFR1M+75.948BP	Securitized	6.08889	11/25/2035	USD	7760.41	99.8792	7,751.03	0.12	USD
55275BAC1	MABS 2000-NC2 A3 TSFR1M+23.448BP	Securitized	5.66389	8/25/2036	USD	139406.48	38.9214	54,258.97	5.84	USD
55275BAD9	TSFR1M+21.448BP	Securitized	5.74389	8/25/2036	USD	230040.31	38.9214	89,534.93	5.84	USD
55275BAE7	TSFR1M+59.448BP	Securitized	5.92389	8/25/2036	USD	138024.19	38.9214	53,720.96	5.84	USD
57643LGG5	TSFR1M+96.448BP	Securitized	6.19389	12/25/2034	USD	10941.77	97.7267	10,693.03	3.02	USD
57643LMA1	MABS 2005-FRE1 M1 TSFR1M+61.448BP	Securitized	6.19389	10/25/2035	USD	184718.83	93.5621	172,826.78	2.05	USD
57643LMN3	MABS 2005-NC2 A3 TSFR1M+61.448BP	Securitized	5.94389	11/25/2035	USD	7317791.97	57.8484	4,233,227.03	5.87	USD
57643LNG7	TSFR1M+60.448BP	Securitized	6.01389	1/25/2036	USD	114781.59	98.3979	112,942.71	1.36	USD
57643LRK4	MABS 2006-WMC1 A3 TSFR1M+47.448BP	Securitized	5.80389	2/25/2036	USD	290626.9	37.7005	109,567.65	5.94	USD
57644UAF2	MABS 2000-HE2 A1 TSFR1M+69.448BP	Securitized	5.92389	6/25/2036	USD	124237.65	36.8544	45,787.07	5.87	USD
576455AD1	TSFR1M+55.448BP	Securitized	5.88389	11/25/2036	USD	3520879.79	58.9110	2,074,186.55	5.88	USD
59020UC29	TSFR1M+83.448BP	Securitized	6.16389	5/25/2036	USD	44619	98.4401	43,922.99	1.19	USD
59022QAE2	MLMI 2006-HE5 A2D TSFR1M+59.448BP	Securitized	5.92389	8/25/2037	USD	663353.49	52.1353	345,841.20	7.02	USD
590232AA2	MLMI 2007-SD1 A1 TSFR1M+101.448BP	Securitized	6.34389	2/25/2047	USD	791392.25	58.0251	459,205.75	4.88	USD
61744CRF5	MSAC 2005-WMC4 M6 TSFR1M+116.448BP	Securitized	6.49389	4/25/2035	USD	160790.15	94.8042	152,435.83	4.09	USD
61744CRV0	MSAC 2005-WMC5 M5 TSFR1M+110.448BP	Securitized	6.43389	6/25/2035	USD	168092.22	97.9844	164,704.22	0.72	USD
61744CXM3	MSAC 2006-WMC1 A2C TSFR1M+73.448BP	Securitized	6.06389	12/25/2035	USD	103600.13	96.8244	100,310.24	1.33	USD
61744CYC4	MSAC 2000-NC1 M2 TSFR1M+71.448BP	Securitized	6.04389	12/25/2035	USD	10000000	91.5699	9,156,986.00	4.15	USD
617451DR7	TSFR1M+60.448BP	Securitized	6.02389	1/25/2036	USD	459130.53	95.6019	438,937.69	2.17	USD
61746RFV8	MSAC 2004-NC5 M1 TSFR1M+101.448BP	Securitized	6.34389	5/25/2034	USD	62090.37	95.8872	59,536.70	4.15	USD
61746WA75	MSDWC 2003-NC2 M1 TSFR1M+146.448BP	Securitized	6.79389	2/25/2033	USD	232895.77	101.1024	235,463.26	0.50	USD
61748BAC8	MSAC 2000-HE1 A3 TSFR1M+41.448BP	Securitized	5.74389	6/25/2036	USD	149477.93	52.4928	78,465.11	4.50	USD
61748LAD4	MSAC 2006-NC4 A2C TSFR1M+41.448BP	Securitized	5.74389	6/25/2036	USD	347174.69	83.9996	291,625.28	2.84	USD
61749BAD5	MSAC 2006-NC5 A2B TSFR1M+22.448BP	Securitized	5.55389	10/25/2036	USD	578149.12	53.3618	308,510.83	5.44	USD
61749BAE3	MSAC 2006-NC5 A2C TSFR1M+26.448BP	Securitized	5.59389	10/25/2036	USD	169368.75	53.3797	90,408.48	5.62	USD
61749GAC6	MSHLL 2000-3 A3 TSFR1M+42.448BP	Securitized	5.76389	4/25/2036	USD	77406.98	70.7828	54,790.85	5.08	USD
617505AD4	MSAC 2007-NC1 A2C TSFR1M+25.448BP	Securitized	5.58389	11/25/2036	USD	182015.57	47.6716	86,769.81	5.94	USD

617505AE2	MSAC 2007-NC1 A2D TSFR1M+33.448BP	Securitized	5.66389	11/25/2036	USD	1092093.45	47.6710	520,611.54	5.94	USD
61750FAE0	MSAC 2006-HE6 A2C TSFR1M+41.448BP	Securitized	5.74389	9/25/2036	USD	321312.19	35.3815	113,684.91	5.73	USD
61750SAB8	MSAC 2006-HE8 A2FP TSFR1M+18.448BP	Securitized	5.51389	10/25/2036	USD	70067.33	43.3993	30,408.70	5.95	USD
61750SAE2	MSAC 2006-HE8 A2C TSFR1M+25.448BP	Securitized	5.58389	10/25/2036	USD	2081912.49	43.3989	903,526.91	5.95	USD
617526AE8	MSAC 2007-HE1 A2C TSFR1M+26.448BP	Securitized	5.59389	11/25/2036	USD	915109.17	57.6146	527,236.49	6.03	USD
61752JAA8	MSM 2007-1XS 1A1 WM38 WC5.8578	Securitized	6.465	9/25/2046	USD	283347.75	33.1144	93,828.99	6.52	USD
61752UAB1	MSAC 2007-HE2 A2C TSFR1M+38.448BP	Securitized	5.61389	4/25/2037	USD	447222.63	52.2164	233,523.70	5.94	USD
61752UAC9	MSAC 2007-HE2 A2C TSFR1M+34.448BP	Securitized	5.67389	4/25/2037	USD	149074.21	52.2221	77,849.74	6.01	USD
61753KAC0	MSAC 2007-HE5 A2B TSFR1M+29.448BP	Securitized	5.62389	3/25/2037	USD	313662.51	43.2298	135,595.68	6.10	USD
61753KAD8	MSAC 2007-HE5 A2C TSFR1M+36.448BP	Securitized	5.69389	3/25/2037	USD	313662.51	43.2293	135,594.01	6.11	USD
61753NAD2	MSAC 2007-NC2 A2B TSFR1M+31.448BP	Securitized	5.64389	2/25/2037	USD	105740.96	48.1630	50,928.05	6.19	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	Securitized	6.69389	7/25/2037	USD	400000	84.3353	337,341.28	6.09	USD
64352VES6	NHELI 2005-B M1 TSFR1M+108.948BP	Securitized	6.41889	10/25/2033	USD	790890.58	97.7661	773,222.72	-0.04	USD
65106FAD4	MSAC 2007-HE1 A2C TSFR1M+37.448BP	Securitized	5.67389	4/25/2037	USD	1216713.12	97.6613	1,188,258.34	0.95	USD
65106FAE2	MSAC 2007-HE1 A2C TSFR1M+45.448BP	Securitized	5.78389	4/25/2037	USD	4292000	89.3119	3,833,266.75	3.07	USD
65535AA2	NHELI 2006-AF1 A1	Securitized	6.532	10/25/2036	USD	143335.95	21.7916	31,235.13	9.39	USD
66987XGY5	NHELI 2005-3 M2 TSFR1M+81.948BP	Securitized	6.14889	1/25/2036	USD	1246510.31	98.7089	1,230,416.74	1.14	USD
66988VAD0	MSAC 2006-HE2 A2C TSFR1M+20.448BP	Securitized	5.74389	6/25/2036	USD	78969.27	71.5894	56,533.59	4.25	USD
68389FHU1	MSAC 2007-HE2 A2C TSFR1M+27.048BP	Securitized	6.20889	8/25/2035	USD	338971.92	95.7622	324,607.06	2.04	USD
68389FJJ4	MSAC 2007-HE2 A2C TSFR1M+20.448BP	Securitized	6.13389	11/25/2035	USD	1629593.38	94.3800	1,538,009.59	2.69	USD
68389FKR4	MSAC 2006-AF1 M1	Securitized	5.98389	1/25/2036	USD	300000	90.8833	272,649.99	3.49	USD
68400DAE4	MSAC 2005-HE2 A2C TSFR1M+35.448BP	Securitized	5.58389	1/25/2037	USD	48556.38	58.8608	28,580.67	6.29	USD
68400DAF1	MSAC 2005-HE2 A2C TSFR1M+33.448BP	Securitized	5.66389	1/25/2037	USD	194225.52	58.8602	114,321.47	6.29	USD
68402BAE6	MSAC 2007-HE2 A2C TSFR1M+40.448BP	Securitized	5.77389	4/25/2037	USD	96317.23	48.9244	47,122.64	6.29	USD
68403HAC6	MSAC 2007-HE2 A2C TSFR1M+38.448BP	Securitized	5.61389	5/25/2037	USD	9496012.95	54.4305	5,168,727.33	6.05	USD
69121PBU6	MSAC 2005-HE2 A2C TSFR1M+101.448BP	Securitized	6.34389	10/25/2036	USD	118754.03	95.3620	113,246.23	4.00	USD
70069FAZ0	PPSI 2004-WCW2 M3 TSFR1M+116.448BP	Securitized	6.49389	10/25/2034	USD	206793.65	98.0481	202,757.18	1.45	USD
70069FDN4	PPSI 2004-WWF1 M5 TSFR1M+191.448BP	Securitized	7.24389	12/25/2034	USD	3944608.52	98.5302	3,886,628.70	2.74	USD
70069FFL6	PPSI 2005-WCH1 M4 TSFR1M+135.948BP	Securitized	6.68889	1/25/2036	USD	47097.32	98.5031	46,392.32	0.58	USD
70069FGE1	PPSI 2005-WHQ1 M5 TSFR1M+123.948BP	Securitized	6.56889	3/25/2035	USD	198776.05	97.2297	193,269.40	1.49	USD
70069FKG1	PPSI 2005-WCW1 M3 TSFR1M+84.948BP	Securitized	6.17889	9/25/2035	USD	158164.94	97.4282	154,097.20	2.07	USD
70069FLH8	PPSI 2005-WCW2 M2 TSFR1M+90.948BP	Securitized	6.23889	7/25/2035	USD	59840.22	98.6915	59,057.18	0.63	USD
70069FLJ4	PPSI 2005-WCW2 M3 TSFR1M+93.948BP	Securitized	6.26889	7/25/2035	USD	950000	91.9602	873,621.71	3.48	USD
70069FLX3	PPSI 2005-WCW3 M2 TSFR1M+84.948BP	Securitized	6.17889	8/25/2035	USD	146335.3	97.0104	141,960.49	2.13	USD
70069FMT1	PPSI 2005-WHQ4 M2 TSFR1M+84.948BP	Securitized	6.17889	9/25/2035	USD	225830.38	96.4376	217,785.40	1.74	USD
71103XAS3	PPSI 2005-HE2 A2C TSFR1M+35.448BP	Securitized	5.58389	9/25/2036	USD	346571.33	26.0226	90,187.01	5.61	USD
73316PJW1	MSAC 2005-HE2 A2C TSFR1M+60.948BP	Securitized	6.02889	2/25/2036	USD	24613.23	99.0748	24,385.51	0.39	USD

74919LAD0	RAAC 2007-RP4 A TSFR1M+46.448BP 144A	Securitized	6.14389	11/25/2046	USD	301503.94	95.1994	287,029.88	0.85	USD
74924VAC3	RASC 2006-EMX9 1A3 TSFR1M+28.448BP	Securitized	5.78389	11/25/2036	USD	262060.29	92.0434	241,209.07	2.57	USD
74924VAE9	RASC 2006-EMX9 2A TSFR1M+24.448BP	Securitized	5.70389	11/25/2036	USD	215730.52	91.6425	197,700.80	3.02	USD
74924YAD5	RASC 2007-KS5 A11 TSFR1M+45.448BP	Securitized	5.78389	4/25/2037	USD	1112702.27	94.9004	1,055,959.35	3.40	USD
74978FAH2	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	6.94389	9/25/2047	USD	456386.8	95.3115	434,989.24	4.40	USD
75156VAD7	RAMC 2006-1 AF3 WM36 WC3.9026	Securitized	6.04389	5/25/2036	USD	612453.58	83.2491	509,862.15	5.40	USD
75156YAD1	RAMC 2006-1 AF3 WM36 WC3.9026 TSFR1M+20.448BP	Securitized	6.00389	9/25/2036	USD	69557.75	96.2422	66,943.90	3.41	USD
75405WAF9	RASC 2005-KS10 M2 TSFR1M+77.448BP	Securitized	6.10389	11/25/2035	USD	2782.96	97.3836	2,710.15	0.08	USD
759676AH2	RAMC 2006-2 AF5 WM36 WC4.7872	Securitized	6.254	8/25/2036	USD	9184317.76	42.5025	3,903,560.06	6.36	USD
75970HAD2	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	5.545	1/25/2037	USD	7350427.08	34.2687	2,518,895.07	6.36	USD
75971EAG1	RAMC 2006-3 AF4	Securitized	5.812	11/25/2036	USD	512509.65	35.3890	181,371.99	5.83	USD
75971FAF0	RAMC 2007-3 AF3 WM36 WC9.067	Securitized	7.238	9/25/2037	USD	208318.28	41.8694	87,221.57	5.39	USD
759950GV4	RAMC 2006-1 AF3 WM36 WC3.9026	Securitized	5.608	5/25/2036	USD	9549921.12	46.6537	4,455,394.42	6.18	USD
76110W6B7	RASC 2005-EMX4 M3 TSFR1M+57.448BP	Securitized	6.13389	11/25/2035	USD	40496.43	99.3142	40,218.71	0.77	USD
76110W7E0	RASC 2005-KS11 M2 TSFR1M+74.448BP	Securitized	6.07389	12/25/2035	USD	34276.93	99.5341	34,117.23	0.29	USD
76110W7R1	RASC 2005-EMX5 A3 TSFR1M+77.448BP	Securitized	6.10389	12/25/2035	USD	90110.35	88.8961	80,104.58	4.13	USD
76110WJ31	RASC 2004-KS11 M1 1MLIB+56BP	Securitized	6.28389	12/25/2034	USD	3240.3	99.3997	3,220.85	0.58	USD
76112B3F5	RAMC 2006-3 AF2 TSFR1M+71.448BP	Securitized	6.04389	9/25/2045	USD	964495.93	97.2802	938,263.28	2.50	USD
76112BF54	RAMC 2006-3 AF2 TSFR1M+71.448BP	Securitized	6.04389	6/25/2044	USD	23237.18	83.9270	19,502.28	2.37	USD
76112BH60	RAMP 2005-EFC5 M3 TSFR1M+57.448BP	Securitized	6.13389	10/25/2035	USD	28810.76	98.3525	28,336.10	0.91	USD
76112BT91	RAMC 2006-KS1 A13 TSFR1M+42.448BP	Securitized	6.08389	1/25/2036	USD	379586.63	92.4412	350,894.25	4.65	USD
784208AD2	SGMS 2006-FRE2 A2C TSFR1M+43.448BP	Securitized	5.76389	7/25/2036	USD	27566720.19	21.9576	6,052,979.13	5.59	USD
81375HAC3	SABR 2005-FR4 M2 TSFR1M+107.448BP	Securitized	5.98389	3/25/2036	USD	103614.11	89.8953	93,144.17	3.55	USD
81375WCT1	SABR 2005-FR4 M2 TSFR1M+78.048BP	Securitized	6.11889	1/25/2035	USD	17529.06	88.9099	15,585.07	3.70	USD
81375WFJ0	SABR 2005-FR4 M2 TSFR1M+107.448BP	Securitized	6.40389	1/25/2036	USD	29355.71	92.4132	27,128.55	1.37	USD
81375WUF5	SABR 2005-FR4 M2 TSFR1M+77.448BP	Securitized	6.10389	8/25/2035	USD	105701.8	80.8334	85,442.32	2.63	USD
81375WHH2	CBASS 2006-CB1 AF2	Securitized	5.736	1/25/2036	USD	41793.99	81.2399	33,953.41	5.81	USD
813765AB0	SABR 2006-HE1 A2C TSFR1M+39.448BP	Securitized	5.72389	5/25/2036	USD	4028369.79	53.5650	2,157,795.88	5.71	USD
813765AC8	SABR 2006-HE1 A2C TSFR1M+61.448BP	Securitized	5.94389	5/25/2036	USD	837164.87	53.5632	448,412.12	5.71	USD
81376YAC5	SABR 2006-HE1 A2C TSFR1M+30.448BP	Securitized	5.62389	7/25/2036	USD	186701.46	35.3407	65,981.61	5.69	USD
81376YAD3	SABR 2006-HE1 A2C TSFR1M+43.448BP	Securitized	5.76389	7/25/2036	USD	182556.63	35.3395	64,514.66	5.69	USD
81376YAE1	SABR 2006-HE1 A2D TSFR1M+59.448BP	Securitized	5.92389	7/25/2036	USD	625908.44	35.3382	221,184.65	5.69	USD
81879MAE9	SGMS 2005-OPT1 M2 TSFR1M+78.948BP	Securitized	6.11889	10/25/2035	USD	469948.93	94.4028	443,644.97	1.74	USD
83611MNJ3	SVHE 2006-2 M2 TSFR1M+63.948BP	Securitized	5.96889	3/25/2036	USD	84720.43	99.1784	84,024.39	0.57	USD
83611MPJ1	SVHE 2006-OPT3 2A4 TSFR1M+61.448BP	Securitized	5.94389	6/25/2036	USD	5385371.82	97.2999	5,239,961.40	1.09	USD
83612NAC9	SVHE 2007-WMC1 3A1 TSFR1M+22.448BP	Securitized	5.55389	2/25/2037	USD	270206.81	27.7095	74,872.85	3.56	USD
83612NAD7	SVHE 2007-WMC1 3A2 TSFR1M+29.448BP	Securitized	5.62389	2/25/2037	USD	378453.86	27.9335	105,715.26	4.42	USD
83612TAB8	SVHE 2007-OPT1 2A1 TSFR1M+19.448BP	Securitized	5.52389	6/25/2037	USD	37186.99	65.6408	24,409.83	6.14	USD

83613DAD8	SVHE 2007-OPT2 2A3 TSFR1M+29.448BP	Securitized	5.62389	7/25/2037	USD	1341959.8	88.3597	1,185,750.98	4.26	USD
83613FAC5	SVHE 2007-OPT5 2A2 TSFR1M+106.448BP	Securitized	6.39389	10/25/2037	USD	219139.44	74.4921	163,241.61	6.25	USD
84751NAE4	SURF 2005-BC2 M3 TSFR1M+141.448BP	Securitized	5.74389	11/25/2037	USD	617223.17	55.1129	340,169.59	5.52	USD
84751PFW4	SURF 2005-BC2 M3 TSFR1M+108.948BP	Securitized	6.41889	12/25/2035	USD	66498.32	98.3288	65,386.98	1.27	USD
84751PKW8	SURF 2005-BC2 M3 TSFR1M+71.448BP	Securitized	6.04389	12/25/2036	USD	960403.5	95.0942	913,288.41	0.95	USD
84751XAC6	SURF 2005-BC2 M3 TSFR1M+71.448BP	Securitized	5.74389	9/25/2037	USD	7752161.55	66.6559	5,167,269.95	5.51	USD
84752EAD5	SURF 2005-BC2 M3 TSFR1M+78.448BP	Securitized	5.71389	4/25/2037	USD	112181.13	71.6113	80,334.35	5.72	USD
86358BAT9	SASC 2006-EQ1A A1 TSFR1M+31.448BP	Securitized	5.86389	2/25/2037	USD	215217.52	96.7000	208,115.30	0.27	USD
86358EC87	SASC 2006-EQ1A A1 TSFR1M+31.448BP	Securitized	5.82389	3/25/2036	USD	86910.89	97.2394	84,511.66	0.81	USD
86358ECL8	SASC 2006-EQ1A A1 TSFR1M+123.048BP	Securitized	6.56889	7/25/2033	USD	18824.09	100.1707	18,856.21	1.59	USD
86358EMA1	SAIL 2004-8 M2 TSFR1M+104.448BP	Securitized	6.37389	9/25/2034	USD	229817.92	90.7687	208,602.80	1.18	USD
86358ENJ1	SAIL 2004-BNC2 M1 TSFR1M+138.948BP	Securitized	6.71889	12/25/2034	USD	1138113.46	97.0111	1,104,096.84	3.02	USD
86358ESN7	SAIL 2005-4 M4 TSFR1M+101.448BP	Securitized	6.34389	5/25/2035	USD	332958.53	97.6473	325,125.09	1.63	USD
86358EZP4	SAIL 2005-11 A3 TSFR1M+71.448BP	Securitized	6.04389	1/25/2036	USD	74232.95	97.0551	72,046.89	1.54	USD
86359BMW8	WHEEL 2007-1 IA TSFR1M+71.448BP	Securitized	6.04389	4/25/2034	USD	86879.15	97.2255	84,468.67	-0.04	USD
86359DVX2	SASC 2006-EQ1A A1 TSFR1M+80.448BP	Securitized	6.13389	9/25/2035	USD	333220.21	93.9406	313,029.03	3.07	USD
86359RAD8	SASC 2006-EQ1A A1 TSFR1M+145.448BP	Securitized	5.78389	12/25/2036	USD	44491.86	93.4616	41,582.82	1.77	USD
86360RAA1	SASC 2006-EQ1A A1 TSFR1M+24.948BP 144A	Securitized	5.71389	7/25/2036	USD	692054.03	99.3518	687,568.41	0.42	USD
863613AA3	SASC 2007-MN1A A1 TSFR1M+34.448BP 144A	Securitized	5.67389	1/25/2037	USD	1757454.98	58.1799	1,022,486.08	5.84	USD
86361GAC0	SASC 2006-EQ1A A1 TSFR1M+26.448BP	Securitized	5.59389	9/25/2036	USD	39548.67	95.4356	37,743.50	1.99	USD
86361KAC1	SASC 2006-EQ1A A1 TSFR1M+26.448BP	Securitized	5.59389	9/25/2036	USD	30006.8	97.4070	29,228.73	0.87	USD
86364LAA0	SASC 2007-WF2 A1 TSFR1M+111.448BP	Securitized	7.44389	8/25/2037	USD	84119.98	99.1687	83,420.72	0.86	USD
86364LAC6	SASC 2007-WF2 A3 TSFR1M+101.448BP	Securitized	7.24389	8/25/2037	USD	28736.65	98.6791	28,357.07	0.97	USD
93364EAA2	WMHE 2007-HE3 IA TSFR1M+22.048BP	Securitized	5.66889	5/25/2037	USD	5477151.22	92.6800	5,076,222.11	3.24	USD
93364EAD6	WMHE 2007-HE3 2A3 TSFR1M+35.448BP	Securitized	5.68389	5/25/2037	USD	1002722.35	87.9945	882,340.32	6.80	USD
9497EUAK3	WHEEL 2006-1 M3 TSFR1M+60.048BP	Securitized	5.93889	5/25/2036	USD	51555.68	99.8457	51,476.11	0.16	USD
007036VE3	ARKM 2005-11 2A2 WM35 WC5.6670	Securitized	4.698342	2/25/2036	USD	76762.62	63.5760	48,802.60	3.42	USD
02150VAA3	CWALT 2007-HY7C A1 TSFR1M+39.448BP	Securitized	5.72389	8/25/2037	USD	315150.36	86.6363	273,034.74	-0.25	USD
02150QAK2	CWALT 2007-HY4 4A1 WM37 WC6.	Securitized	4.152933	6/25/2047	USD	40064.48	91.3978	36,618.05	3.85	USD
05530VAP4	BCAP 2007-AA3 2A1B TSFR1M+41.448BP	Securitized	5.74389	5/25/2047	USD	26728	93.7313	25,052.49	2.38	USD
05531AAA2	BCAP 2007-AA3 A1 TSFR1M+141.448BP	Securitized	6.74389	9/25/2047	USD	50826.6	85.5089	43,461.28	7.16	USD
05532LAD1	BCAP 2009-RR14 2A2 WM36 WC5.3962 144A	Securitized	3.66514	7/26/2036	USD	14710.81	85.1134	12,520.88	4.18	USD
05532TAD4	BCAP 2010-RR1 1A4 WM37 WC2.9327 144A	Securitized	4.56803	3/26/2037	USD	49679.2	78.8476	39,170.85	4.11	USD
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Securitized	5.721313	2/20/2036	USD	75163.85	92.7688	69,728.58	1.38	USD
05946XRT2	BAFC 2005-B 1A1 WM35 WC3.0731	Securitized	5.330026	4/20/2035	USD	44686.35	88.5007	39,547.71	1.95	USD
05949CCA2	BOAMS 2005-F 2A2 WM35 WC5.2671	Securitized	5.14134	7/25/2035	USD	5223.65	91.9427	4,802.76	1.94	USD
05950PAL7	BAFC 2006-H 4A2 WM37 WC5.9945	Securitized	4.628264	9/20/2046	USD	31516.51	87.0354	27,430.51	2.39	USD
05950PAU7	BAFC 2006-H 4A1 TSFR1M+140.448BP	Securitized	5.82323	10/20/2036	USD	72366.13	74.1995	53,695.30	4.42	USD
05954DAR7	BAFC 2007-E 8A1 WM39 WC2.9977	Securitized	4.420439	9/20/2047	USD	66549.78	82.2111	54,711.29	4.59	USD
05990TAB3	BAFC 2015-R2 1A2 WM44 WC4.9474 144A	Securitized	4.95957	8/27/2036	USD	6201621.19	93.9225	5,824,717.04	1.81	USD
07384MC67	BAFC 2005-9 9A2 WM35 WC5.24	Securitized	5.045545	2/25/2034	USD	25067.41	89.5425	22,446.00	2.56	USD

07384MM25	BSARM 2004-2 12A2 WM34 WC2.901	Securitized	4.092799	5/25/2034	USD	17715.09	88.2958	15,641.67	4.48	USD
07384MZV7	BSARM 2005-0 7A1 NON AGENCY ARM	Securitized	5.893732	1/25/2034	USD	25891.94	97.8540	25,336.29	2.14	USD
07386HH46	BALTA 2000-2 11A1 TSFR1M+55.448BP	Securitized	5.88389	4/25/2036	USD	60330.96	88.0965	53,149.47	2.59	USD
07386HQ87	BALTA 2000-3 499A1 WM35 WC5.431A	Securitized	4.410805	5/25/2036	USD	293438.5	48.1995	141,435.98	3.60	USD
07386HSY8	BALTA 2005-4 23A1 AS WM35 WC5.8	Securitized	5.137619	5/25/2035	USD	37558.08	94.1286	35,352.89	1.76	USD
07384M2E1	BSARM 2004-0 2A1 ARM WM35 WC6.2F	Securitized	4.692412	11/25/2034	USD	34511.7	94.4786	32,606.17	2.06	USD
07384M4C3	BSARM 2004-10 12A3 WM35 WC5.1611	Securitized	4.885172	1/25/2035	USD	5470.73	92.0292	5,034.67	3.51	USD
05530VAN9	BCAP 2007-AA3 2A1A TSFR1M+55.448BP	Securitized	5.88389	5/25/2047	USD	172311.28	98.2253	169,253.29	4.62	USD
05533JBE2	BCAP 2010-RR11 5A3 WM37 WC5.5204 144A	Securitized	4.79881	3/27/2037	USD	205231.58	81.9334	168,153.11	3.92	USD
05948XS93	BOAMS 2004-A 2A1 WM33 WC5.4235 ARM	Securitized	5.676681	2/25/2034	USD	62463.3	94.7593	59,189.78	1.73	USD
05949A4R8	BOAMS 2005-0 2A1 WM35 WC5.0202 A	Securitized	4.409425	5/25/2035	USD	192896.6	87.3632	168,520.58	3.35	USD
059522AG7	BAFC 2007-C 7A5 TSFR1M+71.448BP	Securitized	6.04323	5/20/2047	USD	26518.07	90.5970	24,024.59	2.36	USD
073866BN4	BALTA 2000-1 1 2L21 WM35 WC5.8703	Securitized	4.17167	8/25/2036	USD	216855.01	67.2839	145,908.55	4.24	USD
07386HB83	BALTA 2000-1 21A2 ARM WM35 WC6	Securitized	4.47394	2/25/2036	USD	169630.76	69.3190	117,586.38	3.68	USD
07386HC25	BALTA 2000-1 22A1 WM35 WC5.0623	Securitized	4.55899	2/25/2036	USD	16883.71	82.5787	13,942.36	2.28	USD
07386HZG9	BALTA 2005-10 23A1 WM35 WC 2.0447	Securitized	4.711128	1/25/2036	USD	2004854.3	89.8670	1,801,702.41	2.87	USD
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	Securitized	7.67	10/25/2035	USD	146679.12	93.1969	136,700.40	1.68	USD
07387AAV7	BSARM 2005-3 1A1 WM35 WC4.3484 ARM	Securitized	4.534162	6/25/2035	USD	768.68	90.8191	698.11	0.56	USD
07387ADM4	BSARM 2005-6 5A1 WM35 WC5.5593	Securitized	5.490496	8/25/2035	USD	4413.53	88.7724	3,918.00	0.86	USD
07387AET8	BSARM 2005-10 A3 WM35 WC5.0491 ARM	Securitized	5.799809	10/25/2035	USD	22140.53	95.0664	21,048.20	1.29	USD
07387AGE9	BSARM 2005-12 23A1 ARM WM35 WC	Securitized	4.7813	2/25/2036	USD	32536.4	86.5955	28,175.07	4.24	USD
073881AA2	BSARM 2007-3 1A1 WM37 WC5.90	Securitized	4.232389	5/25/2047	USD	86239.11	88.4866	76,310.05	5.37	USD
07401EAC3	BSARM 2007-2 2A1 TSFR12M+259BP	Securitized	8.06497	12/25/2046	USD	279395.64	80.7297	225,555.21	4.88	USD
07402FAA3	BSSP 2007-R6 1A1 ARM	Securitized	5.11463	1/26/2036	USD	289233.72	75.6396	218,775.11	2.38	USD
12645QCY2	CSMC 2011-6R 4A2 WM37 WC3.0446 144A	Securitized	4.22709	4/28/2037	USD	142191.55	92.1347	131,007.70	4.09	USD
126670JD1	CWHL 2005-HYB9 3A2A TSFR1M+61.448BP	Securitized	5.94389	3/25/2036	USD	878198.98	98.1954	862,350.65	1.72	USD
126670JY5	CWHL 2005-HYB9 3A2A TSFR12M+246.513BP	Securitized	7.8838	2/20/2036	USD	8969.72	84.2666	7,558.48	2.06	USD
12667GZX4	CWALT 2005-36 3A1 AS ARM WM35	Securitized	4.066096	8/25/2035	USD	108701.33	89.9229	97,747.42	4.19	USD
12668AXF7	CWALT 2005-63 3A1 ARM WM35 WC	Securitized	4.704456	11/25/2035	USD	47330.72	88.1420	41,718.23	3.20	USD
1266943Y2	CWHL 2006-HYB3 2A1A ARM WM36	Securitized	4.178016	5/20/2036	USD	25904.03	91.6228	23,734.00	3.86	USD
1266944F2	CWHL 2006-HYB3 3A1B ARM WM36 WC6.3684	Securitized	3.777708	5/20/2036	USD	79244.33	92.3089	73,149.55	4.53	USD
126694BS6	CWHL 2005-HYB6 5A1 ARM WM35 WC5.7799	Securitized	3.691188	10/20/2035	USD	1989.15	92.0395	1,830.80	0.47	USD
12669F6Z1	CWHL 2007-22 A3 ARM WM35 WC6.24	Securitized	4.706415	11/25/2034	USD	32944.86	90.5100	29,818.38	2.92	USD
12669FN41	CWHL 2007-12 10A1 WM35 WC7.0554	Securitized	6.083456	8/25/2034	USD	18271.89	90.9060	16,610.24	0.15	USD
12669FXJ7	CWHL 2007-7 2A1 ARM WM35 WC4.82	Securitized	4.240493	6/25/2034	USD	355282.79	88.8901	315,811.29	1.95	USD
161630CF3	CHASE 2007-A1 13A1 WM36 WC6.2425 ARM	Securitized	4.522504	3/25/2037	USD	19036.9	91.5516	17,428.58	3.82	USD
16163CAN2	CHASE 2006-A1 4A1 WM36 WC6.2934 ARM	Securitized	4.365392	9/25/2036	USD	581196.97	79.6811	463,104.26	3.74	USD
17307GT57	CMLTI 2005-10 1A2A WM35 WC6.	Securitized	3.931799	12/25/2035	USD	63454.82	62.0053	39,345.36	3.86	USD
17307GTJ7	CMLTI 2005-3 2A2A WM35 WC6.0452	Securitized	5.317579	8/25/2035	USD	5716.1	96.9675	5,542.76	1.45	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	Securitized	7.78	10/25/2035	USD	38094.88	96.7881	36,871.33	1.42	USD
17307GW95	CMLTI 2005-11 A3 1YTCM+240	Securitized	7.86	11/25/2035	USD	9774.55	95.0561	9,291.31	0.37	USD
17312VAE8	CMLTI 2007-6 1A3A ARM	Securitized	4.246894	10/25/2046	USD	74986.37	85.4177	64,051.66	2.61	USD
126694UT3	CWHL 2005-31 4A2 WM35 WC5.281600	Securitized	4.725279	1/25/2036	USD	23442.87	90.9860	21,329.73	3.10	USD

17313FAR3	CMLTI 2007-AR8 2A1A WM37 WC6	Securitized	4.474702	7/25/2037	USD	364623.27	84.8010	309,204.25	3.72	USD
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.	Securitized	4.495746	9/25/2037	USD	213813.28	89.1741	190,666.07	4.03	USD
12669FM26	CWHL 2004-12 3A1 WM34 WC3.3454	Securitized	4.924518	8/25/2034	USD	1897459.71	96.4922	1,830,900.62	1.90	USD
17318DAL6	CMLTI 2011-2 3A2 WM37 WC6.3343 144A	Securitized	3.90795	9/25/2037	USD	13951.47	95.6751	13,348.08	0.93	USD
22944JDG3	CSMC 2010-18R 4A4 WM38 WC2.8812 144A	Securitized	3.5	4/26/2038	USD	105559.88	97.1521	102,553.64	0.75	USD
25160HAM7	DMARC 2014-RS1 4A1 TSFR1M+35.448BP 144A	Securitized	4.62044	11/27/2036	USD	39731.98	99.4341	39,507.14	0.74	USD
32051GH65	FHAMS 2005-AA11 2A1 WM35 WC2.702000	Securitized	4.979764	1/25/2036	USD	123588.27	49.9752	61,763.49	2.39	USD
32051GV44	FHAMS 2006-AA1 2A1 WM36 WC2.576000	Securitized	6.128908	4/25/2036	USD	47885.79	82.7256	39,613.80	1.43	USD
32056JAE4	FHAMS 2007-AR3 2A2 WM37 WC5.0632	Securitized	5.668592	11/25/2037	USD	15033.93	76.0905	11,439.39	3.24	USD
36185MBJ0	GMACM 2005-AR6 2A1 WM35 WC5.4552 ARM	Securitized	3.643563	11/19/2035	USD	81408.57	79.9609	65,095.07	5.19	USD
362341SF7	GSR 2005-AR6 4A5 WM35 WC4.8047 ARM	Securitized	5.472905	9/25/2035	USD	24972.73	87.5847	21,872.28	1.51	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.063473	9/25/2035	USD	63952.42	93.2554	59,639.09	2.95	USD
362341WX3	GSR 2005-AR7 1A1 WM35 WC5.6724 ARM	Securitized	5.714102	11/25/2035	USD	83633.59	52.6076	43,997.58	0.57	USD
36242DFP3	GSR 2004-11 1A1 WM34 WC4.0867 ARM	Securitized	5.973273	9/25/2034	USD	22460.82	99.0485	22,247.11	0.89	USD
36242DH71	GSR 2005-AR2 2A1 WM35 WC5.0278 ARM	Securitized	5.107334	4/25/2035	USD	14519.71	89.2280	12,955.64	2.39	USD
362480AD7	GSCC 2006-2 A1 TSFR1M+47.448BP	Securitized	5.80389	5/25/2036	USD	58104.39	93.9248	54,574.43	0.91	USD
41161PPB3	HVMTL 2005-10 A1A	Securitized	6.20812	7/19/2045	USD	23729.51	84.4820	20,047.16	5.90	USD
41161PWU3	HVMTL 2005-14 A1A WM35 WC5.5782	Securitized	6.38554	12/19/2035	USD	15008.5	94.6382	14,203.77	0.43	USD
41161PWV1	HVMTL 2005-14 A1A WM35 WC3.0632	Securitized	4.64418	12/19/2035	USD	71900.85	53.8715	38,734.10	2.29	USD
41162DAD1	HVMTL 2006-12 2A13 TSFR1M+59.448BP	Securitized	5.9208	12/19/2036	USD	2671907.82	94.0078	2,511,802.83	4.83	USD
45660LLP2	INDX 2005-AR7 4A1 ARM WM35 WC5	Securitized	4.388254	6/25/2035	USD	16814.35	89.6621	15,076.10	3.45	USD
45660LQJ1	INDX 2005-AR11 A4 ARM WM35 WC6.096	Securitized	3.780324	8/25/2035	USD	485842.43	74.4291	361,607.95	5.09	USD
45660LVM8	INDX 2005-AR15 A2 ARM WM35 WC5.9465	Securitized	3.99466	9/25/2035	USD	48904.7	80.4448	39,341.29	4.49	USD
45660LXA2	INDX 2005-AR19 A1 ARM WM35 WC5.894	Securitized	3.708959	10/25/2035	USD	473578.85	79.3431	375,751.90	4.83	USD
45660LYW3	INDB 2005-1 A1 TSFR1M+71.448BP	Securitized	6.04389	11/25/2035	USD	122974.29	60.3650	74,233.43	5.48	USD
45661EGK4	INDX 2006-AR9 3A3 ARM WM36 WC6.3683	Securitized	3.387642	6/25/2036	USD	704458.53	82.3710	580,269.54	5.23	USD
45662BAD1	INDA 2006-AR1 A3 ARM WM36 WC6.3208	Securitized	3.600431	8/25/2036	USD	1282893.31	77.5563	994,964.33	6.38	USD
466247EA7	JPMMT 2004-A4 3A1 ARM WM34 WC4.6	Securitized	5.487915	9/25/2034	USD	64713.94	93.1723	60,295.45	0.58	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	Securitized	6.138161	4/25/2035	USD	956.65	96.7859	925.90	0.27	USD
466247YP2	JPMMT 2005-A8 2A3 WM35 WC5.3716 ARM	Securitized	5.012798	11/25/2035	USD	25646.43	80.5187	20,650.18	2.66	USD
466286AV3	JPALY 2005-A7 2A7 WM37 WC6.247200	Securitized	4.59281	12/25/2036	USD	3795.27	92.7799	3,521.25	2.10	USD
46629DBA2	JPMMT 2006-A7 3A2 WM36 WC6.1944 ARM	Securitized	5.130332	1/25/2037	USD	7565.63	83.6964	6,332.16	2.80	USD
466309AC5	JPALT 2008-R4 2A1 TSFR1M+61.448BP 144A	Securitized	5.93861	6/27/2037	USD	1388896.7	65.6097	911,251.51	-6.08	USD
46630GAA3	JPMMT 2007-A1 1A1 WM34 WC4.2632 ARM	Securitized	5.65636	7/25/2035	USD	41702.37	94.8892	39,571.03	1.12	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	Securitized	5.51624	7/25/2035	USD	92141.78	97.6577	89,983.50	1.65	USD

46631JAN8	JPMINT 2007-A1 JAS WM37 W66.1474	Securitized	4.603421	6/25/2037	USD	61488.66	75.6770	46,532.79	3.55	USD
57645RAA9	MAIN 2007-T11 A1 TSFR1M+50.448BP	Securitized	5.92389	5/25/2037	USD	86492.52	41.7562	36,116.02	5.06	USD
59020U4S1	MLCC 2006-1 2A1 WM35 WC5.6281 ARM	Securitized	5.353704	2/25/2036	USD	16926.68	97.2913	16,468.19	2.22	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	Securitized	5.90389	4/25/2029	USD	10261.69	92.6256	9,504.95	2.18	USD
59020UGF6	MLCC 2004-D A1 TSFR1M+77.448BP	Securitized	6.10389	9/25/2029	USD	9937.72	93.0384	9,245.90	0.59	USD
59020UL37	MLCC 2005-3 1A TSFR1M+36.4BP	Securitized	5.54604	11/25/2035	USD	23622.79	95.4786	22,554.71	1.43	USD
59023MAT7	MAIN 2007-A1 A3 TSFR1M+43.448BP	Securitized	5.76389	1/25/2037	USD	104769.29	28.6837	30,051.70	4.52	USD
59024FAF1	MAIN 2007-A2 A3C TSFR1M+31.448BP	Securitized	6.04389	3/25/2037	USD	745944.41	24.2894	181,185.05	4.61	USD
61745M4N0	MSM 2005-3A1 WM35 WC2.754000	Securitized	3.464167	7/25/2035	USD	1091428.95	86.3912	942,898.35	5.03	USD
61746WB90	MSDWC 2003-HYB1 A3 WM33 WC5.0107	Securitized	6.319229	3/25/2033	USD	15366.16	84.3865	12,966.96	0.97	USD
617487AF0	MSM 2006-16AX 3A1 TSFR6M+167.826BP	Securitized	6.96513	11/25/2036	USD	217757.05	34.3883	74,882.88	5.34	USD
61748HGR6	MSM 2004-11AR 1A1 TSFR1M+43.448BP	Securitized	5.76389	1/25/2035	USD	13882.11	92.6490	12,861.64	-0.04	USD
61749LAR2	MSM 2006-8AR 6A1 WM36 WC2.3681	Securitized	7.220207	6/25/2036	USD	20775.38	95.4389	19,827.80	0.55	USD
61751GAD9	MSM 2007-JAX ZAS TSFR1M+77.448BP	Securitized	5.90389	2/25/2037	USD	98902.98	20.9890	20,758.78	4.77	USD
61754HAD4	MSM 2007-A1 A3 TSFR1M+83.448BP	Securitized	6.16389	4/25/2037	USD	203831.96	27.4189	55,888.40	5.53	USD
61759FAU5	MSRR 2010-R4 4B TSFR1M+34.448BP 144A	Securitized	3.409186	2/26/2037	USD	95695.53	88.1875	84,391.53	4.80	USD
61759HAZ0	MSRR 2010-R3 3B 1MCLDT ZDR 144A	Securitized	3.728825	3/26/2037	USD	50646.2	96.1223	48,682.27	0.00	USD
65535VSE9	NAA 2006-AR1 4A ARM WM35 WC5.9631	Securitized	7.300099	2/25/2036	USD	225305.44	79.5646	179,263.42	0.37	USD
74922XAA5	NALI 2000-QA11 A1 TSFR1M+45.448BP	Securitized	5.78389	12/25/2036	USD	169126.31	96.6424	163,447.71	6.10	USD
76110HT90	RALI 2005-QA2 NB2 WM35 WC5.4972 ARM	Securitized	4.750994	2/25/2035	USD	144926.78	86.1771	124,893.73	5.01	USD
761118TR9	NALI 2000-QA2 ZAI ARM WM35 WC6	Securitized	0	2/25/2036	USD	91550.91	85.4022	78,186.46	6.12	USD
78473NAF0	STARM 2007-1 3A2 WM37 WC6.4073	Securitized	6.038889	2/25/2037	USD	80163.61	86.7157	69,514.41	0.45	USD
863579CB2	SARM 2007-T11 IA ARM WM37 WC6.224	Securitized	6.01043	10/25/2034	USD	6242.51	90.5155	5,650.44	1.20	USD
863579Q43	SARM 2006-1 6A1 WM36 WC2.643	Securitized	4.913144	2/25/2036	USD	150913.55	79.6094	120,141.34	4.31	USD
86359LEW5	SAMI 2004-AR0 A2 TSFR1M+81.448BP	Securitized	6.1408	2/19/2035	USD	53088.15	91.3296	48,485.20	0.49	USD
86359LRY7	SAMI 2005-AR8 A2 12MTA+148BP	Securitized	6.53792	2/25/2036	USD	219116.43	83.3927	182,727.09	5.61	USD
86361JAB6	SARM 2006-8 1A2 ARM WM36 WC	Securitized	4.201017	9/25/2036	USD	1553584.62	68.5032	1,064,255.18	3.59	USD
86361PAA4	SARM 2006-9 1A1 WM37 WC2.8836	Securitized	4.529466	10/25/2036	USD	82205.95	53.1485	43,691.22	5.34	USD
86364CAF9	SARM 2007-0 3A1 WM37 WC6.224 ARM	Securitized	4.552541	7/25/2037	USD	3231.39	60.9228	1,968.65	4.88	USD
88522YAB5	TMST 2007-4 2A1 WM37 WC6.4768 ARM	Securitized	3.907948	9/25/2037	USD	9547.67	97.7368	9,331.58	1.39	USD
92922FAS7	WAMU 2003-AR8 A ARM WM33 WC4.617	Securitized	5.540066	8/25/2033	USD	90911.29	92.2053	83,824.99	1.96	USD
92925GAJ2	WAMU 2006-AR16 3A3 WM36 WC5.5005	Securitized	4.060544	12/25/2036	USD	66789.93	85.8818	57,360.40	5.14	USD
92926UAA9	WAMU 2007-T11Z 1A1 WM35 WC6.002	Securitized	3.992398	12/25/2036	USD	620387.28	87.7151	544,173.14	4.75	USD
92977YBR1	WMLT 2005-B 4A1 WM35 WC5.7515 ARM	Securitized	6.182264	10/20/2035	USD	9641.04	94.5977	9,120.20	0.39	USD
93362FAF0	WAMU 2006-AR8 2A1 WM36 2.7894	Securitized	4.482356	8/25/2036	USD	50153.72	90.2443	45,260.86	3.86	USD
94984MAM6	WFMBS 2006-AR14 2A1 WM36 WC2.881700	Securitized	6.374715	10/25/2036	USD	130448.89	87.8139	114,552.31	0.85	USD
94984UAE6	WFACT 2007-TA1 ZAI WM37 WC2.0702	Securitized	5.468239	7/25/2037	USD	21189.14	90.7500	19,229.15	1.83	USD
02151WAA0	CWALT 2007-OA11 A1A 1YCMT+139	Securitized	6.46905	11/25/2047	USD	1263554.81	80.9441	1,022,773.45	4.64	USD
02147CAF0	CWALT 2006-OA8 2A3 TSFR1M+49.448BP	Securitized	5.82389	7/25/2046	USD	31335.6	98.8354	30,970.68	2.13	USD
02146YAC0	CWALT 2006-OA9 2A1A TSFR1M+32.448BP	Securitized	5.65323	7/20/2046	USD	23078.37	80.1181	18,489.95	5.24	USD

02147DAB7	CWALT 2006-OA11 A1B TSFR1M+49.448BP	Securitized	5.82389	9/25/2046	USD	173574.79	92.6026	160,734.75	3.62	USD
02151WAT9	CWALT 2007-OA11 A1B 12CMTA+125BP	Securitized	6.33905	11/25/2047	USD	454879.73	80.9110	368,047.69	4.63	USD
02660KAA0	AHMA 2006-5 A1 1YCMT+92	Securitized	6.00905	11/25/2046	USD	472985.82	27.6239	130,657.18	5.19	USD
02660LAB6	TSFR1M+33.448BP	Securitized	5.65389	10/25/2046	USD	335483.12	52.7861	177,088.35	4.26	USD
02660XAD6	TSFR1M+40.448BP	Securitized	5.82389	9/25/2046	USD	313281.83	88.5206	277,318.92	4.74	USD
05531CAA8	BCAP 2008-IND1 A1 TSFR1M+251.448BP	Securitized	7.84389	10/25/2047	USD	8630093.19	75.6197	6,526,047.13	5.10	USD
07401NAP4	BSMF 2006-AR5 2A1 TSFR1M+49.448BP	Securitized	5.82389	1/25/2037	USD	47352.87	88.3685	41,845.03	5.36	USD
12667GCH4	CWALT 2005-11 A1A TSFR1M+55.448BP	Securitized	5.66389	5/25/2035	USD	760023.26	91.1963	693,113.09	3.93	USD
12667GME0	TSFR1M+60.448BP	Securitized	5.94389	6/25/2035	USD	66777.61	86.8436	57,992.07	3.33	USD
12667GRV7	TSFR1M+62.448BP	Securitized	5.96389	7/25/2035	USD	68969.43	86.6296	59,747.97	4.03	USD
12667GWF6	CWALT 2005-36 2A1A TSFR1M+73.448BP	Securitized	5.75389	8/25/2035	USD	75265.26	91.0276	68,512.13	6.78	USD
126680AA5	CWALT 2007-OA7 A1A TSFR1M+47.448BP	Securitized	5.80389	5/25/2047	USD	590358.8	91.4164	539,685.00	-0.40	USD
12668ACY9	CWALT 2005-51 3A2A 1YCMT+129	Securitized	6.37905	11/20/2035	USD	4032488.88	85.6168	3,452,487.13	4.14	USD
12668AGN9	CWALT 2005-56 1A1 TSFR1M+157.448BP	Securitized	6.90389	11/25/2035	USD	600570.9	90.1949	541,684.38	4.02	USD
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	Securitized	6.08905	2/25/2036	USD	240062.01	87.2321	209,411.15	4.08	USD
12668RAA6	CWALT 2006-OA19 A1 TSFR1M+29.448BP	Securitized	5.62323	2/20/2047	USD	762537.83	76.6212	584,265.94	4.55	USD
12669YN2	CWALT 2005-3 2A2 TSFR1M+79.448BP	Securitized	6.12389	3/25/2036	USD	7719.94	28.1016	2,169.42	3.25	USD
12669GNP2	CWALT 2005-7 2A1 TSFR1M+73.448BP	Securitized	6.06389	3/25/2035	USD	140065.29	84.8890	118,899.97	2.02	USD
12669GZQ7	CWALT 2005-4 1A1 TSFR1M+57.448BP	Securitized	5.90389	5/25/2035	USD	42121.97	82.7071	34,837.86	3.18	USD
12669GKG5	CWALT 2005-23 2A2 TSFR1M+89.448BP	Securitized	6.22389	2/25/2035	USD	152274.89	84.5580	128,760.65	3.60	USD
12669GKH3	CWALT 2005-41 2A2 TSFR1M+85.448BP	Securitized	6.18389	2/25/2035	USD	179684.37	84.3079	151,488.07	3.41	USD
12668AVL6	CWALT 2005-31 2A2 TSFR1M+62.448BP	Securitized	5.70389	12/25/2035	USD	476529.81	87.4768	416,852.89	4.65	USD
22540VK43	CSFB 2002-P1A A AMBAC	Securitized	6.064689	3/25/2032	USD	6051.23	92.9840	5,626.68	0.10	USD
23332UDX9	CSFB 2005-AR3 2A2 TSFR1M+75.448BP	Securitized	6.0808	7/19/2045	USD	3153.15	13.0040	410.03	0.28	USD
25151XAA9	DBALT 2007-OA4 1A1A TSFR1M+49.448BP	Securitized	5.82389	8/25/2047	USD	176014.08	87.9037	154,722.96	4.04	USD
39538CAF9	GPMF 2006-AR7 1A32 TSFR1M+51.448BP	Securitized	5.84389	12/25/2046	USD	184145.33	92.8102	170,905.70	5.01	USD
39539LAH4	GPMF 2007-AR2 2A1 TSFR1M+51.448BP	Securitized	5.84389	5/25/2037	USD	1571766.83	93.8679	1,475,385.14	4.43	USD
41161PKF9	HVMLT 2004-11 3A2A TSFR1M+79.448BP	Securitized	6.1208	1/19/2035	USD	17969.56	95.9364	17,239.35	3.48	USD
41161PLR2	HVMLT 2005-2 2A1A TSFR1M+55.448BP	Securitized	5.8808	5/19/2035	USD	1173434.54	90.2027	1,058,469.64	2.81	USD
41161PYZ0	HVMLT 2005-16 3A1A TSFR1M+61.448BP	Securitized	5.9408	1/19/2036	USD	76930.77	60.8818	46,836.83	1.42	USD
41162DAA7	HVMLT 2006-12 1A1A TSFR1M+52.448BP	Securitized	5.8508	12/19/2036	USD	4696133.18	80.5706	3,783,704.56	6.55	USD
41162DAF6	HVMLT 2006-12 2A2A TSFR1M+49.448BP	Securitized	5.8208	1/19/2038	USD	22760.29	87.0981	19,823.79	4.06	USD
41162DAG4	HVMLT 2006-12 2A2B TSFR1M+61.448BP	Securitized	5.9408	1/19/2038	USD	24923.35	144.1076	35,916.44	0.54	USD
45660LEGO	INDX 2005-AR4 2A1A TSFR1M+67.448BP	Securitized	6.00389	3/25/2035	USD	25916.31	95.0232	24,626.51	3.20	USD
45661VAA4	INDX 2005-AR12 A1 TSFR1M+40.448BP	Securitized	5.82389	9/25/2046	USD	77662.71	84.9081	65,941.91	4.59	USD
45670LAA5	IMSC 2007-HOA1 A11 TSFR1M+47.448BP	Securitized	5.80389	7/25/2047	USD	182138.72	67.3207	122,617.06	5.02	USD
525221GM3	LXS 2005-9N 1A1 TSFR1M+38.448BP	Securitized	5.71389	2/25/2036	USD	3812616.05	89.2520	3,402,837.22	4.43	USD
525221KM8	LXS 2005-12N A1A TSFR1M+52.448BP	Securitized	5.90389	4/25/2046	USD	2158.74	152.3395	3,288.61	0.36	USD
525226AG1	LXS 2005-12N A1A TSFR1M+51.448BP	Securitized	5.84389	8/25/2046	USD	26296.9	98.3767	25,870.03	3.75	USD

52522DAM3	LXS 2000-10N A7A TSFR1M+40.448BP	Securitized	5.82389	11/25/2046	USD	8156481.92	85.6669	6,987,404.40	4.13	USD
52522DAN1	LXS 2000-10N A7A TSFR1M+50.448BP	Securitized	5.92389	11/25/2046	USD	8202.29	116.6496	9,567.94	0.48	USD
55027YAD0	LUM 2006-6 A1 TSFR1M+51.448BP	Securitized	5.84389	10/25/2046	USD	100045.34	87.2587	87,298.23	4.00	USD
55028BAG2	LUM 2006-7 2A1 TSFR1M+45.448BP	Securitized	5.78389	12/25/2036	USD	360548.4	85.5556	308,469.34	5.42	USD
74923LAA0	CALI 2007-00A1 TSFR1M+51.448BP	Securitized	5.84389	5/25/2047	USD	57785.91	87.2139	50,397.34	0.35	USD
75115LAA5	CALI 2007-00A1 TSFR1M+51.448BP	Securitized	5.94389	8/25/2037	USD	122544.59	90.4079	110,789.95	3.30	USD
761118EN4	TSFR1M+51.448BP	Securitized	5.73541	8/25/2035	USD	69053.92	74.2541	51,275.39	0.78	USD
761118KU1	TSFR1M+51.448BP	Securitized	6.24389	10/25/2045	USD	54801.72	78.7275	43,144.00	5.70	USD
863579QX9	SARM 2005-9 2A2A ARM 12MTA+140	Securitized	6.48905	5/25/2035	USD	206075.2	71.0079	146,329.57	3.74	USD
863579YR3	SARM 2005-19XS 1A1 TSFR1M+43.448BP	Securitized	5.76389	10/25/2035	USD	581618.18	91.2056	530,468.35	1.28	USD
86360JAF8	SAMI 2006-AR3 ZAZ TSFR1M+67.448BP	Securitized	5.96389	5/25/2046	USD	47850.86	58.7233	28,099.61	2.22	USD
86360JAN1	SAMI 2006-AR3 ZAZ TSFR1M+55.448BP	Securitized	5.88389	5/25/2046	USD	685158.96	34.3537	235,377.40	4.91	USD
86360KAF5	SAMI 2006-AR3 12A2 TSFR1M+51.448BP	Securitized	5.84389	5/25/2036	USD	435165.32	77.9432	339,181.60	4.64	USD
86360QAB1	SAMI 2006-AR3 ZAZ TSFR1M+49.448BP	Securitized	5.82389	6/25/2036	USD	1847320.42	96.7646	1,787,552.39	1.91	USD
86360UAF3	SAMI 2006-AR3 ZAZ TSFR1M+49.448BP	Securitized	5.82389	7/25/2046	USD	300685.95	69.5067	208,996.97	5.69	USD
86363DAH4	SAMI 2007-AR2 ZAZ TSFR1M+77.448BP	Securitized	5.70389	3/25/2037	USD	70489.31	37.9824	26,773.55	2.66	USD
86363NAC3	SAMI 2007-AR3 ZAZ TSFR1M+77.448BP	Securitized	5.86389	9/25/2047	USD	702540.81	82.7287	581,202.60	4.73	USD
86363NAY5	SAMI 2007-AR3 ZAZ TSFR1M+77.448BP	Securitized	5.63389	9/25/2047	USD	327116.98	88.8346	290,593.00	5.91	USD
86364MAD2	SAMI 2007-AR3 ZAZ TSFR1M+70.448BP	Securitized	5.80389	9/25/2047	USD	33843.06	89.2371	30,200.55	1.50	USD
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Securitized	6.28905	11/25/2042	USD	7564.31	91.7742	6,942.08	2.00	USD
92922F5W4	WAMU 2005-AR15 A1B2 TSFR1M+93.448BP	Securitized	6.26389	11/25/2045	USD	102493.38	88.0192	90,213.87	4.05	USD
92922FB64	WAMU 2004-AR13 A1B2 TSFR1M+109.448BP	Securitized	6.42389	11/25/2034	USD	227921.88	91.7576	209,135.62	1.89	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	6.18389	11/25/2034	USD	82757.35	93.6398	77,493.78	1.02	USD
92922FZF8	WAMU 2004-AR12 A2A TSFR1M+89.448BP	Securitized	6.22389	10/25/2044	USD	405671.18	94.3805	382,874.41	1.38	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	Securitized	5.98389	12/25/2045	USD	2474.35	97.7934	2,419.75	2.39	USD
92926WAA5	WAMU 2007-0A1A1A ARM 1YCMT+70	Securitized	5.78905	2/25/2047	USD	1157879.05	83.1600	962,892.22	4.13	USD
92927BAA0	WAMU 2007-0A6 1A 1YCMT+81	Securitized	5.89905	7/25/2047	USD	8774688.27	79.4088	6,967,876.41	4.55	USD
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	Securitized	6.08905	8/25/2046	USD	545734.18	90.4088	493,391.56	2.66	USD
93363QAC2	WAMU 2006-AR15 2A 12MTA+150BP	Securitized	6.58905	11/25/2046	USD	142142.75	86.4726	122,914.49	0.00	USD
93364BAB6	WAMU 2007-0A5 1A1B 1YCMT+75	Securitized	5.83905	6/25/2047	USD	30127.14	71.7418	21,613.75	5.30	USD
939336X40	WAMU 2005-AR1 A1A TSFR1M+75.448BP	Securitized	6.08389	1/25/2045	USD	86569.46	96.4151	83,466.07	3.11	USD
939355AD5	WMALT 2007-0A3 4A1 1YCMT+77	Securitized	5.85905	4/25/2047	USD	319211.76	77.0567	245,973.93	5.50	USD
939355BR3	WMALT 2007-0A3 4A2	Securitized	5.78905	4/25/2047	USD	218396.87	76.7908	167,708.66	5.48	USD
07336CAA1	BDS 2022-FL12 A TSFR1M+213.65BP 144A	Securitized	7.46282	8/19/2038	USD	3199969.75	100.5982	3,219,110.69	0.05	USD
08162DAE8	DMARK 2019-B15 A1 WM29 WC4.0618	Securitized	2.952	8/15/2057	USD	4565217	89.7822	4,098,750.43	4.80	USD
12433UAA3	BX 2018-GW A TSFR1M+109.701BP 144A	Securitized	6.42301	5/15/2035	USD	4000000	99.6636	3,986,542.80	0.04	USD
12635WAA5	COMM 2016-787S A 144A	Securitized	3.545	2/10/2036	USD	1667000	94.5116	1,575,507.87	2.06	USD
12652FAA0	CSMC 2017-CALI A 144A	Securitized	3.43134	11/10/2032	USD	1200000	84.8542	1,018,249.92	2.36	USD
20049AAA6	COMM 2020-CBM A1 144A	Securitized	2.240236	2/10/2037	USD	450000	96.1103	432,496.22	0.82	USD
23308LAA2	DBGS 2021-W52 A TSFR1M+150.928BP 144A	Securitized	6.83528	10/15/2036	USD	1000000	97.4401	974,400.80	-0.03	USD
36167RAA1	GCT 2021-GCT A TSFR1M+91.448BP 144A	Securitized	6.24048	2/15/2038	USD	5120000	83.9241	4,296,911.87	-0.39	USD

36251PBD5	GSMS 2016-GS3 WMB WM26 WC4.09 144A	Securitized	3.601715	10/10/2049	USD	5000000	87.4332	4,371,657.50	3.13	USD
36266DAA2	GSMS 2022-GTWY A TSFR1M+340BP 144A	Securitized	8.726	9/15/2027	USD	2600000	100.6089	2,615,831.14	0.14	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A	Securitized	7.8136	8/15/2039	USD	4500000	100.6722	4,530,248.10	0.03	USD
46592FAA1	JPMCC 2021-2NU A 144A	Securitized	1.97387	1/5/2040	USD	2940000	84.7905	2,492,840.70	3.48	USD
465981AA6	JPMCC 2023-CCDC A 144A	Securitized	7.23547	10/5/2040	USD	3200000	104.6758	3,349,625.60	3.59	USD
61764BAA1	MSC 2014-150E A 144A	Securitized	3.912	9/9/2032	USD	3180000	87.7362	2,790,009.57	3.07	USD
61770YAA3	MSC 2020-CNP A 144A	Securitized	2.4276	4/5/2042	USD	5000000	81.2472	4,062,360.50	5.10	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	Securitized	6.53548	11/15/2038	USD	1200000	96.9612	1,163,534.64	-0.05	USD
755931AA0	RCMT 2022-FL10 A TSFR1M+255.2BP 144A	Securitized	7.88141	10/25/2039	USD	4634145.26	100.6953	4,666,364.62	0.06	USD
92230AAA4	VASA 2021-VASA A TSFR1M+101.448BP 144A	Securitized	6.34048	7/15/2039	USD	1000000	91.5392	915,391.70	-0.10	USD
000367AA0	AASET 2018-1A A 144A	Securitized	3.844	1/16/2038	USD	1220370.76	72.0003	878,670.36	0.02	USD
00119VAN9	AGL 2020-6A AR TSFR3M+146.161BP 144A	Securitized	6.77942	7/20/2034	USD	4300000	100.1297	4,305,577.53	0.00	USD
03764DAH4	APID 2013-12A AR TSFR3M+134.161BP 144A	Securitized	6.6556	4/15/2031	USD	4631843.05	100.0321	4,633,329.13	0.00	USD
04015NAG9	ARES 2015-4A A1R TSFR3M+143.161BP 144A	Securitized	6.7456	10/15/2030	USD	8673062.21	99.9247	8,666,532.96	0.00	USD
05602FAA5	BPCRE 2022-FL2 A 144A TSFR1M+240BP	Securitized	7.72667	1/16/2037	USD	934218.74	100.0556	934,738.32	0.04	USD
05876KAA3	BALLY 2021-16A A1 TSFR3M+139.161BP 144A	Securitized	6.70942	7/20/2034	USD	6500000	99.9504	6,496,774.90	0.00	USD
055984AA6	BSPRT 2022-FL9 A TSFR1M+229.6BP 144A	Securitized	7.62133	7/15/2039	USD	7000000	100.3048	7,021,333.62	0.03	USD
08763QAA0	BTNY2 2018-1A A1 TSFR3M+134.161BP 144A	Securitized	6.65904	4/30/2031	USD	5156988.24	100.2232	5,168,499.00	0.00	USD
12669GXE6	CWME 2005-K1 2A1 VA SEQ WM25 144A	Securitized	6	3/25/2035	USD	29335.4	96.1883	28,217.21	1.50	USD
204012AE8	CPLT 1987-A A5 SEQ ABS	Securitized	4.5	4/1/2029	USD	6296.32	99.1637	6,243.66	1.02	USD
26828HAA5	ECMC 2018-1A A SOFR30A+86.448BP 144A	Securitized	6.18487	2/27/2068	USD	4423378.26	98.9074	4,375,048.87	0.03	USD
29002QAJ8	ELMW7 2020-4A AR TSFR3M 144A	Securitized	6.94653	1/17/2034	USD	4800000	100.4610	4,822,128.00	0.01	USD
36318WAK6	GALXY 2013-15A ARR TSFR3M+123.161BP 144A	Securitized	6.5456	10/15/2030	USD	2452202.72	99.9618	2,451,265.68	0.00	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	Securitized	6.6656	7/15/2031	USD	4805743.87	99.9106	4,801,446.29	0.00	USD
393505X80	GT 1999-3 A8 SEQ WM25 WC9.35	Securitized	7.06	2/1/2031	USD	243616.93	89.1077	217,081.49	2.08	USD
48250LAW9	KKK 2005-AR2 TSFR3M+121.101BP 144A	Securitized	6.5256	7/15/2030	USD	9324494.69	100.2010	9,343,238.04	0.00	USD
50184NAR3	LCM 15A AR2 TSFR3M+126.161BP 144A	Securitized	6.57942	7/20/2030	USD	6537540.96	100.0425	6,540,319.41	0.00	USD
55284JAA7	MIL 2022-10A TSFR1M+155BP 144A	Securitized	6.67632	2/19/2037	USD	2235154.75	99.0638	2,214,228.11	0.03	USD
55446MAA5	MAACH 2019-1 A 144A	Securitized	3.474	10/15/2039	USD	1364076.71	90.5134	1,234,671.66	1.83	USD
55953TAS6	MAGNE 2016-18A AR2 TSFR3M+114.161BP 144A	Securitized	6.4486	11/15/2028	USD	1688148.82	100.0195	1,688,477.96	0.00	USD
559924AA3	MAGNE 2023-39A A TSFR3M+155BP 144A	Securitized	6.93481	10/25/2033	USD	11500000	100.4132	11,547,521.34	0.01	USD
56564RAA8	MAPSL 2018-1A A 144A	Securitized	4.212	5/15/2043	USD	790362.68	92.3398	729,819.00	1.09	USD
57643QAG0	MARP 2005-2 1A2 VA 144A SEQ	Securitized	7	5/25/2035	USD	641099.92	69.0809	442,877.40	1.50	USD
57643QBP9	MARP 2006-1 1A4 VA SEQ WM27 WC	Securitized	8	7/25/2035	USD	641058.03	73.6827	472,348.74	1.50	USD
59111RAA0	METAL 2017-1 A 144A	Securitized	4.581	10/15/2042	USD	2785315.13	63.5180	1,769,176.46	3.70	USD
59801MAL2	MIDO 2018-8A A1R TSFR3M+131.161BP 144A	Securitized	6.6307	2/20/2031	USD	3252933.47	100.1936	3,259,231.96	0.00	USD

62951MAB6	NAV 2007-K1 AZ VA WM28 WC7.3 144A	Securitized	7.5	3/25/2034	USD	269700.89	89.4057	241,127.83	1.50	USD
63939XAD3	NAVSL 2017-A B 144A	Securitized	3.91	12/16/2058	USD	470062.87	96.6005	454,082.99	1.95	USD
63942TAC9	NAVSL 2023-BA B 144A	Securitized	7.23	3/15/2072	USD	2200000	104.7982	2,305,560.84	6.59	USD
64032PAA0	NSLT 2023-AA AFL SOFR30A+220BP 144A	Securitized	7.51931	2/20/2041	USD	4322459.44	100.2048	4,331,313.57	0.00	USD
67571CAB7	OCTL 2023-3A A2 144A	Securitized	6.44	3/20/2029	USD	3752221.56	100.7881	3,781,792.07	1.02	USD
78445QAE1	SLMA 2010-C A5 TSFR1M+486.448BP 144A	Securitized	10.18981	10/15/2041	USD	1710960.27	107.4992	1,839,268.60	0.03	USD
78485WAA7	STWD 2019-FL1 A (1MSOFR+11)+108BP 144A	Securitized	6.51981	7/15/2038	USD	361978.27	99.8805	361,545.64	0.03	USD
81883DAS2	SHACK 2017-10A AR2 TSFR3M+115.161BP 144A	Securitized	6.46942	4/20/2029	USD	1350925.11	100.1993	1,353,617.90	0.00	USD
83609GBN4	SNDPT 2015-2A ARRR TSFR3M+147.161BP 144A	Securitized	6.78942	7/20/2032	USD	5900000	99.9728	5,898,394.08	0.00	USD
83189DAD2	SMB 2017-B B 144A	Securitized	3.5	12/16/2041	USD	500000	93.2293	466,146.65	2.23	USD
87169TAA8	SYMP 2023-39A A TSFR3M+159BP 144A	Securitized	7.00193	4/25/2034	USD	12500000	100.3635	12,545,439.63	0.00	USD
87276WAA1	TRTX 2021-FL4 A TSFR1M+131.448BP 144A	Securitized	6.63981	3/15/2038	USD	8536653.02	98.0151	8,367,211.21	0.01	USD
89532UAA1	TREST 2021-5A A1 TSFR3M+143.161BP 144A	Securitized	6.74942	10/20/2034	USD	4500000	100.2067	4,509,301.73	0.00	USD
91823AAW1	VBTEL 2022-1A C2II 144A	Securitized	3.706	2/15/2057	USD	1400000	82.4335	1,154,068.86	6.47	USD
92535VAF9	VBTOW 2020-2A A 144A	Securitized	2.636	9/15/2050	USD	7000000	94.7579	6,633,052.30	3.56	USD
92558BAJ7	VIBR 2017-7A A1R TSFR3M+130.161BP 144A	Securitized	6.61942	9/15/2030	USD	7162828.75	99.9227	7,157,293.82	0.00	USD
94354KAA8	WAAV 2019-1 A 144A	Securitized	3.597	9/15/2044	USD	1721710.1	89.1499	1,534,902.49	2.62	USD
96525YAC3	WITEH 2018-12A A TSFR3M+151.161BP 144A	Securitized	6.8256	10/15/2031	USD	10345914.93	100.0250	10,348,501.41	0.00	USD
	Uninvested Cash							734,166.50		
	Interest Receivable							10,175,770.16		
	Net Unsettled Trades							-653,728,724.52		
	Bond/Stock Futures							238,668,972.98		
	Swap Offset							-2,552,810.31		
	Broker Money							-1,796.84		
	Total Market Value							1,349,244,596.10		

Additional Disclosures:

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CMR2024-0116-3330481