

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
INR4268B7	INDIAN RUPEE-INR-NDF	Emerging Markets	0	9/24/2024	USD	-18429500.52	83.5692	-220,529.84	0.24	USD
TRY4185A0	TURKISH LIRA	Emerging Markets	0	7/3/2024	USD	275414303.38	32.8543	8,382,892.35	0.01	USD
TRY4193A0	TURKISH LIRA	Emerging Markets	0	7/11/2024	USD	183300518.82	33.1291	5,532,914.40	0.04	USD
TRY4194A9	TURKISH LIRA	Emerging Markets	0	7/12/2024	USD	76080254.54	33.1617	2,294,222.17	0.04	USD
TRY4242A1	TURKISH LIRA	Emerging Markets	0	8/29/2024	USD	107436687.27	34.8581	3,082,111.88	0.17	USD
TRY4205B4	TURKISH LIRA	Emerging Markets	0	7/23/2024	USD	-3591270.08	33.5199	-107,138.33	0.07	USD
TRY4207A4	TURKISH LIRA	Emerging Markets	0	7/25/2024	USD	-2583564.99	33.5851	-76,925.98	0.07	USD
TRY4221A6	TURKISH LIRA	Emerging Markets	0	8/8/2024	USD	72977990.65	34.0667	2,142,212.12	0.11	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	1	100.0000	0.18	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	51740.45	100.0000	2,829.59	0.00	USD
MXN4262C8	MEXICAN NUEVO PESO	Emerging Markets	0	9/18/2024	USD	-13545839.1	18.5036	-732,063.68	0.23	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Municipal/Other	5.66	8/22/2024	USD	152217.779	9.7290	1,480,926.77	0.11	USD
317U5YFA5	IRO EUR 1Y C 2.74900 L 11/13/24 GLM	Net Short Duration Instruments	0	11/13/2024	EUR	119600000	0.0472	60,488.78	0.96	USD
317U5YLA8	IRO EUR 1Y C 2.72500 L 11/14/24 GLM	Net Short Duration Instruments	0	11/14/2024	EUR	112550000	0.0451	54,438.30	0.95	USD
317U5YPA4	IRO EUR 1Y C 2.75400 L 11/15/24 GLM	Net Short Duration Instruments	0	11/15/2024	EUR	78400000	0.0501	42,121.85	0.95	USD
317U5ZYA1	IRO EUR 1Y C 2.76500 L 11/18/24 GLM	Net Short Duration Instruments	0	11/18/2024	EUR	59850000	0.0529	33,925.90	0.95	USD
317U61BA0	IRO EUR 1Y C 2.80000 L 11/20/24 GLM	Net Short Duration Instruments	0	11/20/2024	EUR	79900000	0.0616	52,766.97	0.96	USD
317U61IA3	IRO EUR 1Y C 2.82000 L 11/21/24 GLM	Net Short Duration Instruments	0	11/21/2024	EUR	79850000	0.0666	56,978.68	0.95	USD
317U61PA5	IRO EUR 1Y C 2.85000 L 11/22/24 GLM	Net Short Duration Instruments	0	11/22/2024	EUR	59850000	0.0738	47,364.13	0.95	USD
317U63DA4	IRO EUR 1Y C 2.92000 L 11/25/24 GLM	Net Short Duration Instruments	0	11/25/2024	EUR	25000000	0.0915	24,521.65	0.95	USD
037735DB0	APPALACHIAN POWER CO SR UNSEC	Invest. Grade Credit	5.65	4/1/2034	USD	1900000	99.0990	1,882,880.28	7.23	USD
092113AX7	BLACK HILLS CORP SR UNSEC	Invest. Grade Credit	6	1/15/2035	USD	4100000	100.6558	4,126,888.99	7.55	USD
16411RAL3	CHENIERE ENERGY INC SR UNSEC 144A	Invest. Grade Credit	5.65	4/15/2034	USD	2000000	100.1415	2,002,830.00	7.21	USD
268317AZ7	ELECTRICITE DE FRANCE SA SR UNSEC 144A	Invest. Grade Credit	5.95	4/22/2034	USD	5500000	100.6428	5,535,356.37	7.13	USD
29273RBK4	ENERGY TRANSFER OPERATNG SR UNSEC	Invest. Grade Credit	4.2	4/15/2027	USD	300000	97.0202	291,060.60	2.51	USD
29273VBA7	ENERGY TRANSFER LP SR UNSEC	Invest. Grade Credit	5.6	9/1/2034	USD	6000000	99.3997	5,963,983.20	7.44	USD
33939HAA7	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	3.363	6/30/2031	USD	2800000	83.2653	2,331,427.59	5.71	USD
33939HAB5	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	4.317	12/30/2039	USD	2800000	72.7851	2,037,982.27	8.84	USD
462613AP5	IPALCO ENTERPRISES INC 1ST LIEN	Invest. Grade Credit	4.25	5/1/2030	USD	2600000	92.8771	2,414,804.39	4.87	USD
694308HH3	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	4.75	2/15/2044	USD	3000000	81.9378	2,458,133.43	10.50	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.55	7/1/2030	USD	1300000	94.8165	1,232,614.38	4.91	USD
694308JN8	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.95	7/1/2050	USD	700000	82.6993	578,894.97	11.51	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.5	7/1/2040	USD	1500000	82.4469	1,236,703.01	9.74	USD
871911AU7	SYSTEM ENERGY RESOURCES 1ST MTGE	Invest. Grade Credit	6	4/15/2028	USD	1900000	101.7819	1,933,855.85	3.28	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A	Invest. Grade Credit	2.9	3/1/2030	USD	3800000	87.4266	3,322,211.48	5.04	USD

88240TAD3	TEXAS ELECTRIC MKT STABL SEC	Invest. Grade Credit	5.167	2/1/2052	USD	7700000	97.2840	7,490,865.38	13.01	USD
03027XCD0	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	5.55	7/15/2033	USD	1100000	99.9328	1,099,260.35	6.84	USD
03027XCC2	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	5.25	7/15/2028	USD	2600000	99.8309	2,595,603.01	3.53	USD
55903VBC6	WARNERMEDIA HOLDINGS INC SR UNSEC SMR	Invest. Grade Credit	4.279	3/15/2032	USD	1500000	87.3146	1,309,719.66	6.20	USD
573874AN4	MARVELL TECHNOLOGT INC SR UNSEC	Invest. Grade Credit	4.875	6/22/2028	USD	6650000	98.5762	6,555,318.76	3.44	USD
SWPC0IY27	AT&T INC SNR S* ICE	Invest. Grade Credit	1	12/20/2026	USD	-7000000	-1.2859	90,010.24	0.02	USD
SWPC0M7M4	VERIZON COMMUNICATIONS INC SNR S* ICE	Invest. Grade Credit	1	12/20/2024	USD	-7800000	-0.3637	28,372.38	0.00	USD
05369AAP6	AVIATION CAPITAL GROUP SR UNSEC 144A	Invest. Grade Credit	6.75	10/25/2028	USD	5250000	104.2610	5,473,702.82	3.65	USD
02005NBU3	ALLI FINANCIAL INC SR UNSEC	Invest. Grade Credit	6.848	1/3/2030	USD	3600000	102.7926	3,700,534.72	3.81	USD
05401AAL5	AVOLON HOLDINGS LTD SR SUB 144A	Invest. Grade Credit	4.25	4/15/2026	USD	4600000	97.1735	4,469,979.30	1.67	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	Invest. Grade Credit	2.528	11/18/2027	USD	243000	89.9906	218,677.08	3.13	USD
05571AAR6	BPCE SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.714	10/19/2029	USD	7500000	103.7123	7,778,425.20	3.68	USD
05571AAS4	BPCE SA SR NON PREF 144A SOFRRATE	Invest. Grade Credit	7.003	10/19/2034	USD	7500000	106.9787	8,023,399.95	6.75	USD
03666HAF8	ANTARES HOLDINGS SR UNSEC 144A	Invest. Grade Credit	7.95	8/11/2028	USD	7550000	103.6659	7,826,772.28	3.41	USD
05946KAR2	BANCO BILBAO VIZCAYA ARG SR NON PREF	Invest. Grade Credit	6.033	3/13/2035	USD	5000000	99.8033	4,990,163.45	7.11	USD
05964HBA2	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.552	3/14/2028	USD	2000000	99.8454	1,996,908.44	2.47	USD
05964HBB0	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.538	3/14/2030	USD	6800000	99.2848	6,751,364.09	4.05	USD
06051GLH0	BANK OF AMERICA CORP SR UNSEC SOFR	Invest. Grade Credit	5.288	4/25/2034	USD	15000000	99.0097	14,851,452.75	6.86	USD
06738EBD6	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	4.972	5/16/2029	USD	3100000	97.9108	3,035,236.04	3.44	USD
088929AC8	BGC GROUP INC SR UNSEC	Invest. Grade Credit	8	5/25/2028	USD	4300000	105.3937	4,531,928.24	3.26	USD
125491AP5	CI FINANCIAL CORP SR UNSEC	Invest. Grade Credit	4.1	6/15/2051	USD	5000000	64.7158	3,235,789.40	11.75	USD
14040HDC6	CAPITAL ONE FINANCIAL CO SR UNSEC SOFR	Invest. Grade Credit	7.624	10/30/2031	USD	5000000	110.1222	5,506,108.15	5.00	USD
14314DAA1	CARLYLE FINANCE SUB LLC SR UNSEC 144A	Invest. Grade Credit	3.5	9/19/2029	USD	4000000	92.4732	3,698,927.36	4.58	USD
17308CC53	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	2.976	11/5/2030	USD	15000000	89.1010	13,365,153.30	4.78	USD
30190AAF1	T&G ANNUITIES & LIFE INC SR UNSEC	Invest. Grade Credit	6.5	6/4/2029	USD	2600000	99.7157	2,592,608.33	4.07	USD
302635AH0	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.625	1/15/2027	USD	9000000	90.3005	8,127,046.89	2.38	USD
302635AN7	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	6.875	8/15/2029	USD	3200000	99.1914	3,174,125.66	4.16	USD
303901BB7	FAIRFAX FINL HLDGS LTD SR UNSEC	Invest. Grade Credit	4.85	4/17/2028	USD	4000000	98.2454	3,929,817.92	3.30	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	3.785	3/17/2033	USD	5000000	89.1319	4,456,593.55	6.43	USD
172967PA3	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	6.27	11/17/2033	USD	10000000	104.7810	10,478,103.20	6.43	USD
256141AB8	DOCTORS CO INTERINSURANC SURPLUS 144A	Invest. Grade Credit	4.5	1/18/2032	USD	2000000	79.3340	1,586,679.24	6.05	USD
36143L2L8	GA GLOBAL FUNDING TRUST SEC 144A	Invest. Grade Credit	5.5	1/8/2029	USD	3000000	100.0510	3,001,530.99	3.89	USD
37959GAF4	GLOBAL ATLANTIC FIN CO SR UNSEC 144A	Invest. Grade Credit	6.75	3/15/2054	USD	400000	98.9801	395,920.32	11.77	USD
38141GA53	GOLDMAN SACHS GROUP INC SOFR	Invest. Grade Credit	6.561	10/24/2034	USD	5000000	107.5492	5,377,457.95	6.91	USD
41068XAE0	HANNON ARMSTRONG SUSTAIN SR UNSEC 144A	Invest. Grade Credit	6.375	7/1/2034	USD	3200000	97.9909	3,135,710.02	7.03	USD
46188BAD4	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	4.15	4/15/2032	USD	1101000	91.2888	1,005,089.97	6.33	USD
53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	Invest. Grade Credit	4.3	2/1/2061	USD	4000000	62.3420	2,493,680.40	11.58	USD
53079EBM5	LIBERTY MUTUAL GROUP INC JR SUB 144A RVC	Invest. Grade Credit	4.125	12/15/2051	USD	6700000	93.6910	6,277,299.21	2.15	USD
539439AU3	LETOUS BANKING GROUP PLC SR UNSEC	Invest. Grade Credit	7.5	12/31/9999	USD	6000000	100.2139	6,012,831.60	1.14	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	Invest. Grade Credit	5.077	2/15/2069	USD	4500000	87.9816	3,959,173.80	13.12	USD

61747YFE0	MORGAN STANLEY SR UNSEC SOFR	Invest. Grade Credit	5.25	4/21/2034	USD	20000000	98.4814	19,696,282.00	6.86	USD
65535HBQ1	NOMURA HOLDINGS INC SR COERDATE	Invest. Grade Credit	6.59	7/2/2027	USD	3300000	100.5413	3,317,863.10	0.00	USD
65535HBV0	NOMURA HOLDINGS INC SR UNSEC	Invest. Grade Credit	5.783	7/3/2034	USD	750000	99.7385	748,038.85	7.38	USD
67740QAH9	OHIO NAT FINANCIAL SRVS SR UNSEC 144A	Invest. Grade Credit	6.8	1/24/2030	USD	6300000	97.8595	6,165,150.39	4.41	USD
69121KAG9	BLUE OWL CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.875	6/11/2028	USD	9700000	88.4893	8,583,459.58	3.58	USD
80282KAZ9	SANTANDER HOLDINGS USA SR UNSEC	Invest. Grade Credit	3.244	10/5/2026	USD	2000000	94.8065	1,896,130.68	2.11	USD
89787EAA9	TRUSTAGE FINANCIAL GROUP SR UNSEC	Invest. Grade Credit	4.625	4/15/2032	USD	5300000	87.9937	4,663,666.58	6.14	USD
902613BH0	UBS GROUP AG SR UNSEC 144A	Invest. Grade Credit	5.699	2/8/2035	USD	9000000	99.9386	8,994,474.63	7.19	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	3.35	3/2/2033	USD	7000000	86.7522	6,072,653.23	6.49	USD
EJ1128721	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	0	4/2/2032	USD	8000000	63.4413	5,075,307.20	7.42	USD
404280BT5	HSBC HOLDINGS PLC SR UNSEC TSFR3M	Invest. Grade Credit	4.583	6/19/2029	USD	3400000	96.6895	3,287,443.24	3.54	USD
404280CH0	HSBC HOLDINGS PLC SR UNSEC	Invest. Grade Credit	2.848	6/4/2031	USD	1600000	86.4746	1,383,593.33	5.25	USD
067316AF6	BACARDI LTD SR UNSEC 144A SMR	Invest. Grade Credit	4.7	5/15/2028	USD	1000000	97.2690	972,689.80	3.37	USD
654744AD3	NISSAN MOTOR CO SR UNSEC 144A	Invest. Grade Credit	4.81	9/17/2030	USD	3100000	92.9407	2,881,161.58	5.13	USD
SWPC0LUG3	GENERAL MOTORS COMPANY SNR S* ICE	Invest. Grade Credit	5	6/20/2028	USD	-7000000	-15.0333	1,052,333.69	0.25	USD
126650BS8	CVS PASS-THROUGH TRUST CO GTD 144A	Invest. Grade Credit	7.507	1/10/2032	USD	4154840.86	104.0682	4,323,866.06	3.25	USD
07274EAM5	BAYER US FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	6.875	11/21/2053	USD	2300000	102.7997	2,364,394.06	11.42	USD
01166VAA7	ALASKA AIRLINES 2020 TR LLC 144A	Invest. Grade Credit	4.8	2/15/2029	USD	2539743.58	98.1914	2,493,809.02	2.33	USD
02377LAA2	AMER AIRLINE 19-1A PTT LLC SEC	Invest. Grade Credit	3.15	8/15/2033	USD	4697990.39	89.3688	4,198,535.28	4.70	USD
02378MAA9	AMER AIRLINE 19-1A PTT EETC SEC	Invest. Grade Credit	3.5	8/15/2033	USD	469798.99	87.9653	413,259.86	4.61	USD
023770AA8	AMER AIRLN 15-1 A PTT SEC	Invest. Grade Credit	3.375	11/1/2028	USD	4344421.72	94.5341	4,106,959.09	2.30	USD
036752AP8	ANTHEM INC SR UNSEC	Invest. Grade Credit	2.55	3/15/2031	USD	3300000	85.2912	2,814,609.60	5.90	USD
102291AA9	BOWDOIN COLLEGE UNSEC	Invest. Grade Credit	4.693	7/1/2112	USD	6600000	82.9186	5,472,628.00	17.48	USD
29717PBA4	ESSEX PORTFOLIO LP SR UNSEC	Invest. Grade Credit	5.5	4/1/2034	USD	5000000	99.1675	4,958,375.05	7.26	USD
345397B28	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	3.375	11/13/2025	USD	200000	96.8208	193,641.60	1.31	USD
345397C35	FORD MOTOR CREDIT CO LLC	Invest. Grade Credit	7.35	11/4/2027	USD	5000000	104.2471	5,212,356.65	2.89	USD
345397C43	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.95	3/6/2026	USD	4500000	101.6632	4,574,843.55	1.51	USD
345397C92	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.8	5/12/2028	USD	10000000	103.0664	10,306,643.80	3.31	USD
345397E66	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.125	3/8/2034	USD	4000000	98.9804	3,959,214.56	6.89	USD
345397XL2	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	4.134	8/4/2025	USD	1000000	98.1643	981,642.75	1.04	USD
78572XAG6	SABRA HEALTH/CAPTL CORP SR UNSEC	Invest. Grade Credit	3.9	10/15/2029	USD	4600000	90.3345	4,155,386.63	4.56	USD
AR6200521	PACIFIC NATIONAL FINANCE SR UNSEC	Invest. Grade Credit	4.75	3/22/2028	USD	1700000	95.4435	1,622,539.50	3.26	USD
BKL856816	CASTLELAKE QATAR LND TRUST 2021-1 TSFR3M	Invest. Grade Credit	8.5336	5/13/2031	USD	7813262.85	93.1221	7,275,873.04	2.60	USD
SWPC0J3N3	FORD MOTOR CREDIT COMPANY LLC SNR S* ICE	Invest. Grade Credit	5	12/20/2024	USD	-1000000	-2.2537	22,536.82	0.01	USD
SWPC0JX26	LENNAR CORPORATION SNR S* ICE	Invest. Grade Credit	5	12/20/2025	USD	-1200000	-6.7697	81,235.82	0.05	USD
SWPC0KBG6	BOEING CO/THE SNR S* ICE	Invest. Grade Credit	1	12/20/2026	USD	-2100000	-0.1248	2,621.16	0.00	USD
SWPC0KJZ6	SOUTHWEST AIRLINES CO SNR S* ICE	Invest. Grade Credit	1	12/20/2026	USD	-500000	-0.9461	4,730.32	0.01	USD
262051AA3	TCF FLEET HOLDING SR 144A 7.5% 2020	High Yield Credit	7.5	6/15/2030	USD	11137	93.2379	10,383.91	3.45	USD
47077WAC2	JANE STREET GRP/JSG FIN SR SEC 144A	High Yield Credit	7.125	4/30/2031	USD	2000000	102.6279	2,052,558.42	3.85	USD

L26915AA3	FORESEA HOLDING SA REGS 7.5% 2030	High Yield Credit	7.5	6/15/2030	USD	16277	93.2379	15,176.33	3.45	USD
98877DAF2	ZF NA CAPITAL SR UNSEC 144A	High Yield Credit	6.75	4/23/2030	USD	1200000	101.9381	1,223,257.20	4.65	USD
023772AB2	AMER AIRLN 13-1 A PASS T	High Yield Credit	4	1/15/2027	USD	847406.47	97.8405	829,106.39	0.90	USD
SWU01XLH4	IRS AUD 4.75000 12/20/28-5Y LCH	Government Related	4.75	12/20/2033	AUD	202400000	0.5465	738,679.13	3.77	USD
SWU022J84	IRS AUD 4.50000 02/15/29-5Y LCH	Government Related	4.5	2/15/2034	AUD	131300000	-0.4484	-393,178.67	3.71	USD
CNU400014	FINFUT CAN 10YK BOND MSE 00/18/24	Government Related	6	9/19/2024	CAD	38400000	120.0700	33,695,238.79	7.31	USD
SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	Government Related	3.5	6/1/2032	CAD	-64000000	0.7254	-339,281.62	6.86	USD
345214BL3	FASTR 2024-AA A3 144A	Securitized	4.972	3/15/2030	CAD	2400000	100.9063	1,769,833.51	3.55	USD
008911BJ7	AIR CANADA SEC 144A	Invest. Grade Credit	4.625	8/15/2029	CAD	900000	97.2083	639,364.71	3.59	USD
609207BD6	MONDELEZ INTERNATIONAL SR UNSEC	Invest. Grade Credit	4.625	7/3/2031	CAD	5000000	99.7634	3,645,390.43	5.86	USD
317U5YMA7	GLM LOR 10Y C 2.50000 E 11/14/24	Government Related	0	11/14/2024	EUR	-12500000	0.4523	-60,599.45	8.67	USD
317U5YGA4	GLM LOR 10Y C 2.50000 E 11/13/24	Government Related	0	11/13/2024	EUR	-13300000	0.4587	-65,388.67	8.66	USD
317U5YQA3	GLM LOR 10Y C 2.50000 E 11/13/24	Government Related	0	11/15/2024	EUR	-8700000	0.4729	-44,098.01	8.66	USD
317U5ZZA0	GLM LOR 10Y C 2.50000 E 11/10/24	Government Related	0	11/18/2024	EUR	-6650000	0.4796	-34,183.19	8.66	USD
317U61CA9	GLM LOR 10Y C 2.50000 E 11/20/24	Government Related	0	11/20/2024	EUR	-8850000	0.5550	-52,641.70	8.64	USD
317U61JA2	GLM LOR 10Y C 2.50000 E 11/21/24	Government Related	0	11/21/2024	EUR	-8850000	0.5748	-54,516.89	8.64	USD
317U61QA4	GLM LOR 10Y C 2.50000 E 11/22/24	Government Related	0	11/22/2024	EUR	-6650000	0.5871	-41,839.88	8.64	USD
317U63EA3	GLM LOR 10Y C 2.40000 E 11/23/24	Government Related	0	11/25/2024	EUR	-2850000	0.6667	-20,363.36	8.63	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	Securitized	4.593	4/16/2030	EUR	5245038.19	100.0059	5,621,701.33	0.00	USD
CX2CPS0M1	DRYD 2017-27A AR 3MEUR + 66BP 144A	Securitized	4.566	4/15/2033	EUR	9957499.28	99.8338	10,654,215.60	0.00	USD
CX2EQ40J6	CGMSE 2017-2A A1R 3MEUR + 63BP 144A	Securitized	4.458	8/15/2030	EUR	544086.97	100.0972	583,692.44	0.00	USD
CX2IQ5013	MKSE 1A A 3MEUR + 93BP 144A	Securitized	4.827	10/20/2032	EUR	1900000	100.0942	2,038,244.31	0.00	USD
CX2J71011	PURP 1A ANV 3MEUR + 80BP 144A	Securitized	4.682	1/25/2031	EUR	155506	100.0205	166,697.75	0.00	USD
CX2N8D0J6	INVSC 1A A1R 3MEUR + 65BP 144A	Securitized	4.556	7/15/2031	EUR	900000	99.4690	959,453.26	-0.01	USD
CX2NKB0T4	MDPKE 14A A1R 3MEUR+80BP 144A	Securitized	4.706	7/15/2032	EUR	5697904.26	99.3880	6,069,359.71	-0.01	USD
CX2OAT0K3	GLGE 6A AR 3MEUR +81BP 144A	Securitized	4.716	10/15/2032	EUR	8575063.46	99.7376	9,166,214.97	0.00	USD
CX34S8015	DRYD 2021-1A A 3MEUR + 60BP 144A	Securitized	4.622	5/22/2031	EUR	5079431.13	97.2375	5,293,495.49	0.10	USD
AS3459300	ROLLS-ROYCE PLC	Invest. Grade Credit	1.625	5/9/2028	EUR	100000	91.6375	98,212.53	3.69	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC	Invest. Grade Credit	5.625	5/19/2031	EUR	900000	101.5240	979,275.56	1.63	USD
ZK6504318	ING GROEP NV SR UNSEC	Invest. Grade Credit	4.5	5/23/2029	EUR	400000	102.4947	439,394.76	3.59	USD
BN9909951	MUNDYS SPA SR UNSEC	High Yield Credit	1.875	2/12/2028	EUR	400000	91.8730	393,859.73	3.46	USD
29880YAJ8	ESAIL 2007-3A A3C SONIA+106.93BP 144A	Securitized	6.27562	6/13/2045	GBP	364131.74	99.7583	459,186.33	0.03	USD
CM4E46065	ESAIL 2007-3X A3A *CONSENT*	Securitized	6.27562	6/13/2045	GBP	657851.77	99.7250	829,303.19	0.03	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	Securitized	6.27562	6/13/2045	GBP	237800.32	99.7583	299,876.79	0.03	USD
87666S9A0	TESCO PROPERTY FIN 3 PLC MTGE BACKED	Invest. Grade Credit	5.744	4/13/2040	GBP	578396.9	99.7619	729,410.65	6.91	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	Invest. Grade Credit	5.8006	10/13/2040	GBP	632824.92	99.9236	799,342.18	7.05	USD
EJ0003859	TESCO PROPERTY FIN 5 PLC	Invest. Grade Credit	5.6611	10/13/2041	GBP	93012.94	98.8848	116,266.38	7.45	USD
EJ7156114	ROLLS-ROYCE PLC SR UNSEC	Invest. Grade Credit	3.375	6/18/2026	GBP	100000	95.9755	121,322.61	1.84	USD
ZO9246679	ROLLS-ROYCE PLC SR UNSEC REGS	Invest. Grade Credit	5.75	10/15/2027	GBP	200000	100.9614	255,250.44	2.82	USD
10010YAA0	TURK HAVA YOLLARI SEC 144A	Emerging Markets	4.2	9/15/2028	USD	2337533.94	94.9106	2,218,566.55	1.41	USD
105756CH1	FED REPUBLIC OF BRAZIL SR UNSEC	Emerging Markets	6.125	3/15/2034	USD	11500000	96.2814	11,072,358.47	6.92	USD
SWPC0K9N4	MEXICO LA SP MYC	Emerging Markets	1	12/20/2026	USD	300000	0.9063	2,718.87	0.01	USD
SWPC0KQT2	MEXICO LA SP MYC	Emerging Markets	1	6/20/2027	USD	100000	0.8739	873.94	0.01	USD
SWPC0LOM7	MEXICO LA SP MYC	Emerging Markets	1	6/20/2028	USD	100000	0.3979	397.88	-0.01	USD
SWPC0M3V8	MEXICO LA SP MYC	Emerging Markets	1	12/20/2028	USD	300000	-0.0434	-130.15	-0.02	USD
SWPC0M3W6	MEXICO LA SP GST	Emerging Markets	1	12/20/2028	USD	100000	-0.0434	-43.38	-0.02	USD

38122ND82	GOLDEN ST TOBACCO SEC	Municipal/Other	3.85	6/1/2050	USD	11230000	93.8542	10,539,824.41	2.62	USD
651779BZ2	NEWPORT BCH COPS-B-BA *PARTIAL CALL *	Municipal/Other	7.168	7/1/2040	USD	3455000	112.7073	3,894,038.25	7.38	USD
70869PFT9	PA ECON DEV-B-BABS	Municipal/Other	6.532	6/15/2039	USD	600000	109.3031	655,818.66	7.95	USD
30767EAD1	FARM CREDIT BK OF TEXAS PFD 144A RVC	Invest. Grade Credit	5.7	12/31/9999	USD	1700000	99.0610	1,684,037.78	1.09	USD
30767EAE9	FARM CREDIT BK OF TEXAS PFD 144A RVC	Invest. Grade Credit	7.75	12/31/9999	USD	2500000	101.3750	2,534,375.00	3.78	USD
808513AR6	CHARLES SCHWAB CORP PFD	Invest. Grade Credit	5	12/31/9999	USD	4200000	91.4214	3,839,698.80	2.64	USD
02369GAA3	AMER AGCREDIT ACA PFD	High Yield Credit	5.25	12/31/9999	USD	6000000	95.1250	5,707,500.00	1.63	USD
262051105	FORESEA HOLDING SA B 144A *PROXY*	Municipal/Other	0	12/31/9999	USD	62	23.3750	1,449.25	0.00	USD
262051204	FORESEA HOLDING SA C 144A	Municipal/Other	0	12/31/9999	USD	561	23.3750	13,113.38	0.00	USD
L26915113	FORESEA HOLDING SA B REGS *PROXY*	Municipal/Other	0	12/31/9999	USD	157	23.3750	3,669.88	0.00	USD
L26915121	FORESEA HOLDING SA C REGS	Municipal/Other	0	12/31/9999	USD	1418	23.3750	33,145.75	0.00	USD
908125099	STIF FUND (AUD) (SSKC)	Net Short Duration Instruments	0.45	12/31/2030	AUD	407894.69	100.0000	272,412.51	0.00	USD
920089497	STIF FUND (CAD)	Net Short Duration Instruments	0.51	12/31/2030	CAD	384629.46	100.0000	281,089.97	0.00	USD
929072692	STATE STREET STIF FUND (EUR)	Net Short Duration Instruments	0.65	12/1/2030	EUR	48931.99	100.0000	52,442.88	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	-0.25	12/31/2030	JPY	71738	100.0000	445.97	0.00	USD
988072690	STATE STREET STIF FUND (GBP)	Net Short Duration Instruments	0.54	12/1/2030	GBP	130924.31	100.0000	165,501.35	0.00	USD
998001382	FIXED INC CLEARING CORP REPO (FICC)	Net Short Duration Instruments	2.6	12/1/2030	USD	654835.28	100.0000	654,835.28	0.00	USD
EUR4215A1	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	8/2/2024	USD	-35750000	0.9318	-38,367,549.32	0.10	USD
AUD4183G5	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	7/1/2024	USD	2792000	1.4973	1,864,637.47	0.01	USD
AUD4184C3	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	7/2/2024	USD	0	1.4973	-0.01	0.01	USD
AUD4215A0	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	8/2/2024	USD	-1994000	1.4962	-1,332,734.47	0.10	USD
CAD4184D3	CANADIAN DOLLAR	Net Short Duration Instruments	0	7/2/2024	USD	-726.38	1.3683	-530.86	0.01	USD
CAD4215B0	CANADIAN DOLLAR	Net Short Duration Instruments	0	8/2/2024	USD	1159946.43	1.3674	848,281.15	0.10	USD
EUR4184K6	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	7/2/2024	USD	0	0.9331	0.00	0.01	USD
GBP4184E2	BRITISH POUND STERLING	Net Short Duration Instruments	0	7/2/2024	USD	0	0.7911	0.00	0.01	USD
GBP4215A3	BRITISH POUND STERLING	Net Short Duration Instruments	0	8/2/2024	USD	-1596000	0.7909	-2,017,849.62	0.10	USD
ILS4201A2	ISRAELI SHEKEL	Net Short Duration Instruments	0	7/19/2024	USD	-1784895.46	3.7648	-474,101.76	0.06	USD
KRW4204C4	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	7/22/2024	USD	299832690	#####	217,757.25	0.07	USD
NOK4184B7	NORWEGIAN KRONER	Net Short Duration Instruments	0	7/2/2024	USD	21.11	10.6475	1.98	0.01	USD
NOK4215A2	NORWEGIAN KRONER	Net Short Duration Instruments	0	8/2/2024	USD	-1941712.79	10.6395	-182,500.31	0.10	USD
USDU3TIR2	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	EUR	35750000	0.0000	38,358,856.25	0.09	USD
USDU3TOF1	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	EUR	0	0.0000	511,203.55	0.00	USD
USDU3U5U6	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	GBP	1596000	0.0000	2,019,599.15	0.09	USD

USDU3UBR6	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	GBP	0	0.0000	10,646.28	0.00	USD
USDU3UEB8	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/1/2024	AUD	-2792000	0.0000	-1,858,245.47	0.00	USD
USDU3UI57	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	AUD	1994000	0.0000	1,327,715.45	0.09	USD
USDU3UOC5	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	AUD	0	0.0000	2,381.72	0.00	USD
USDU3UUM6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	CAD	-1159946.43	0.0000	-847,767.00	0.09	USD
USDU3V0N5	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	CAD	726.38	0.0000	-3,819.11	0.00	USD
USDU3VJY1	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	NOK	1941712.79	0.0000	182,388.76	0.09	USD
USDU3VQ56	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	NOK	-21.11	0.0000	2,322.23	0.00	USD
USDU3YWR5	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	7/23/2024	TRY	3591270.08	0.0000	105,895.00	0.06	USD
USDU43UP8	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	8/8/2024	TRY	-72977990.65	0.0000	-2,032,813.11	0.10	USD
USDU44B69	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	7/3/2024	TRY	-275414303.38	0.0000	-8,163,326.32	0.00	USD
USDU44E41	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	7/11/2024	TRY	-183300518.82	0.0000	-5,391,191.73	0.02	USD
USDU44E58	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	7/12/2024	TRY	-76080254.54	0.0000	-2,235,484.81	0.03	USD
USDU44FY4	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	9/24/2024	INR	18429500.52	0.0000	220,339.34	0.23	USD
USDU44MS9	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	7/25/2024	TRY	2583564.99	0.0000	75,775.48	0.06	USD
USDU453J7	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	9/18/2024	MXN	13545839.1	0.0000	748,562.22	0.21	USD
USDU457O2	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	7/22/2024	KRW	-299832690	0.0000	-218,566.10	0.06	USD
USDU45F54	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	8/29/2024	TRY	-107436687.27	0.0000	-3,065,153.27	0.16	USD
USDU45HS2	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	7/19/2024	ILS	1784895.46	0.0000	481,649.16	0.05	USD
04285EAM9	ARRW 2022-2 A1 144A	Net Short Duration Instruments	4.95	7/25/2057	USD	2246055.24	98.5425	2,213,318.54	3.90	USD
12662GAC2	CSMC 2021-RPL4 A1 144A	Net Short Duration Instruments	4.03881	12/27/2060	USD	3035312.58	98.1513	2,979,197.85	3.35	USD
16159RAC9	CHASE 2023-RPL2 A1 WM51WC4.0309 144A	Net Short Duration Instruments	3.25	3/25/2063	USD	6264877.2	88.4317	5,540,139.92	5.30	USD
161927AC2	CHASE 2023-RPL3 A1 144A	Net Short Duration Instruments	3.25	9/25/2063	USD	3809620.7	88.9016	3,386,813.38	5.38	USD
17181KAA8	CIM 2023-R2 A1 WM43 WC6.2630 144A	Net Short Duration Instruments	5.5	8/25/2064	USD	16522119.83	100.1333	16,544,143.82	3.90	USD
24381WAA6	DRMT 2021-2 A1 WM52 WC5.7549 144A	Net Short Duration Instruments	0.899	4/25/2066	USD	2867589.17	86.3642	2,476,570.16	5.78	USD
52474XAA3	LMAT 2021-GS3 A1 WM50 WC4.5215 144A	Net Short Duration Instruments	4.75	7/25/2061	USD	1672245.48	97.4351	1,629,353.89	3.12	USD
52476TAA0	LMAT 2021-SL2 A WM44 WC4.2786 144A	Net Short Duration Instruments	1.875	10/25/2068	USD	4075204.18	99.3225	4,047,593.04	2.13	USD
62956BAA7	NYMT 2022-SP1 A1 WM49 WC3.7293 144A	Net Short Duration Instruments	5.25	7/25/2062	USD	3909312.66	98.0671	3,833,749.16	5.14	USD
64831HAM5	NRZT 2023-NQM1 A1A 144A	Net Short Duration Instruments	6.864	10/25/2063	USD	11472130.18	101.2247	11,612,627.06	1.30	USD
670855AA3	OBX 2023-NQM1 A1 144A	Net Short Duration Instruments	6.12	11/25/2062	USD	2806669.84	100.0212	2,807,263.73	3.67	USD

67118CAA9	OBX 2023-NQM8 A1 144A	Net Short Duration Instruments	7.045	9/25/2063	USD	1991331.23	101.7781	2,026,739.09	1.17	USD
673921AA0	OBX 2023-NQM9 A1 144A	Net Short Duration Instruments	7.159	10/25/2063	USD	4725214.72	102.0041	4,819,914.17	1.13	USD
693582AA6	PRPM 2022-1 A1 WM51 WC2.88810 144A	Net Short Duration Instruments	3.72	2/25/2027	USD	2160226.94	98.3540	2,124,670.25	2.94	USD
741389AA8	PRET 2021-NPL1 A1 144A	Net Short Duration Instruments	5.2395	9/27/2060	USD	1069155.81	99.6840	1,065,777.60	2.00	USD
74143FAA7	PRET 2021-RN2 A1 144A	Net Short Duration Instruments	1.7436	7/25/2051	USD	1378868.26	97.5126	1,344,570.70	2.30	USD
85573HAA8	STAR 2021-2 A1 144A	Net Short Duration Instruments	0.943	5/25/2065	USD	1227013.37	91.2400	1,119,527.00	3.08	USD
89177LAM5	TPMT 2019-3 A1 WM47 WC4.9352 144A	Net Short Duration Instruments	3.75	2/25/2059	USD	5665346.29	95.9333	5,434,955.35	2.55	USD
CCBCYHUS5	CASH COLLATERAL LCH BCY USD	Net Short Duration Instruments	5.28	12/31/2060	USD	6256000	100.0000	6,256,000.00	0.00	USD
CCBCYXUS0	CASH COLLATERAL FUT BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	7555000	100.0000	7,555,000.00	0.00	USD
CCBCYZUS5	CASH COLLATERAL ICE BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	9371000	100.0000	9,371,000.00	0.00	USD
CSAT10027	CS AT1 CLAIMS USH3698DBW32	Net Short Duration Instruments	0	12/31/2060	USD	1000000	12.0000	120,000.00	0.00	USD
CSAT10035	CS AT1 CLAIMS US225436AA21	Net Short Duration Instruments	0	12/31/2060	USD	1500000	12.0000	180,000.00	0.00	USD
CSAT10043	CS AT1 CLAIMS XS0989394589	Net Short Duration Instruments	0	12/31/2060	USD	1600000	12.0000	192,000.00	0.00	USD
CSAT10100	CS AT1 CLAIMS US22546DAB29	Net Short Duration Instruments	0	12/31/2060	USD	1400000	12.0000	168,000.00	0.00	USD
RRCADF72	U S CORP REV REPO	Net Short Duration Instruments	5.2	7/11/2024	USD	-5651984.43	100.0000	-5,651,984.43	0.03	USD
RRCADU42	U S CORP REV REPO	Net Short Duration Instruments	5.25	8/2/2024	USD	-2431982.56	100.0000	-2,431,982.56	0.09	USD
RRCADU83	U S CORP REV REPO	Net Short Duration Instruments	5.3	8/2/2024	USD	-7239734.32	100.0000	-7,239,734.32	0.09	USD
RRSADH6P8	U S TIPS REV REPO	Net Short Duration Instruments	5.47	7/2/2024	USD	-6231000	100.0000	-6,231,000.00	0.00	USD
RRSADIT06	U S TIPS REV REPO	Net Short Duration Instruments	5.44	7/8/2024	USD	-3600000	100.0000	-3,600,000.00	0.02	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
WFMBREFF4	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	257392	100.0000	257,392.00	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	Net Short Duration Instruments	0.005	12/31/2060	CAD	76071.15	100.0000	55,593.34	0.00	USD
XXBCY4EM6	VM CASH CCP ICE BCY EUR	Net Short Duration Instruments	0	12/31/2060	EUR	0	100.0000	0.00	0.00	USD
XXBCY4US5	VM CASH CCP ICE BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	160406.82	100.0000	160,406.82	0.00	USD
XXBCY5AU9	VM CASH CCP LCH BCY AUD	Net Short Duration Instruments	0	12/31/2060	AUD	312814.22	100.0000	208,913.01	0.00	USD
XXBCY5CA1	VM CASH CCP LCH BCY CAD	Net Short Duration Instruments	0	12/31/2060	CAD	278497.13	100.0000	203,527.70	0.00	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	136713	100.0000	136,713.00	0.00	USD

912797JT5	U S TREASURY BILLS	Government Related	0	7/25/2024	USD	262000	99.6513	261,086.49	0.07	USD
FVU400013	FIN FUT US 5YR CBT 09/30/24	Government Related	6	10/1/2024	USD	-22900000	106.5195	-24,392,972.67	3.81	USD
TYU400020	FIN FUT US 10YR CBT 09/19/24	Government Related	6	9/20/2024	USD	31000000	109.8516	34,053,984.38	5.73	USD
USU400013	FIN FUT US 30YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-4800000	117.8594	-5,657,250.00	11.36	USD
UXYU40008	FIN FUT US ULTRA 10YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-69800000	113.2891	-79,075,765.63	7.74	USD
WNU400012	FIN FUT US ULTRA 30YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-105500000	124.5469	-131,396,953.13	16.35	USD
91282CGW5	U S TREASURY INFLATE PROT BD	Government Related	1.25	4/15/2028	USD	52267000	96.6050	50,492,532.21	3.62	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	32436954	97.0833	31,490,881.25	8.61	USD
317U61MA8	ORO USD 10Y P 4.26500 L 07/22/24 MYC	Government Related	0	7/22/2024	USD	-10100000	0.1137	-11,479.66	8.08	USD
317U61NA7	ORO USD 10Y C 3.76500 L 07/22/24 MYC	Government Related	0	7/22/2024	USD	-10100000	0.3133	-31,647.34	8.20	USD
317U67EA4	ORO USD 5Y P 4.25000 L 07/05/24 JPM	Government Related	0	7/5/2024	USD	-11500000	0.0339	-3,893.90	4.45	USD
317U67FA3	ORO USD 5Y C 3.85000 L 07/05/24 JPM	Government Related	0	7/5/2024	USD	-11500000	0.0330	-3,799.60	4.48	USD
317U6C6A2	ORO USD 10Y P 4.00000 L 07/24/24 GLM	Government Related	0	7/24/2024	USD	-10200000	0.6458	-65,873.64	8.14	USD
317U6C7A1	ORO USD 10Y C 3.54000 L 07/24/24 GLM	Government Related	0	7/24/2024	USD	-10200000	0.0934	-9,523.74	8.26	USD
317U6D8A8	ORO USD 10Y P 3.97800 L 07/18/24 GLM	Government Related	0	7/18/2024	USD	-11600000	0.6458	-74,911.64	8.15	USD
317U6D9A7	ORO USD 10Y C 3.62800 L 07/18/24 GLM	Government Related	0	7/18/2024	USD	-11600000	0.1143	-13,259.96	8.24	USD
317U6DCA3	ORO USD 10Y P 4.02500 L 07/22/24 JPM	Government Related	0	7/22/2024	USD	-5800000	0.5293	-30,699.40	8.14	USD
317U6DDA2	ORO USD 10Y C 3.67500 L 07/22/24 JPM	Government Related	0	7/22/2024	USD	-5800000	0.1825	-10,586.74	8.23	USD
317U6E5A9	ORO USD 10Y C 3.64800 L 07/24/24 GLM	Government Related	0	7/24/2024	USD	-20500000	0.1787	-36,631.45	8.23	USD
317U6E6A8	ORO USD 10Y P 3.99800 L 07/24/24 GLM	Government Related	0	7/24/2024	USD	-20500000	0.6526	-133,778.90	8.14	USD
317U6F5A6	ORO USD 10Y P 4.06000 L 07/26/24 CBK	Government Related	0	7/26/2024	USD	-4000000	0.4979	-19,914.40	8.12	USD
317U6F6A5	ORO USD 10Y C 3.71000 L 07/26/24 CBK	Government Related	0	7/26/2024	USD	-4000000	0.2869	-11,474.80	8.21	USD
317U6G3A6	ORO USD 10Y P 4.11000 L 07/29/24 GLM	Government Related	0	7/29/2024	USD	-5800000	0.3519	-20,412.83	8.11	USD
317U6G4A5	ORO USD 10Y C 3.71000 L 07/29/24 GLM	Government Related	0	7/29/2024	USD	-5800000	0.2740	-15,892.68	8.20	USD
317U64VA2	ORO USD 10Y P 4.41000 L 06/28/24 BPS	Government Related	0	6/28/2024	USD	0	0.0000	0.00	8.07	USD
317U65LA0	ORO USD 10Y C 3.99400 L 06/28/24 GLM	Government Related	0	6/28/2024	USD	0	0.3255	0.00	8.17	USD
317U64WA1	ORO USD 10Y C 4.06000 L 06/28/24 BPS	Government Related	0	6/28/2024	USD	0	0.8655	0.00	8.15	USD
317U65KA1	ORO USD 10Y P 4.34400 L 06/28/24 GLM	Government Related	0	6/28/2024	USD	0	0.0000	0.00	8.08	USD
SWU01Y6U0	RFR USD SOFR/3.83000 10/12/23-30Y LCH	Government Related	3.83	10/12/2053	USD	2000000	1.1992	23,984.00	17.39	USD
SWU01YB00	RFR USD SOFR/3.87000 10/17/23-30Y LCH	Government Related	3.87	10/17/2053	USD	2000000	1.8999	37,997.20	17.36	USD
SWU020ZZ0	RFR USD SOFR/3.65500 01/24/24-10Y LCH	Government Related	3.655	1/24/2034	USD	3200000	-2.4147	-77,270.08	7.98	USD
SWU021003	RFR USD SOFR/3.68500 01/24/24-10Y LCH	Government Related	3.685	1/24/2034	USD	6300000	-2.1781	-137,220.93	7.97	USD
SWU021D33	RFR USD SOFR/3.62000 01/31/24-10Y LCH	Government Related	3.62	1/31/2034	USD	3000000	-2.6937	-80,811.90	8.00	USD
SWU021L26	RFR USD SOFR/3.78300 02/07/24-10Y LCH	Government Related	3.783	2/7/2034	USD	2400000	-1.4077	-33,784.08	7.97	USD

SWU021VF6	RFR USD SOFR/3.86000 02/21/24-10Y LCH	Government Related	3.86	2/21/2034	USD	12400000	-0.7985	-99,012.76	7.98	USD
SWU021X80	RFR USD SOFR/3.94000 02/22/24-5Y LCH	Government Related	3.94	2/22/2029	USD	18500000	-0.6908	-127,798.00	4.21	USD
SWU0223X6	RFR USD SOFR/3.97000 02/27/24-5Y LCH	Government Related	3.97	2/27/2029	USD	6200000	-0.5608	-34,770.22	4.22	USD
SWU022CB4	RFR USD SOFR/3.71000 03/05/24-10Y LCH	Government Related	3.71	3/5/2034	USD	6200000	-1.9929	-123,561.66	8.04	USD
SWU022CC2	RFR USD SOFR/3.55500 03/05/24-30Y LCH	Government Related	3.555	3/5/2054	USD	2500000	-3.4832	-87,080.25	17.78	USD
SWU022CD0	RFR USD SOFR/3.70000 03/05/24-10Y LCH	Government Related	3.7	3/5/2034	USD	3100000	-2.0726	-64,249.67	8.04	USD
SWU022CE8	RFR USD SOFR/3.65000 03/05/24-10Y LCH	Government Related	3.65	3/5/2034	USD	6200000	-2.4707	-153,185.88	8.06	USD
SWU022YQ7	RFR USD SOFR/3.90000 04/10/24-10Y LCH	Government Related	3.9	4/10/2034	USD	6100000	-0.4750	-28,976.22	8.05	USD
SWU024AF3	RFR USD SOFR/4.09000 04/30/24-10Y LCH	Government Related	4.09	4/30/2034	USD	10400000	1.0603	110,275.36	8.04	USD
SWU024KA3	RFR USD SOFR/4.07800 04/29/24-10Y LCH	Government Related	4.078	4/29/2034	USD	6000000	0.9632	57,790.20	8.04	USD
SWU024OX9	RFR USD SOFR/4.13000 05/03/24-10Y LCH	Government Related	4.13	5/3/2034	USD	10300000	1.3852	142,673.54	8.04	USD
SWU025KY8	RFR USD SOFR/4.08000 06/05/24-10Y LCH	Government Related	4.08	6/5/2034	USD	-4900000	0.9998	-48,988.24	8.10	USD
SWU027IZ4	RFR USD SOFR/3.99400 07/02/24-10Y LCH	Government Related	3.994	7/2/2034	USD	-2900000	0.3260	-9,452.55	8.17	USD
SWU027J00	RFR USD SOFR/4.06000 07/02/24-10Y LCH	Government Related	4.06	7/2/2034	USD	-10100000	0.8657	-87,436.71	8.15	USD
31359PX84	FN 1997-42-ZC SEQ WM25 WC7.2	Securitized	6.5	7/18/2027	USD	2125.83	100.0605	2,127.12	0.63	USD
31371PB66	FNMA PASS THRU 20YR #257561	Securitized	6.5	12/1/2028	USD	704.59	101.8288	717.48	2.08	USD
31378KEP5	FN ARM 2007-22 H15T1Y+209.5	Securitized	6.22	9/1/2027	USD	7686.31	99.9841	7,685.09	-0.10	USD
31385WXE4	FN ARM 2007-22 H15T1Y+221.1	Securitized	6.336	1/1/2033	USD	7686.42	101.2397	7,781.71	-0.10	USD
3138WGF4	FNMA PASS THRU 30YR #AS6473	Securitized	3	1/1/2046	USD	72690.37	87.5632	63,649.99	5.86	USD
3138Y6ND2	FNMA PASS THRU 30YR #AX4887	Securitized	4	12/1/2044	USD	9974.87	93.6825	9,344.71	5.81	USD
31390YDG0	FN ARM 659903 RFUCCT1Y+171.5BP	Securitized	5.965	9/1/2032	USD	1076.1	100.3784	1,080.17	0.21	USD
31391GYZ3	FN ARM 000820 H15T1Y+184.0	Securitized	5.973	11/1/2032	USD	4285.5	99.7929	4,276.63	-0.29	USD
31391JMS6	FN ARM 000820 H15T1Y+199.0	Securitized	6.123	10/1/2032	USD	464.41	100.2534	465.59	-0.36	USD
31392CYH1	FN ARM 2002-10 A5 VA WM20	Securitized	5.16054	3/25/2041	USD	4351.7	94.9369	4,131.37	0.00	USD
31392GFS9	FNGT 2002-T18 A5 WM28 WC6.1849	Securitized	4.7444	5/25/2042	USD	5614.62	99.0521	5,561.40	0.00	USD
31400JND7	FN ARM 000900 H15T1Y+212.0	Securitized	6.971	5/1/2033	USD	12207.83	101.2614	12,361.82	0.39	USD
31403Q4G2	FNMA PASS THRU 30YR #755123	Securitized	5	11/1/2033	USD	0.56	98.9823	0.55	3.79	USD
31406A3K6	FN ARM 000700 H15T1Y+154.3DR	Securitized	5.923	12/1/2034	USD	18555.68	101.4481	18,824.39	0.61	USD
3140J6GJ0	FNMA PASS THRU 30YR #BM2000	Securitized	3.5	5/1/2047	USD	99180.17	90.5524	89,809.99	6.05	USD
3140QTAW9	FNMA PASS THRU 30YR #CB7220	Securitized	5.5	9/1/2053	USD	478788.26	98.7471	472,789.31	4.68	USD
3140XDR2	FNMA PASS THRU 30YR #FM9482	Securitized	3	11/1/2051	USD	46811766.41	85.5136	40,030,412.64	6.70	USD
3128HD3Z0	FN ARM 047110 H15T1Y+220.5	Securitized	6.276	2/1/2033	USD	7132.74	100.1723	7,145.03	-0.02	USD
3128HDZD4	FN ARM 047040 H15T1Y+225.1	Securitized	6.626	2/1/2029	USD	18.62	99.4650	18.52	0.60	USD
31292G7G5	FHLMC GOLD 30YR #C0-0895	Securitized	7	12/1/2029	USD	43.44	102.9885	44.74	2.38	USD
31292HA95	FHLMC GOLD 30YR #C0-0932	Securitized	7	3/1/2030	USD	3656.89	102.9925	3,766.32	1.75	USD
31293PG41	FHLMC GOLD 30YR #C2-5619	Securitized	7	4/1/2029	USD	626.82	102.9576	645.36	1.50	USD
31295N4W5	FH ARM 789837 H15T1Y+183 9.455	Securitized	3.955	8/1/2032	USD	12917.65	96.9696	12,526.20	1.38	USD
31295KQ31	FN ARM 700774 H15T1Y+212.5	Securitized	6.125	8/1/2029	USD	918.09	99.8747	916.94	-0.20	USD
31295N2Y3	FH ARM 789791 H15T1Y+250 10.125	Securitized	6.625	10/1/2032	USD	34036.8	99.6180	33,906.79	-0.23	USD
31295N5H7	FH ARM 789848 H15T1Y+225 10.212	Securitized	6.375	10/1/2032	USD	2473	99.8422	2,469.10	-0.24	USD

3131YAP20	FNMA PASS THRU 30YR #ZN4041	Securitized	4	3/1/2049	USD	12141.61	92.2752	11,203.69	6.11	USD
3132DWERO	FNMA PASS THRU 30YR #SD8244	Securitized	4	9/1/2052	USD	70264785.36	91.5505	64,327,746.16	6.30	USD
3132DWHS5	FNMA PASS THRU 30YR #SD8341	Securitized	5	7/1/2053	USD	23514999.25	96.7246	22,744,781.20	5.64	USD
3132XUKS3	FHLMC GOLD 30YR #Q5-2104	Securitized	4	11/1/2047	USD	6615.97	93.2206	6,167.45	6.02	USD
31336R5J5	FH ARM 1B0349 RFUCCT1Y+189.3 10.643	Securitized	6.143	7/1/2032	USD	285.2	100.4306	286.43	0.22	USD
31337NN38	FH ARM 611310 H15T1Y+225 10.25	Securitized	6.375	1/1/2032	USD	13254.26	99.5265	13,191.50	0.02	USD
31339LJW1	FHR 2396 FM SOFR30A+56.448BP	Securitized	5.89751	12/15/2031	USD	1479.88	99.9270	1,478.80	0.06	USD
3133TH4W4	FHR 2105-PE PAC WM 28 WC 6.712	Securitized	6	12/15/2028	USD	43799.84	100.0995	43,843.43	1.53	USD
3133TLPF9	FHR 2177 F SOFR30A+56.448BP	Securitized	5.89751	8/15/2029	USD	2708.6	99.9150	2,706.30	0.06	USD
3133TPLV9	FHR 2246 Z SEQ WM30 WC8.2	Securitized	7.5	8/15/2030	USD	10029.94	103.2802	10,358.94	1.84	USD
3133TPV48	FHR 2248 FB SOFR30A+61.448BP	Securitized	5.94751	9/15/2030	USD	756.94	99.6934	754.62	0.10	USD
31392MP22	FHR 2466 FV SOFR30A+66.448BP	Securitized	5.99751	3/15/2032	USD	1237.38	99.9198	1,236.39	0.17	USD
3142GQEL2	FNMA PASS THRU 30YR #RJ0138	Securitized	5.5	12/1/2053	USD	1396771.05	98.7185	1,378,871.72	4.68	USD
21H022671	GNMA II TBA 2.5% JUL 30YR JMBO	Securitized	2.5	7/22/2054	USD	0	84.0742	0.00	6.12	USD
21H022689	GNMA II TBA 2.5% AUG 30YR JMBO	Securitized	2.5	8/20/2054	USD	350900000	84.1484	295,276,868.94	6.12	USD
36202K2M6	GN II ARM 8880M 07/25 10	Securitized	3.875	6/20/2026	USD	549.08	98.8774	542.92	0.77	USD
36202K5G6	GN II ARM 8947M 10/24 11	Securitized	3.625	8/20/2026	USD	478.1	99.0747	473.68	0.83	USD
36202K6Y6	GN II ARM 8987M 01/18 10	Securitized	3.75	10/20/2026	USD	399.1	98.0779	391.43	0.90	USD
36202KS89	GN II ARM 8643M 07/25 12	Securitized	4	6/20/2025	USD	315.8	99.3332	313.69	0.45	USD
36202KSD8	GN II ARM 8616M 07/25 11	Securitized	3.875	4/20/2025	USD	55.2	99.5510	54.95	0.37	USD
36202KSQ9	GN II ARM 8627M 07/25 11	Securitized	3.875	5/20/2025	USD	205.25	99.0406	203.28	0.45	USD
36202KUK9	GN II ARM 8686M 10/24 12	Securitized	4	8/20/2025	USD	103.62	98.8684	102.45	0.50	USD
36202KUY9	GN II ARM 8699M 10/24 11	Securitized	3.625	9/20/2025	USD	411.84	99.3210	409.04	0.54	USD
36202KVA0	GN II ARM 8709M 01/18 10	Securitized	3.75	10/20/2025	USD	394.46	98.8251	389.83	0.57	USD
36202KWG6	GN II ARM 8747M 01/18 11.5	Securitized	3.75	11/20/2025	USD	256.39	98.8150	253.35	0.60	USD
36202KXJ9	GN II ARM 8781M 04/25 10	Securitized	4.625	1/20/2026	USD	316.98	98.7054	312.88	0.63	USD
36225CA89	GN II ARM 80030M 04/25 11	Securitized	4.625	1/20/2027	USD	308.99	98.4328	304.15	0.85	USD
36225CB54	GN II ARM 80059M 07/25 10.5	Securitized	3.875	4/20/2027	USD	350.77	98.9484	347.08	0.90	USD
36225CB62	GN II ARM 80060M 07/25 11	Securitized	3.875	4/20/2027	USD	482.36	98.6975	476.08	0.90	USD
36225CBL9	GN II ARM 80042M 04/25 10	Securitized	4.625	2/20/2027	USD	2062.42	97.9788	2,020.73	0.87	USD
36225CBP0	GN II ARM 80045M 04/25 11	Securitized	4.625	2/20/2027	USD	1547.75	98.2516	1,520.69	0.87	USD
36225CC87	GN II ARM 80094M 10/24 11	Securitized	3.625	7/20/2027	USD	419.66	98.1165	411.76	1.00	USD
36225CD29	GN II ARM 80120M 01/18 10.5	Securitized	3.75	10/20/2027	USD	605.49	98.1680	594.40	1.05	USD
36225CD52	GN II ARM 80123M 01/18 11.5	Securitized	3.75	10/20/2027	USD	738.25	97.6228	720.70	1.05	USD
36225CDW3	GN II ARM 80116M 10/24 12	Securitized	4	9/20/2027	USD	663.14	98.5053	653.23	0.96	USD
36225CF43	GN II ARM 80186M 07/25 10.5	Securitized	3.875	4/20/2028	USD	1157.31	99.8421	1,155.48	0.96	USD
36225CF50	GN II ARM 80187M 07/25 11	Securitized	3.875	4/20/2028	USD	651.79	98.4807	641.89	0.98	USD
36225CFJ0	GN II ARM 80168M 04/25 10	Securitized	4.625	2/20/2028	USD	3163.8	98.3861	3,112.74	0.96	USD
36225CFL5	GN II ARM 80170M 04/25 11	Securitized	4.625	2/20/2028	USD	1465.94	98.2360	1,440.08	0.97	USD
36225CFM3	GN II ARM 80171M 04/25 11.5	Securitized	4.625	2/20/2028	USD	218.81	98.4459	215.41	0.96	USD
36225CFW1	GN II ARM 80180M 04/25 11	Securitized	4.625	3/20/2028	USD	4236.99	98.4210	4,170.09	0.97	USD
36225CG75	GN II ARM 80221M 10/24 10	Securitized	3.625	8/20/2028	USD	5487.43	97.7055	5,361.52	1.12	USD
36225CKD7	GN II ARM 80291M 07/25 10	Securitized	3.875	6/20/2029	USD	2190	98.4514	2,156.08	1.00	USD
36225CKN5	GN II ARM 80300M 10/24 11	Securitized	3.625	7/20/2029	USD	2448.54	97.6685	2,391.45	1.15	USD
36225CMM5	GN II ARM 80363M 04/25 10.5	Securitized	4.625	1/20/2030	USD	7862.32	98.5947	7,751.83	1.02	USD
36225CNY8	GN II ARM 80406M 07/25 10.5	Securitized	3.875	5/20/2030	USD	2192.35	98.4835	2,159.10	1.00	USD
36225CU38	GN II ARM 80601M 07/25 9	Securitized	3.875	5/20/2032	USD	1620.77	98.6117	1,598.27	0.98	USD
36225CUM6	GN II ARM 80587M 04/25 10.5	Securitized	4.625	3/20/2032	USD	2226.66	98.7297	2,198.37	1.01	USD
36225CVD5	GN II ARM 80611M 07/25 10	Securitized	3.875	6/20/2032	USD	2611.07	99.7538	2,604.64	0.96	USD

01F030678	FNMA TBA 3.0% JUL 30YR	Securitized	3	7/15/2054	USD	0	85.0781	0.00	6.70	USD
01F042673	FNMA TBA 4.5% JUL 30YR	Securitized	4.5	7/15/2054	USD	41000000	94.2852	38,656,913.96	6.10	USD
01F042681	FNMA TBA 4.5% AUG 30YR	Securitized	4.5	8/13/2054	USD	99000000	94.3086	93,365,507.07	6.10	USD
01F050676	FNMA TBA 5.0% JUL 30YR	Securitized	5	7/15/2054	USD	79000000	96.6563	76,358,437.50	5.64	USD
01F030686	FNMA TBA 3.0% AUG 30YR	Securitized	3	8/13/2054	USD	8500000	85.1563	7,238,281.34	6.70	USD
01F052672	FNMA TBA 5.5% JUL 30YR	Securitized	5.5	7/15/2054	USD	0	98.6367	0.00	4.68	USD
01F052680	FNMA TBA 5.5% AUG 30YR	Securitized	5.5	8/13/2054	USD	48100000	98.6211	47,436,745.73	4.68	USD
01F062671	FNMA TBA 6.5% JUL 30YR	Securitized	6.5	7/15/2054	USD	0	101.7891	0.00	2.67	USD
01F062689	FNMA TBA 6.5% AUG 30YR	Securitized	6.5	8/13/2054	USD	50000000	101.7266	50,863,281.50	2.67	USD
911760ET9	VENDE 1994-08-120 VA WM35 WC7.00	Securitized	6.5	9/15/2024	USD	16062.46	99.7806	16,027.22	0.05	USD
02151AAB6	CWALT 2007-19 1A2 1MLIB+400BP	Securitized	6	8/25/2037	USD	334293.51	50.0989	167,477.24	5.88	USD
02151ABW9	CWALT 2007-19 2A1 WM37 WC6.2154	Securitized	6.5	8/25/2037	USD	340409.94	40.1743	136,757.31	5.17	USD
007036QH2	ARMT 2005-8 3A21 ARM WM35 WC5.	Securitized	4.727446	11/25/2035	USD	61570.96	70.2528	43,255.30	2.56	USD
007036TE6	ARMT 2005-10 3A11 ARM WM35 WC5.6737	Securitized	4.094221	1/25/2036	USD	5338.1	87.5286	4,672.37	4.64	USD
02150AAA9	CWALT 2007-6 A1 WM47 WC5.4515	Securitized	5.75	4/25/2047	USD	94226.13	52.7691	49,722.23	7.12	USD
02150GAX6	CWALT 2007-11T1 A21 WM37 WC6	Securitized	6	5/25/2037	USD	112402.68	43.8927	49,336.52	6.46	USD
02146VAC6	CWALT 2006-30T1 1A3 WM36 WC	Securitized	6.25	11/25/2036	USD	54260.92	73.6368	39,955.98	5.47	USD
02146XAU2	CWALT 2006-36T2 2A3 WM36 WC5.7521	Securitized	6.5	12/25/2036	USD	59157.27	43.7027	25,853.29	5.77	USD
02147QAR3	CWALT 2006-19CB A10 WM30 WC6.870	Securitized	6	8/25/2036	USD	430216.72	56.2486	241,990.80	5.12	USD
02147QAD4	CWALT 2006-19CB AT TSFR1M+1002R	Securitized	6	8/25/2036	USD	44211.61	56.5592	25,005.73	4.07	USD
021482AC8	CWALT 2006-2R ZAL WM30 WC6.6502	Securitized	5.010142	8/25/2037	USD	46202.7	46.0234	21,264.05	5.97	USD
021482AE4	CWALT 2006-2R ZAL WM37 WC6.4602	Securitized	6	8/25/2037	USD	49040.57	47.3611	23,226.17	5.69	USD
02148FBX2	CWALT 2007-4CB 1A35	Securitized	6	4/25/2037	USD	6415328.97	82.0366	5,262,917.77	5.19	USD
02149HAN0	CWALT 2007-2CB 1A13 TSFR1M+111.448BP	Securitized	6.44366	3/25/2037	USD	81489.12	52.4204	42,716.88	5.45	USD
02150EAN3	CWALT 2007-5CB 1A13 WM37 WC6.	Securitized	6	4/25/2037	USD	57647.75	53.0383	30,575.41	5.40	USD
02150JAU6	CWALT 2007-5T1 2A2 WM37 WC6.4422	Securitized	6	5/25/2037	USD	216911.09	44.1771	95,825.03	5.82	USD
02151CAE6	CWALT 2007-15CB A5 WM37 WC6.	Securitized	5.75	7/25/2037	USD	12914.79	56.8913	7,347.39	5.25	USD
059487AE8	DOAA 2006-6 CB3 WM37 WC6.507400	Securitized	6	7/25/2046	USD	66475.67	82.8162	55,052.62	6.50	USD
059515AB2	BAFC 2007-3 TA1B WM37 WC6.4644	Securitized	5.8307	4/25/2037	USD	364690.37	79.5677	290,175.59	7.30	USD
059515AD8	BAFC 2007-3 TA3A TSFR1M+53.448BP	Securitized	5.87971	4/25/2037	USD	56936.98	77.8903	44,348.36	5.59	USD
073868AM3	DELTA 2005-5 ZARI WM30 WC6.9884	Securitized	4.266064	11/25/2036	USD	71829.92	45.0814	32,381.91	3.94	USD
07386HJN2	BALTA 2004-5 M MEZ WM34 WC5.19	Securitized	5.702101	6/25/2034	USD	800360	85.8485	687,097.21	1.86	USD
07386HUM1	DELTA 2005-5 ZARI WM30 WC6.2472	Securitized	5.240443	7/25/2035	USD	307322.66	67.4201	207,197.37	3.25	USD
05953YAB7	BAFC 2007-4 TA4 TSFR1M+91.448BP	Securitized	6.25971	5/25/2037	USD	54343.77	82.4096	44,784.47	3.91	USD
058931BH8	BAFC 2006-3 5A5 WM35 WC5.8474	Securitized	5.5	3/25/2036	USD	5914.79	84.1750	4,978.78	6.03	USD
05949CGX8	BOAMS 2005-8 A10 WM34 WC5.7691	Securitized	5.5	9/25/2035	USD	139818.05	82.1108	114,805.71	6.73	USD
05952FAG8	BOAMS 2007-2 A7 WM37 WC6.070600	Securitized	5.5	5/25/2037	USD	65655.37	70.1925	46,085.12	7.63	USD
07387AAB1	BSARM 2005-1 2A1 WM35 WC5.2291 ARM	Securitized	4.809441	3/25/2035	USD	21765.25	88.3778	19,235.64	3.57	USD
07387UGW5	BSABS 2006-AC2 22A2 2311.671BP- 3.28XTSFR	Securitized	5.553812	3/25/2036	USD	182824.48	32.8865	60,124.52	37.28	USD
073914VW0	BSMSI 1997-6-1A WM16 WC9.2379	Securitized	8.00991	3/25/2031	USD	77.84	97.0426	75.54	0.40	USD
12543PAB9	CWHL 2006-21 A2 WM36 WC5.724	Securitized	6	2/25/2037	USD	77188.27	44.5818	34,411.92	6.67	USD
12543PAN3	CWHL 2006-21 A13 WM36 WC5.724	Securitized	6	2/25/2037	USD	125983.53	44.5832	56,167.48	6.67	USD
12545CAB6	CWHL 2007-10 A2 WM37 WC5.8619	Securitized	5.5	7/25/2037	USD	225717.06	40.7935	92,077.80	6.18	USD
12662QAA4	CSMC 2021-NQM7 A1 WM52 WC5.0689 144A	Securitized	1.756	10/25/2066	USD	8361196.85	84.9648	7,104,076.69	5.50	USD
12667FWU5	CWALT 2004-27CB A1 WM37 WC6.0757	Securitized	6	12/25/2034	USD	40153.6	87.9747	35,325.01	4.30	USD

12667GAW3	CWALT 2005-10CB 1A1 TSFR1M+61.448BP	Securitized	5.5	5/25/2035	USD	134402.31	75.4809	101,448.02	-1.58	USD
12667GEP4	CWALT 2005-9CB 1A5 TSFR1M+61.448BP	Securitized	5.5	5/25/2035	USD	1085495.02	86.2760	936,522.12	-0.08	USD
12667GLD3	CWALT 2005-23CB A3 1948.52BP- 2.75XTSFR1M	Securitized	4.785798	7/25/2035	USD	22220.23	85.8376	19,073.31	17.54	USD
12668AKQ7	CWALT 2005-53T2 2A2 WM35 WC5.467100	Securitized	5.5	11/25/2035	USD	69206.24	58.2769	40,331.22	5.60	USD
12668BFL2	CWALT 2005-86CB A11 WM35 WC6.0045	Securitized	5.5	2/25/2036	USD	44527.66	58.4604	26,031.07	5.04	USD
12668BLG6	CWALT 2005-2CB A7 WM35 WC5.5281	Securitized	6	3/25/2036	USD	142550.49	43.3070	61,734.31	5.47	USD
12668BUK7	CWALT 2005-11T10 3A1 WM35 WC3.018	Securitized	4.49014	5/25/2036	USD	10460.49	75.3459	7,881.55	2.91	USD
12668BWF6	CWALT 2006-11CB 3A1 WM35 WC7.	Securitized	6.5	5/25/2036	USD	1239791.91	47.5781	589,869.93	4.65	USD
126694TD0	CWHL 2005-29 A1 WM35 WC6.0144	Securitized	5.75	12/25/2035	USD	59158.59	47.8565	28,311.21	5.70	USD
126694VP0	CWHL 2005-11T10 3A1 WM35 WC7.8506	Securitized	4.059435	2/20/2036	USD	103066.77	87.8344	90,528.05	3.34	USD
12669GHY0	CWHL 2004-29 1A1 TSFR1M+61.448BP	Securitized	5.99971	2/25/2035	USD	4295.33	88.9899	3,822.41	0.94	USD
147271AA8	CFMT 2019-RM3 A 144A	Securitized	2.8	6/25/2069	USD	211851.23	99.1555	210,062.17	0.78	USD
161630BK3	CHASE 2007-A1 11A4 WM36 WC2.726700	Securitized	4.675115	3/25/2037	USD	33252.73	93.3170	31,030.44	4.20	USD
16163HAM3	CHASE 2007-S3 1A12 WM37 WC5.182700	Securitized	6	5/25/2037	USD	95631.67	43.2255	41,337.24	7.01	USD
16165YAT9	CFLX 2007-M1 2F4 WM37 WC6.8179	Securitized	6.85	8/25/2037	USD	20574.72	75.6464	15,564.04	6.22	USD
12544CAR2	CWHL 2007-2 A16 WM37 WC5.35	Securitized	6	3/25/2037	USD	77086.4	41.1202	31,698.08	6.39	USD
16165AAA2	CFLX 2007-3 1A1 WM37 WC4.8321	Securitized	5	7/25/2037	USD	67120.1	31.3748	21,058.78	6.17	USD
16165AAD6	CFLX 2007-3 2A1 TSFR1M+71.448BP	Securitized	6.05971	7/25/2037	USD	114449.48	83.4336	95,489.26	6.20	USD
16678RCC9	CCMFC 2004-4A A1 TSFR1M+34.448BP 144A	Securitized	5.68971	10/25/2035	USD	514096.49	92.0568	473,260.98	2.45	USD
170257AC3	CWHL 2005-10 2A1 WM35 WC6.056699	Securitized	6.5	11/25/2036	USD	524733.64	31.6254	165,948.85	6.08	USD
17025MAA4	CWHL 2005-11T10 1A1 WM37 WC3.052	Securitized	4.339769	11/25/2037	USD	70785.97	87.9071	62,225.86	4.87	USD
17025QAJ6	CWHL 2007-J3 A9 WM37 WC5.2828	Securitized	6	7/25/2037	USD	112055.12	41.7542	46,787.69	7.05	USD
17025QAK3	CWHL 2007-J3 A10 WM37 WC5.223	Securitized	6	7/25/2037	USD	49134.39	41.7542	20,515.66	7.05	USD
17307GWE4	CMLTI 2005-4 A ARM WM35 WC6.5984	Securitized	5.852814	8/25/2035	USD	140459.53	94.7712	133,115.15	1.17	USD
17310UAC6	CMLTI 2007-AR1 A3 TSFR1M+61.448BP	Securitized	5.89971	1/25/2037	USD	1330610.72	84.2571	1,121,134.40	3.74	USD
17311WAF4	CMLTI 2007-AR4 2A2A WM37 WC5.9584 ARM	Securitized	4.564347	3/25/2037	USD	33845.98	83.2908	28,190.60	5.04	USD
18976GAG1	CMALT 2007-A6 1A7 WM37 WC5.461700	Securitized	6	6/25/2037	USD	3985225.41	82.6158	3,292,424.66	5.98	USD
18976GAK2	CMALT 2007-A6 1A10 WM37 WC5.2825	Securitized	6	6/25/2037	USD	2488415.23	82.6158	2,055,823.90	5.98	USD
18976GAU0	CMALT 2007-A6 1A19 WM37 WC5.383500	Securitized	6.5	6/25/2037	USD	67865.63	85.2425	57,850.33	5.94	USD
22541SXR4	CSFB 2004-AR8 8M1 TSFR1M+126.448BP	Securitized	6.60971	9/25/2034	USD	17169.51	151.0083	25,927.38	0.51	USD
232434AA8	CWALT 2006-OC8 1A1 TSFR1M+46.448BP	Securitized	5.80971	11/25/2036	USD	3271025.91	83.2885	2,724,388.74	2.79	USD
23245FAC7	CWALT 2006-OC10 2A2A TSFR1M+47.448BP	Securitized	5.81971	11/25/2036	USD	23978.91	118.0994	28,318.94	0.51	USD
23245LAD2	CWALT 2005-30 A4 WM35 WC6.72700	Securitized	6	2/25/2037	USD	375513.65	42.1959	158,451.21	6.29	USD
25151WAA1	CWALT 2005-11T10 1A1 WM37 TSFR1M+41.448BP	Securitized	5.75971	4/25/2037	USD	179662.88	68.1479	122,436.55	-1.83	USD
17315MAK1	CMLTI 2009-7 5A2 WM35 WC5.245500 144A	Securitized	5.5	12/25/2035	USD	108834.56	51.4773	56,025.06	4.81	USD
17315QAN6	CMLTI 2010-4 3A6 WM37 WC6.255500 144A	Securitized	6.25	11/25/2037	USD	92742.33	43.8261	40,645.36	5.53	USD
36242DH55	GSR 2005-AR2 1A2 WM35 WC4.9198	Securitized	4.333505	4/25/2035	USD	15013.31	87.7460	13,173.58	3.71	USD
41161QAM3	HVMLT 2006-3 1A1A ARM WM36	Securitized	4.23128	6/19/2036	USD	119292.63	41.3471	49,323.98	6.30	USD
45660LF95	INDX 2005-AR25 0A1 WM35 WC6.0271	Securitized	3.979038	11/25/2035	USD	76489.84	90.8568	69,496.24	3.60	USD

45661EGE8	INDX 2000-AR3 2A1 WM30 WC3.2164	Securitized	3.674595	6/25/2036	USD	3441531.74	66.5876	2,291,632.01	5.11	USD
45670CAC1	INDX 2007-AR7 2A1 ARM WM37 WC6.45	Securitized	3.284649	6/25/2037	USD	49909.93	76.7445	38,303.10	5.29	USD
466247NZ2	JPMMT 2005-A2 7CB1 ARM WM33 WC5.1378	Securitized	5.480207	4/25/2035	USD	686.26	97.9938	672.49	1.14	USD
466247YH0	JPMMT 2005-A0 1A1 ARM WM33	Securitized	4.987312	11/25/2035	USD	36695.23	79.4309	29,147.35	2.35	USD
466247ZY2	JPMMT 2005-S3 1A11 WM33	Securitized	6	1/25/2036	USD	94816.79	44.9135	42,585.55	6.08	USD
466284AA4	JACE 0266-AR3 1A1 TSFR1M+42.448BP	Securitized	5.77971	10/25/2036	USD	2633591.36	86.4802	2,277,535.87	2.34	USD
46654FAD0	JPMMT 2021-INV6 A2 144A	Securitized	3	4/25/2052	USD	9289202.05	83.3938	7,746,615.79	7.44	USD
519440AD3	LTS 2010-RR2A A4 WM36 WC5.6674 144A	Securitized	6.25	10/26/2036	USD	208212.26	45.6919	95,136.14	5.81	USD
52520CAG0	LMT 2006-3 1A4 WM36 WC5.894600	Securitized	6	7/25/2036	USD	55182.94	49.3451	27,230.06	6.80	USD
52520MCF8	LMT 2005-2 4A1 WM36 WC6.0143	Securitized	4.505271	12/25/2035	USD	171650.47	17.0351	29,240.81	5.70	USD
52520MEK5	LMT 2005-3 4A1 WM36 WC5.8316	Securitized	5.096075	1/25/2036	USD	39323.6	90.9599	35,768.69	5.29	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	Securitized	6.0094	10/20/2029	USD	11516.49	100.1637	11,535.34	1.56	USD
59020UDW2	MLCC 2004-C A2B AFC TSFR6M+142.826BP	Securitized	6.70384	7/25/2029	USD	8461.37	94.9774	8,036.39	0.50	USD
59020UJP1	MLCC 2004-E A1 TSFR1M+77.448BP	Securitized	6.11971	11/25/2029	USD	20108.8	88.7446	17,845.46	0.82	USD
59023NAQ1	MLMI 2006-AF2 AF2 WM36 WC6.169	Securitized	6.25	10/25/2036	USD	1093539.57	39.3170	429,947.28	4.35	USD
59024KAH6	MANA 2007-AF1 1AF8 WM38 WC5.553600	Securitized	6	5/25/2037	USD	117285.73	74.7055	87,618.87	6.82	USD
61756HBN9	MSM 2007-13 6A1 WM37 WC6.7257	Securitized	6	10/25/2037	USD	66648.18	51.7550	34,493.74	6.58	USD
61758NAD7	MSRR 2009-R3 1B WM35 WC5.3672 144A	Securitized	5.5	10/26/2035	USD	5280095.81	62.7991	3,315,852.12	4.52	USD
62917JAA8	NLT 2021-INV2 A1 WM51 WC5.0582 144A	Securitized	1.162	8/25/2056	USD	3609237.36	82.7326	2,986,014.46	7.07	USD
65539GBU0	NMRR 2010-5RA 1A7 WM37 WC5.3772 144A	Securitized	6.5	10/26/2037	USD	4330926.78	42.1204	1,824,202.82	5.63	USD
749228AH5	RALI 2006-QS4 A8 505256.08BP- 790XTSFR1M	Securitized	8	4/25/2036	USD	63052.71	81.1030	51,137.67	4.55	USD
74922EAG4	RALI 2006-QS0 1A7 WM30 WC5.4035	Securitized	6	6/25/2036	USD	2400903.11	75.2615	1,806,954.49	4.86	USD
74923YAB0	RALI 2007-QA4 A10 TSFR1M+52.448BP	Securitized	5.87971	6/25/2037	USD	49132.93	86.9764	42,734.05	6.40	USD
74957XAQ8	RFMSI 2006-S8 A15 WM36 WC6.586	Securitized	6	9/25/2036	USD	95363.1	74.0307	70,598.00	7.21	USD
761118JJ8	RALI 2005-QS14 3A1 WM35 WC5.71	Securitized	6	9/25/2035	USD	553652.79	81.1185	449,115.00	4.75	USD
76111XTC7	RFMSI 2005-SA1 A12 ARM WM34 WC4.91	Securitized	5.113379	3/25/2035	USD	742164.79	58.4706	433,948.21	4.58	USD
761120AL8	RAST 2007-A2 2A2 WM37 WC5.0915	Securitized	6.5	4/25/2037	USD	1136876.16	25.9382	294,885.21	6.00	USD
76112FAF8	RAST 2006-A5CB A6 WM36 WC5.657700	Securitized	6	6/25/2036	USD	166172.03	39.9141	66,326.05	5.80	USD
761136AA8	RAST 2007-A1 A1 WM36 WC5.5849	Securitized	6	3/25/2037	USD	97303.71	30.3881	29,568.78	6.97	USD
76113XAA9	RAST 2006-A12 A1 WM36 WC6.9942	Securitized	6.25	11/25/2036	USD	82882.4	35.9673	29,810.58	6.44	USD
76113XAC5	RAST 2006-A12 A3 WM30 WC5.408300	Securitized	6	11/25/2036	USD	121298.73	34.5386	41,894.92	6.45	USD
86358HTY5	SAMI 2003-ARZ A1 TSFR1M+95.448BP	Securitized	6.19315	12/19/2033	USD	85210.01	93.7292	79,866.68	0.06	USD
86359BRV5	SARM 2004-7 A3 TSFR1M+84.948BP	Securitized	6.19471	6/25/2034	USD	174071.99	94.2696	164,097.04	0.08	USD
86359LAQ2	SAMI 2004-AR1 1A2 TSFR1M+91.448BP	Securitized	6.15315	3/19/2034	USD	26872.79	89.5510	24,064.86	1.94	USD
86359LAR0	SAMI 2004-AR1 1A2 TSFR1M+91.448BP	Securitized	6.15315	3/19/2034	USD	77268.86	88.7861	68,604.02	1.89	USD
86789MAT4	STALT 2005-1F 2A8 WM35 WC5.85	Securitized	6	12/25/2035	USD	168031.17	87.7738	147,487.38	3.46	USD
872227AA1	TBW 2007-2 A1A	Securitized	5.9646	7/25/2037	USD	2739149.45	29.1768	799,196.43	6.85	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP	Securitized	6.09971	9/25/2043	USD	81410.76	93.6611	76,250.21	-0.03	USD
885220FS7	TMST 2004-3 A TSFR1M+85.448BP	Securitized	6.19971	9/25/2034	USD	11663	90.2666	10,527.79	1.85	USD
92538GAA0	VERUS 2021-8 A1 WM51 WC4.8707 144A	Securitized	1.824	11/25/2066	USD	3494620.41	87.8049	3,068,446.91	5.43	USD
9393365A7	WMALT 2005-3 1CB3 TSFR1M+56.448BP	Securitized	5.5	5/25/2035	USD	192051.33	80.5050	154,610.87	-0.13	USD

93935HAF4	WMALT 2006-7 A3 WM36 WC5.3541	Securitized	6.581	9/25/2036	USD	123076.15	26.7285	32,896.45	6.07	USD
94985JAA8	WFMB5 2007-7 A1 WM37 WC6.2908	Securitized	6	6/25/2037	USD	24234.53	87.5745	21,223.28	4.92	USD
00075VAA9	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.73971	11/25/2036	USD	8256954.67	62.5133	5,161,696.49	5.89	USD
00075WAC3	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.77971	1/25/2037	USD	194760.26	55.4960	108,084.23	5.69	USD
00075WAD1	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.89971	1/25/2037	USD	116856.16	55.5055	64,861.61	5.71	USD
004421XW8	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.38971	2/25/2036	USD	56281.92	91.6074	51,558.39	4.11	USD
00075WAP4	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.67971	1/25/2037	USD	308848.18	55.4718	171,323.59	5.58	USD
00252FCV1	AMIT 2005-4 M3 TSFR1M+89.448BP	Securitized	6.23971	10/25/2035	USD	67316.65	98.3874	66,231.09	1.05	USD
00437NAD4	ACCR 2006-2 A4 TSFR1M+37.448BP	Securitized	5.71971	9/25/2036	USD	1805820.84	98.5913	1,780,382.59	0.67	USD
00441QAD1	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.73971	7/25/2036	USD	97123.25	79.6338	77,342.93	6.76	USD
004421JH7	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.35971	12/25/2034	USD	96984.82	88.1636	85,505.29	5.35	USD
00441YAA0	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.76971	8/25/2036	USD	230660.15	95.0255	219,186.05	2.46	USD
004421GJ6	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.43471	6/25/2034	USD	312488.03	92.2677	288,325.58	4.02	USD
004421UC5	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.11971	11/25/2035	USD	23281.97	103.0526	23,992.67	0.47	USD
004421UU5	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.07471	12/25/2035	USD	1742725.6	92.1788	1,606,423.02	3.34	USD
004421WQ2	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.05971	2/25/2036	USD	16475.74	98.2812	16,192.56	0.85	USD
00442EAF2	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.67971	12/25/2036	USD	289301.81	25.8773	74,863.50	5.43	USD
00764MDY0	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.45971	3/25/2035	USD	35942.77	93.2850	33,529.20	1.58	USD
00764MEN3	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.15971	3/25/2035	USD	89997.68	96.2834	86,652.84	0.83	USD
00764MFD4	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.17971	6/25/2035	USD	96763.78	93.6665	90,635.28	1.27	USD
00764MHE0	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.10471	12/25/2035	USD	168034.79	91.1433	153,152.39	3.07	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	Securitized	6.45971	10/25/2034	USD	78121.22	98.5594	76,995.77	0.01	USD
04544RAD7	ABSHE 2007-HE1 A5 TSFR1M+33.448BP	Securitized	5.89971	12/25/2036	USD	6300000	88.2943	5,562,542.16	6.50	USD
03072SK20	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.23971	9/25/2035	USD	2771784.07	98.3521	2,726,108.95	0.70	USD
03072SQ32	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.16471	11/25/2035	USD	42865.69	97.2377	41,681.59	1.28	USD
03072SYB5	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.56971	3/25/2035	USD	159124.81	97.5610	155,243.82	1.96	USD
040104QN4	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.91971	1/25/2036	USD	68508.91	93.8088	64,267.36	3.65	USD
040104QP9	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	6.09971	1/25/2036	USD	2779125.35	89.2342	2,479,931.11	4.69	USD
040104RV5	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.83971	3/25/2036	USD	273186.11	53.8975	147,240.57	6.36	USD
04013BAC6	ABFC 2006-HE1 A2D TSFR1M+33.448BP	Securitized	5.60971	9/25/2036	USD	743997.56	30.3762	225,997.89	5.99	USD
04541GSL7	ABSHE 2005-HE5 M4 TSFR1M+101.448BP	Securitized	6.35971	6/25/2035	USD	67142.17	97.1506	65,229.04	1.70	USD
045427AD3	CWL 2006-8 2A4 TSFR1M+61.448BP	Securitized	5.95971	1/25/2046	USD	3245766.02	93.4717	3,033,873.98	3.79	USD
04545EAC7	ABFC 2007-WMC1 A2B TSFR1M+111.448BP	Securitized	6.45971	6/25/2037	USD	137737.26	79.2220	109,118.22	5.98	USD
07384YLS3	BSABS 2005-SD2 2A1 TSFR1M+91.448BP	Securitized	6.63971	6/25/2043	USD	561841.01	99.9918	561,794.77	0.03	USD
07384YQY5	BSABS 2004-HE2 M1 TSFR1M+101.448BP	Securitized	6.35971	3/25/2034	USD	1615365.47	99.4647	1,606,717.77	0.15	USD
07386UAM4	BSABS 2007-SD2 2A1 TSFR1M+91.448BP	Securitized	6.25971	9/25/2046	USD	68104.45	92.9436	63,298.73	3.39	USD
0738792V9	BSABS 2005-AQ2 M1 TSFR1M+84.948BP	Securitized	6.19471	9/25/2035	USD	3242270.37	99.3546	3,221,344.43	0.55	USD
073879X45	BSABS 2005-HE10 M2 TSFR1M+116.448BP	Securitized	6.50971	11/25/2035	USD	80987.18	97.6877	79,114.55	2.68	USD
07387YAA1	BSABS 2007-HE6 1A1 TSFR1M+136.448BP	Securitized	6.70971	8/25/2037	USD	15588.03	98.2297	15,312.07	0.91	USD
07387YAE3	BSABS 2007-HE6 2A TSFR1M+116.448BP	Securitized	6.50971	8/25/2037	USD	4440418.71	87.1604	3,870,288.49	5.86	USD
073888AN9	BSABS 2006-SD3 21A1 ARM	Securitized	5.021068	7/25/2036	USD	13534.24	95.2347	12,889.29	1.63	USD
07388EAD8	BSABS 2006-SD2 M3 TSFR1M+131.448BP	Securitized	6.65971	6/25/2036	USD	600000	99.4742	596,845.20	0.01	USD
07388GAD3	BSABS 2006-SD2 M1 TSFR1M+131.448BP	Securitized	6.13471	8/25/2036	USD	43009.9	99.3250	42,719.57	0.57	USD

07389QAN8	BSABS 2007-SD1 22A1 ARM WM36 WC5	Securitized	4.991855	10/25/2036	USD	30298.97	44.9632	13,623.38	2.57	USD
07389YAD3	BSABS 2007-HE2 2A4 TSFR1M+34.448BP	Securitized	5.68971	2/25/2037	USD	11884000	94.7218	11,256,741.09	-0.08	USD
1248RHAA5	CBASS 2007-CB6 A1 TSFR1M+23.448BP 144A	Securitized	5.55936	7/25/2037	USD	7881.01	64.1721	5,057.41	5.56	USD
1248RHAC1	CBASS 2007-CB6 A3 TSFR1M+33.448BP 144A	Securitized	5.65936	7/25/2037	USD	169065.52	64.1713	108,491.47	5.56	USD
12666BAA3	CWL 2006-22 1A TSFR1M+25.448BP	Securitized	5.73971	6/25/2035	USD	6535003.26	88.4778	5,782,027.77	5.48	USD
12666TAG1	CWL 2006-11 2AV TSFR1M+41.448BP	Securitized	5.75971	9/25/2046	USD	228163.53	99.4244	226,850.18	0.23	USD
12666UAD5	CWL 2006-15 A4	Securitized	5.961	10/25/2046	USD	6485462.86	96.9064	6,284,829.23	2.03	USD
12666VAC5	CWL 2006-17 2AZ TSFR1M+41.448BP	Securitized	5.75971	3/25/2047	USD	46418.02	97.4306	45,225.34	1.12	USD
126670MH8	CWL 2005-15 M1 TSFR1M+78.948BP	Securitized	6.13471	3/25/2036	USD	643539.55	97.5054	627,486.00	1.50	USD
126670RD2	CWL 2005-17 M1V1 TSFR1M+90.448BP	Securitized	6.14971	5/25/2036	USD	18536.16	99.1828	18,384.68	0.36	USD
126670UW6	CWL 2006-2 M1 TSFR1M+71.448BP	Securitized	6.05971	6/25/2036	USD	20678.38	99.4500	20,564.64	0.34	USD
1266715K8	CWL 2004-4 M1 TSFR1M+83.448BP	Securitized	6.17971	7/25/2034	USD	22874.53	100.3065	22,944.64	0.10	USD
126673NX6	CWL 2007-12 M1V3 TSFR1M+113.448BP	Securitized	6.95812	2/25/2035	USD	93177.86	98.8428	92,099.63	1.03	USD
126673UR1	CWL 2007-14 6 448BP	Securitized	6.80971	4/25/2035	USD	50814.51	97.7562	49,674.33	0.95	USD
12668KAD5	CWL 2007-5 2A3 TSFR1M+33.448BP	Securitized	5.89971	9/25/2047	USD	531641.12	96.7642	514,438.44	2.44	USD
12669LAA8	CWL 2007-6 1A TSFR1M+31.448BP	Securitized	5.65971	9/25/2037	USD	2529964.35	87.7466	2,219,956.69	5.49	USD
12669LAD2	CWL 2007-6 2A3 TSFR1M+33.448BP	Securitized	5.67971	9/25/2037	USD	196499.55	102.4281	201,270.82	0.53	USD
12669TAA1	CWL 2007-SD1 A1 TSFR1M+101.448BP 144A	Securitized	6.35971	3/25/2047	USD	50939.3	74.8295	38,117.62	5.06	USD
12669VAD0	CWL 2007-7 2A3 TSFR1M+34.448BP	Securitized	5.68971	10/25/2047	USD	46390.76	98.3871	45,642.52	0.72	USD
12670FAA8	CWL 2007-9 1A TSFR1M+31.448BP	Securitized	5.65971	6/25/2047	USD	11061742.88	85.2387	9,428,889.15	5.97	USD
144527AC2	CARR 2007-1 RL1 A3 TSFR1M+37.448BP	Securitized	5.71971	2/25/2037	USD	3300013.22	92.3789	3,048,515.92	3.20	USD
144539AD5	CARR 2006-10 3 A4 TSFR1M+22.448BP	Securitized	5.67971	1/25/2037	USD	1200000	71.7734	861,280.80	9.69	USD
151314FP1	CDMC 2003-A A2 WM31 WC6.84144A	Securitized	6	7/25/2043	USD	7031.36	92.1625	6,480.28	3.90	USD
12559QAF9	CITM 2007-1 1M1 TSFR1M+161.448BP 144A	Securitized	6.95971	10/25/2037	USD	5326336.04	100.1227	5,332,869.86	2.69	USD
126671Z41	CWL 2004-1 M3 TSFR1M+108.948BP	Securitized	6.43471	2/25/2034	USD	137.96	102.5511	141.48	0.69	USD
126673BC5	CWL 2004-6 M1 TSFR1M+101.448BP	Securitized	6.35971	10/25/2034	USD	28975.07	99.1261	28,721.86	0.03	USD
144531CN8	CARR 2005-OPT2 M5 TSFR1M+116.448BP	Securitized	6.50971	5/25/2035	USD	220051.42	94.6860	208,357.93	2.19	USD
126673XC1	CWL 2005-1 M1V6 TSFR1M+120.048BP	Securitized	6.55471	7/25/2035	USD	92357.3	99.6739	92,056.10	0.27	USD
17307GUX4	CMLTI 2005-OPT4 M7 TSFR1M+179.448BP	Securitized	7.13971	7/25/2035	USD	1000000	81.9756	819,756.30	6.59	USD
17307GWT1	CMLTI 2005-1 RL3 M3 TSFR1M+94.048BP	Securitized	6.19471	9/25/2035	USD	338756.57	98.6023	334,021.60	0.81	USD
17309BAD9	CMLTI 2006-WF2 A2E WM35 WC6.118000	Securitized	6.851	5/25/2036	USD	124226.23	36.7499	45,652.97	5.28	USD
17312GAS0	CMLTI 2007-AHL3 A1 TSFR1M+28.448BP 144A	Securitized	5.62971	5/25/2037	USD	10797291.52	84.7756	9,153,467.59	5.90	USD
17312WAA4	CMLTI 2007-SHL1 A TSFR1M+51.448BP 144A	Securitized	5.85971	11/25/2046	USD	76862.01	96.5335	74,197.61	2.06	USD
23243LAA0	CWL 2006-14 1A TSFR1M+39.448BP	Securitized	5.73971	2/25/2037	USD	5438758.12	93.0200	5,059,132.81	3.35	USD
23245CAD2	CWL 2007-1 2A3 TSFR1M+25.448BP	Securitized	5.59971	7/25/2037	USD	289543.25	98.3207	284,681.04	0.57	USD
23246BAK7	CWL 2007-10 2AV TSFR1M+26.448BP	Securitized	5.70971	6/25/2047	USD	144629.41	95.7744	138,517.94	3.06	USD
268668AA8	EMCM 2001-A A TSFR1M+85.448BP 144A	Securitized	6.19971	5/25/2040	USD	5410.42	99.2319	5,368.86	-0.03	USD
232422AA3	CWL 2006-7 1A TSFR1M+37.448BP	Securitized	5.71971	4/25/2046	USD	2942822.26	91.6184	2,696,167.85	3.92	USD
23242EAG4	CWL 2006-13 2AV TSFR1M+34.448BP	Securitized	5.75971	1/25/2037	USD	295627.69	99.3544	293,719.06	0.42	USD
24763LFS4	CWL 2007-10 2AV TSFR1M+42.448BP	Securitized	6.08332	8/15/2030	USD	17973.03	96.5993	17,361.82	0.05	USD
320275AD2	FFML 2006-FF16 2A3 TSFR1M+39.448BP	Securitized	5.73971	12/25/2036	USD	206989.12	40.5984	84,034.17	5.21	USD

32027EAE1	FFML 2004-FF11 M3 TSFR1M+43.448BP	Securitized	5.77971	4/25/2036	USD	105721.91	96.3201	101,831.48	1.80	USD
32027EAF8	FFML 2004-FF11 M3 TSFR1M+50.448BP	Securitized	5.93971	4/25/2036	USD	400000	89.9206	359,682.44	4.98	USD
32027NNA5	FFML 2004-FF11 M4 TSFR1M+131.448BP	Securitized	6.65971	1/25/2035	USD	58165.49	98.6283	57,367.63	1.32	USD
32027NNS6	FFML 2004-FF8 M3 TSFR1M+153.948BP	Securitized	6.88471	10/25/2034	USD	259310.9	99.2215	257,292.21	0.43	USD
32027NQN4	FFML 2005-FF1 M3 TSFR1M+129.948BP	Securitized	6.64471	12/25/2034	USD	886339.83	97.7376	866,286.92	-0.05	USD
32027NWP2	FFML 2005-FF10 M3 TSFR1M+92.448BP	Securitized	6.17971	11/25/2035	USD	94290.27	90.3081	85,151.74	4.81	USD
32028PAF2	FFML 2006-FF11 2A4 TSFR1M+59.448BP	Securitized	5.93971	8/25/2036	USD	104402.99	94.2284	98,377.26	3.34	USD
32113JAA3	FNLC 2005-1 A TSFR1M+57.448BP	Securitized	5.91971	5/25/2035	USD	620451.26	86.0392	533,831.55	5.11	USD
337925CA7	FPLES 1997-3 MITLZ WM10 WC12.70	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	6.24971	12/25/2029	USD	4824.47	93.2125	4,497.01	-0.09	USD
35729MAD9	FHLT 2006-3 2A3 TSFR1M+45.448BP	Securitized	5.79971	2/25/2037	USD	680952.86	32.4058	220,668.49	4.60	USD
35729NAD7	FHLT 2006-E 2A3 TSFR1M+26.448BP	Securitized	5.60971	1/25/2037	USD	205489.66	44.9010	92,266.85	6.18	USD
35729PPB0	FHLT 2006-1 2A4 TSFR1M+65.448BP	Securitized	5.99971	4/25/2036	USD	2711807	90.3871	2,451,123.43	4.87	USD
35729PPX2	FHLT 2006-2 2A3 TSFR1M+45.448BP	Securitized	5.79971	2/25/2036	USD	24601.5	94.8148	23,325.87	1.85	USD
35729PPY0	FHLT 2006-2 2A4 TSFR1M+65.448BP	Securitized	5.99971	2/25/2036	USD	300000	85.9870	257,961.00	4.97	USD
35729QAD0	FHLT 2006-B 2A3 TSFR1M+43.448BP	Securitized	5.77971	8/25/2036	USD	178703.3	31.1773	55,714.79	5.71	USD
3622ECAB2	GSAMP 2007-FM1 A1 TSFR1M+35.448BP	Securitized	5.69971	4/25/2047	USD	57725.56	90.8610	52,450.01	2.26	USD
3622MAAA9	GSAMP 2007-FM1 A1 TSFR1M+25.448BP	Securitized	5.59971	12/25/2036	USD	6508656.93	50.8885	3,312,156.58	5.75	USD
3622MAAC5	GSAMP 2007-FM1 A2B TSFR1M+23.448BP	Securitized	5.57971	12/25/2036	USD	1519684.44	47.2867	718,608.78	6.04	USD
3622MGAD0	GSAMP 2007-NC1 A2C TSFR1M+26.448BP	Securitized	5.75971	12/25/2046	USD	442563.4	48.6657	215,376.67	5.94	USD
3622MGAE8	GSAMP 2007-NC1 A2D TSFR1M+34.448BP	Securitized	5.91971	12/25/2046	USD	132769.02	48.6644	64,611.21	5.94	USD
3622MHAA4	GSAMP 2007-FM2 A1 TSFR1M+25.448BP	Securitized	5.59971	1/25/2037	USD	36582278.23	57.4750	21,025,671.74	5.89	USD
3622MHAC0	GSAMP 2007-FM2 A2B TSFR1M+20.448BP	Securitized	5.54971	1/25/2037	USD	2023227.47	59.0627	1,194,972.97	5.97	USD
362334PK4	GSAMP 2006-FM1 A2D TSFR1M+65.448BP	Securitized	5.99971	4/25/2036	USD	223697.08	65.7146	147,001.66	6.78	USD
36242DKL6	GSAMP 2004-WF M2 TSFR1M+176.448BP	Securitized	7.10971	10/25/2034	USD	12172.03	97.5403	11,872.64	0.27	USD
36242DN66	FFML 2005-FF2 M5 TSFR1M+105.948BP	Securitized	6.40471	3/25/2035	USD	36254.67	98.3228	35,646.62	0.35	USD
36245DAD2	GSAMP 2006-FM2 A2C TSFR1M+41.448BP	Securitized	5.75971	9/25/2036	USD	2707792.88	35.0537	949,180.51	5.74	USD
36245TAD7	GSAMP 2006-FM3 A2C TSFR1M+31.448BP	Securitized	5.65971	11/25/2036	USD	386295.18	47.2569	182,550.93	6.01	USD
362463AE1	GSAMP 2006-NC2 A2D TSFR1M+59.448BP	Securitized	5.93971	6/25/2036	USD	184700.08	54.5556	100,764.22	5.65	USD
40430HCN6	HASC 2005-FF1 2A4 TSFR1M+90.448BP	Securitized	6.23971	11/25/2035	USD	2379766.53	94.3684	2,245,748.07	3.92	USD
437084HU3	INABS 2003-D 2A4 TSFR1M+130.948BP	Securitized	6.55471	5/25/2035	USD	39093.42	98.5482	38,525.84	1.03	USD
43709LAC1	INABS 2003-D 2A4 TSFR1M+27.448BP	Securitized	5.61971	11/25/2036	USD	188662.19	87.5484	165,170.65	3.51	USD
43709LAQ0	INABS 2006-D 1A TSFR1M+25.448BP	Securitized	5.59971	11/25/2036	USD	229241.26	91.5478	209,865.38	4.13	USD
43710BAE6	INABS 2007-A 2A4 TSFR1M+42.448BP	Securitized	5.77971	4/25/2037	USD	186167.45	85.2991	158,799.23	5.05	USD
43710XAD0	HELT 2007-FRE1 2AV3 TSFR1M+34.448BP	Securitized	5.68971	4/25/2037	USD	426594.04	94.4116	402,754.09	3.04	USD
43710XAE8	HELT 2007-FRE1 2AV4 TSFR1M+45.448BP	Securitized	5.79971	4/25/2037	USD	500000	83.0689	415,344.25	9.01	USD
44328BAD0	HASC 2006-HE2 2A2 TSFR1M+33.448BP	Securitized	5.67971	12/25/2036	USD	192719.45	25.6669	49,465.05	4.90	USD

44328BAE8	HASC 2006-HE2 2A3 TSFR1M+45.448BP	Securitized	5.79971	12/25/2036	USD	877859.69	25.1918	221,148.91	5.52	USD
44328BAF5	HASC 2006-HE2 2A4 TSFR1M+55.448BP	Securitized	5.89971	12/25/2036	USD	585239.79	25.2393	147,710.37	5.92	USD
46629BAE9	JPMAC 2006-CW2 AF5 WM35 WC6.6349	Securitized	6.337	8/25/2036	USD	86954.76	58.8160	51,143.28	6.63	USD
46629FAE0	JPMAC 2006-NC2 M1 TSFR1M+51.948BP	Securitized	5.86471	7/25/2036	USD	127232.05	97.1409	123,594.37	1.93	USD
46630XAF5	JPMAC 2007-CH3 A5 TSFR1M+37.448BP	Securitized	5.71971	3/25/2037	USD	89913.29	97.9099	88,034.04	1.33	USD
52521MAB8	LABSM 2007-1 2A1 TSFR1M+20.448BP 144A	Securitized	5.54971	6/25/2037	USD	151469.35	65.3164	98,934.37	5.63	USD
52521MAC6	LABSM 2007-1 2A2 TSFR1M+31.448BP 144A	Securitized	5.65971	6/25/2037	USD	122001.77	65.4055	79,795.83	5.95	USD
52524LAG6	LXS 2007-2N 3A3 TSFR1M+28.448BP	Securitized	5.62971	2/25/2037	USD	838491.11	75.5663	633,616.88	5.49	USD
542514BK9	LBMLT 2005-WL1 M1 TSFR1M+106.448BP	Securitized	6.88471	3/25/2032	USD	96327.55	100.4395	96,750.87	0.07	USD
542514KC7	LBMLT 2005-WL1 M4 TSFR1M+128.048BP	Securitized	6.73471	2/25/2035	USD	7354479.31	97.5751	7,176,137.60	2.08	USD
542514LL6	LBMLT 2005-WL1 M4 TSFR1M+116.448BP	Securitized	6.50971	6/25/2035	USD	291098.17	95.9822	279,402.37	2.61	USD
55275BAC1	MABS 2005-NC2 A3 TSFR1M+23.448BP	Securitized	5.67971	8/25/2036	USD	137577.16	37.3366	51,366.59	5.73	USD
55275BAD9	MABS 2005-NC2 A3 TSFR1M+23.448BP	Securitized	5.75971	8/25/2036	USD	227021.69	37.3366	84,762.11	5.73	USD
55275BAE7	MABS 2005-NC2 A3 TSFR1M+23.448BP	Securitized	5.93971	8/25/2036	USD	136213.01	37.3366	50,857.27	5.73	USD
57643LGG5	MABS 2005-FRE1 M1 TSFR1M+96.448BP	Securitized	6.20971	12/25/2034	USD	10707.95	97.8026	10,472.66	2.89	USD
57643LMA1	MABS 2005-FRE1 M1 TSFR1M+61.448BP	Securitized	6.20971	10/25/2035	USD	181236.79	93.5816	169,604.22	1.97	USD
57643LMN3	MABS 2005-NC2 A3 TSFR1M+61.448BP	Securitized	5.95971	11/25/2035	USD	7196134.89	57.0785	4,107,448.01	5.73	USD
57643LNG7	MABS 2005-NC2 A3 TSFR1M+61.448BP	Securitized	6.02971	1/25/2036	USD	110433.6	98.4203	108,689.11	1.34	USD
57643LRK4	MABS 2006-WMC1 A3 TSFR1M+47.448BP	Securitized	5.81971	2/25/2036	USD	288710.32	36.9010	106,536.94	5.83	USD
57644UAF2	MABS 2006-HE2 A1 TSFR1M+69.448BP	Securitized	5.93971	6/25/2036	USD	123394.35	35.9964	44,417.47	5.65	USD
576455AD1	MABS 2005-NC2 A3 TSFR1M+55.448BP	Securitized	5.89971	11/25/2036	USD	3501595.75	58.7034	2,055,555.06	5.77	USD
59020UC29	MABS 2005-NC2 A3 TSFR1M+83.448BP	Securitized	6.17971	5/25/2036	USD	34706.89	98.6579	34,241.09	0.96	USD
59022QAE2	MLMI 2006-HE5 A2D TSFR1M+59.448BP	Securitized	5.93971	8/25/2037	USD	653319.02	51.4537	336,156.87	6.45	USD
590232AA2	MLMI 2007-SD1 A1 TSFR1M+101.448BP	Securitized	6.35971	2/25/2047	USD	762435.77	57.5075	438,457.45	5.74	USD
61744CRF5	MSAC 2005-WMC4 M6 TSFR1M+116.448BP	Securitized	6.50971	4/25/2035	USD	153860.45	94.6308	145,599.37	3.88	USD
61744CRV0	MSAC 2005-WMC5 M5 TSFR1M+110.448BP	Securitized	6.44971	6/25/2035	USD	134830.86	98.2393	132,456.93	0.54	USD
61744CXM3	MSAC 2006-WMC1 A2C TSFR1M+73.448BP	Securitized	6.07971	12/25/2035	USD	95508.05	96.8158	92,466.83	1.22	USD
61744CYC4	MSAC 2006-NC1 M2 TSFR1M+71.448BP	Securitized	6.05971	12/25/2035	USD	10000000	91.3398	9,133,983.00	3.88	USD
617451DR7	MSAC 2006-NC1 M2 TSFR1M+60.448BP	Securitized	6.03971	1/25/2036	USD	442344.77	95.4418	422,181.72	2.01	USD
61746RFV8	MSAC 2004-NC5 M1 TSFR1M+101.448BP	Securitized	6.35971	5/25/2034	USD	60353.26	96.0963	57,997.22	4.13	USD
61746WA75	MSDWC 2003-NC2 M1 TSFR1M+146.448BP	Securitized	6.80971	2/25/2033	USD	208960.11	101.8917	212,912.97	0.52	USD
61748BAC8	MSAC 2006-NC1 A3 TSFR1M+41.448BP	Securitized	5.75971	6/25/2036	USD	147723.32	50.8031	75,048.04	4.52	USD
61748LAD4	MSAC 2006-NC4 A2C TSFR1M+41.448BP	Securitized	5.75971	6/25/2036	USD	340102.68	82.6867	281,219.58	3.29	USD
61749BAD5	MSAC 2006-NC5 A2B TSFR1M+22.448BP	Securitized	5.56971	10/25/2036	USD	573139.72	53.2554	305,228.08	5.45	USD
61749BAE3	MSAC 2006-NC5 A2C TSFR1M+26.448BP	Securitized	5.60971	10/25/2036	USD	167901.25	53.2702	89,441.35	5.56	USD
61749GAC6	MSAC 2006-NC5 A3 TSFR1M+42.448BP	Securitized	5.77971	4/25/2036	USD	75183.72	69.4519	52,216.55	5.41	USD
617505AD4	MSAC 2007-NC1 A2C TSFR1M+25.448BP	Securitized	5.59971	11/25/2036	USD	180522.28	46.8438	84,563.42	5.87	USD

617505AE2	MSAC 2007-NC1 A2D TSFR1M+33.448BP	Securitized	5.67971	11/25/2036	USD	1083133.7	46.8431	507,373.19	5.87	USD
61750FAE0	MSAC 2006-HE6 A2C TSFR1M+41.448BP	Securitized	5.75971	9/25/2036	USD	318497.78	34.1773	108,853.85	5.52	USD
61750SAB8	MSAC 2006-HE8 A2FP TSFR1M+18.448BP	Securitized	5.52971	10/25/2036	USD	69657.76	43.8020	30,511.52	5.87	USD
61750SAE2	MSAC 2006-HE8 A2C TSFR1M+25.448BP	Securitized	5.59971	10/25/2036	USD	2069742.89	43.8017	906,582.78	5.87	USD
617526AE8	MSAC 2007-HE1 A2C TSFR1M+26.448BP	Securitized	5.60971	11/25/2036	USD	902606.86	57.0419	514,863.65	5.90	USD
61752JAA8	MSM 2007-1XS 1A1 WM38 WC5.8578	Securitized	6.465	9/25/2046	USD	282605.25	32.6087	92,153.79	6.16	USD
61752UAB1	MSAC 2007-HE2 A2C TSFR1M+38.448BP	Securitized	5.62971	4/25/2037	USD	440921.16	51.4047	226,653.98	5.80	USD
61752UAC9	MSAC 2007-HE2 A2C TSFR1M+34.448BP	Securitized	5.68971	4/25/2037	USD	146973.72	51.4091	75,557.93	5.81	USD
61753KAC0	MSAC 2007-HE5 A2B TSFR1M+29.448BP	Securitized	5.63971	3/25/2037	USD	311268.45	42.1755	131,279.03	5.95	USD
61753KAD8	MSAC 2007-HE5 A2C TSFR1M+36.448BP	Securitized	5.70971	3/25/2037	USD	311268.45	42.1750	131,277.41	5.95	USD
61753NAD2	MSAC 2007-NC2 A2B TSFR1M+31.448BP	Securitized	5.65971	2/25/2037	USD	104172.86	47.1568	49,124.55	6.00	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	Securitized	6.70971	7/25/2037	USD	400000	84.6056	338,422.52	5.75	USD
64352VES6	NHELI 2005-B M1 TSFR1M+108.948BP	Securitized	6.43471	10/25/2033	USD	745719.22	97.8284	729,525.41	-0.04	USD
65106FAD4	MSAC 2007-HE1 A2C TSFR1M+34.448BP	Securitized	5.68971	4/25/2037	USD	1088641.85	97.4015	1,060,353.27	1.20	USD
65106FAE2	MSAC 2007-HE1 A2C TSFR1M+45.448BP	Securitized	5.79971	4/25/2037	USD	4292000	88.6022	3,802,808.14	4.41	USD
65535AA2	NHELI 2006-AF1 A1	Securitized	6.532	10/25/2036	USD	142821.27	21.4045	30,570.21	8.73	USD
66987XGY5	NHELI 2005-3 M2 TSFR1M+81.948BP	Securitized	6.16471	1/25/2036	USD	1005864.15	98.9507	995,310.02	2.23	USD
66988VAD0	MSAC 2007-HE2 A2C TSFR1M+20.448BP	Securitized	5.75971	6/25/2036	USD	78323.23	71.2835	55,831.52	4.20	USD
68389FHU1	MSAC 2007-HE2 A2C TSFR1M+27.048BP	Securitized	6.22471	8/25/2035	USD	318889.86	95.7288	305,269.34	1.90	USD
68389FJJ4	MSAC 2007-HE2 A2C TSFR1M+30.448BP	Securitized	6.14971	11/25/2035	USD	1580238.47	94.2372	1,489,172.02	2.57	USD
68400DAF1	MSAC 2007-HE2 A2C TSFR1M+33.448BP	Securitized	5.67971	1/25/2037	USD	189863.08	57.7107	109,571.24	6.15	USD
68402BAE6	MSAC 2007-HE2 A2C TSFR1M+40.448BP	Securitized	5.78971	4/25/2037	USD	95381.95	47.9450	45,730.90	6.06	USD
68403HAC6	MSAC 2007-HE2 A2C TSFR1M+38.448BP	Securitized	5.62971	5/25/2037	USD	9279847.99	53.6145	4,975,345.03	5.83	USD
69121PBU6	MSAC 2007-HE2 A2C TSFR1M+101.448BP	Securitized	6.35971	10/25/2036	USD	115229.02	94.5658	108,967.21	3.93	USD
70069FAZ0	PPSI 2004-WCW2 M3 TSFR1M+116.448BP	Securitized	6.50971	10/25/2034	USD	191113.82	98.0164	187,322.92	1.34	USD
70069FDN4	PPSI 2004-WWF1 M5 TSFR1M+191.448BP	Securitized	7.25971	12/25/2034	USD	3725628.03	98.5396	3,671,217.10	2.74	USD
70069FFL6	PPSI 2005-WCH1 M4 TSFR1M+135.948BP	Securitized	6.70471	1/25/2036	USD	36722.2	98.7299	36,255.80	0.46	USD
70069FGE1	PPSI 2005-WHQ1 M5 TSFR1M+123.948BP	Securitized	6.58471	3/25/2035	USD	175465.75	97.3087	170,743.46	1.34	USD
70069FKG1	PPSI 2005-WCW1 M3 TSFR1M+84.948BP	Securitized	6.19471	9/25/2035	USD	148060.02	96.2849	142,559.44	1.95	USD
70069FLH8	PPSI 2005-WCW2 M2 TSFR1M+90.948BP	Securitized	6.25471	7/25/2035	USD	50210.23	98.8477	49,631.66	0.53	USD
70069FLJ4	PPSI 2005-WCW2 M3 TSFR1M+93.948BP	Securitized	6.28471	7/25/2035	USD	950000	92.7991	881,591.26	3.24	USD
70069FLX3	PPSI 2005-WCW3 M2 TSFR1M+84.948BP	Securitized	6.19471	8/25/2035	USD	132758.75	97.0015	128,777.98	1.93	USD
70069FMT1	PPSI 2005-WHQ4 M2 TSFR1M+84.948BP	Securitized	6.19471	9/25/2035	USD	210062.38	96.4136	202,528.72	1.62	USD
71103XAS3	PPSI 2005-WCW1 M3 TSFR1M+35.448BP	Securitized	5.59971	9/25/2036	USD	345403.85	25.4392	87,868.08	5.46	USD
73316PJW1	MSAC 2007-HE2 A2C TSFR1M+60.048BP	Securitized	6.04471	2/25/2036	USD	10207.56	97.0781	9,909.31	0.17	USD
74919LAD0	RAAC 2007-RP4 A TSFR1M+46.448BP 144A	Securitized	6.15971	11/25/2046	USD	288779.38	95.0585	274,509.32	0.73	USD
74924VAC3	RASC 2006-EMX9 1A3 TSFR1M+28.448BP	Securitized	5.79971	11/25/2036	USD	258744.08	91.6972	237,260.94	2.50	USD

74924VAE9	RASC 2006-EMX9 2A TSFR1M+24.448BP	Securitized	5.71971	11/25/2036	USD	208758.23	91.6077	191,238.63	3.37	USD
74924YAD5	RASC 2007-KS3 AF4 TSFR1M+75.448BP	Securitized	5.79971	4/25/2037	USD	1066245.51	94.7669	1,010,447.71	3.44	USD
74978FAH2	RAMP 2006-AF1 3A2BP TSFR1M+16.448BP	Securitized	6.95971	9/25/2047	USD	447437.14	95.3615	426,682.95	4.16	USD
75156VAD7	RAMP 2006-KS1 AF4 TSFR1M+41.448BP	Securitized	6.05971	5/25/2036	USD	599314.08	82.9572	497,174.12	5.32	USD
75156YAD1	RAMP 2006-KS1 AF4 TSFR1M+20.448BP	Securitized	6.01971	9/25/2036	USD	67041.85	90.3879	60,597.69	3.80	USD
759676AH2	RAMC 2006-2 AF5 WM36 WC4.7872	Securitized	6.254	8/25/2036	USD	9184317.76	40.6960	3,737,650.87	6.15	USD
75970HAD2	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	5.545	1/25/2037	USD	7350427.08	32.7255	2,405,464.00	6.19	USD
75971EAG1	RAMC 2006-3 AF4	Securitized	5.812	11/25/2036	USD	512509.65	33.9191	173,838.76	5.63	USD
75971FAF0	RAMC 2007-3 AF3 WM36 WC9.067	Securitized	7.238	9/25/2037	USD	207259.63	40.6302	84,210.02	5.24	USD
759950GV4	RAMC 2006-1 AF3 WM36 WC3.9026	Securitized	5.608	5/25/2036	USD	9549602.49	42.1803	4,028,053.85	5.86	USD
76110W6B7	RASC 2005-EMX4 M3 TSFR1M+57.448BP	Securitized	6.14971	11/25/2035	USD	22047.09	99.6379	21,967.26	0.47	USD
76110W7E0	RASC 2005-KS11 M2 TSFR1M+74.448BP	Securitized	6.08971	12/25/2035	USD	16273.38	97.3228	15,837.70	0.12	USD
76110W7R1	RASC 2005-EMX5 A3 TSFR1M+77.448BP	Securitized	6.11971	12/25/2035	USD	90389.23	87.3078	78,916.84	3.67	USD
76110WJ31	RASC 2004-KS11 M1 1MLIB+56BP	Securitized	6.29971	12/25/2034	USD	2420.44	99.6540	2,412.07	0.45	USD
76112B3F5	RASC 2006-SF1 M1 TSFR1M+71.448BP	Securitized	6.05971	9/25/2045	USD	865123.26	97.0111	839,265.15	3.02	USD
76112BF54	RASC 2006-SF1 M1 TSFR1M+71.448BP	Securitized	6.05971	6/25/2044	USD	21009.27	83.5040	17,543.57	2.96	USD
76112BH60	RAMP 2005-EFC5 M3 TSFR1M+57.448BP	Securitized	6.14971	10/25/2035	USD	20740.75	98.6467	20,460.07	0.67	USD
76112BT91	RAMP 2006-KS1 AF3 TSFR1M+42.448BP	Securitized	6.09971	1/25/2036	USD	352625.92	92.5840	326,475.22	4.42	USD
784208AD2	SGMS 2006-FRE2 A2C TSFR1M+43.448BP	Securitized	5.77971	7/25/2036	USD	27465434.96	21.3097	5,852,796.30	5.52	USD
81375HAC3	SABR 2006-NC1 A3 TSFR1M+55.448BP	Securitized	5.99971	3/25/2036	USD	101574.32	89.7091	91,121.36	4.03	USD
81375WCT1	SABR 2006-NC1 A3 TSFR1M+78.048BP	Securitized	6.13471	1/25/2035	USD	17075.88	86.4948	14,769.75	3.67	USD
81375WFJ0	SABR 2005-FR4 M2 TSFR1M+107.448BP	Securitized	6.41971	1/25/2036	USD	27855.73	91.3000	25,432.27	1.15	USD
81375WFU5	SABR 2005-FR3 M1 TSFR1M+77.448BP	Securitized	6.11971	8/25/2035	USD	103599.32	80.1848	83,070.90	2.59	USD
81375WHH2	CBASS 2006-CB1 AF2	Securitized	5.736	1/25/2036	USD	40914.89	80.4733	32,925.57	5.47	USD
813765AB0	SABR 2006-FR3 A2 TSFR1M+39.448BP	Securitized	5.73971	5/25/2036	USD	3995513.47	51.8856	2,073,095.73	5.64	USD
813765AC8	SABR 2006-FR3 A2 TSFR1M+39.448BP	Securitized	5.95971	5/25/2036	USD	830336.76	51.8838	430,810.18	5.65	USD
81376YAC5	SABR 2006-FR3 A2 TSFR1M+20.448BP	Securitized	5.63971	7/25/2036	USD	185099.78	34.7943	64,404.17	5.38	USD
81376YAD3	SABR 2006-HE1 A2C TSFR1M+43.448BP	Securitized	5.77971	7/25/2036	USD	180990.51	34.7935	62,972.95	5.38	USD
81376YAE1	SABR 2006-HE1 A2D TSFR1M+59.448BP	Securitized	5.93971	7/25/2036	USD	620538.89	34.7918	215,896.34	5.38	USD
81879MAE9	SGMS 2005-OPT1 M2 TSFR1M+78.948BP	Securitized	6.13471	10/25/2035	USD	438116.15	94.6043	414,476.54	1.59	USD
83611MNJ3	SVHE 2006-2 M2 TSFR1M+63.948BP	Securitized	5.98471	3/25/2036	USD	73857.97	99.3085	73,347.25	0.49	USD
83611MPJ1	SVHE 2006-OPT3 2A4 TSFR1M+61.448BP	Securitized	5.95971	6/25/2036	USD	4813919.36	97.3315	4,685,461.37	0.99	USD
83612NAC9	SVHE 2007-WMC1 3A1 TSFR1M+22.448BP	Securitized	5.56971	2/25/2037	USD	269405.22	27.9908	75,408.54	3.56	USD
83612NAD7	SVHE 2007-WMC1 3A2 TSFR1M+29.448BP	Securitized	5.63971	2/25/2037	USD	377331.15	28.1567	106,243.89	4.43	USD
83612TAB8	SVHE 2007-OPT1 2A1 TSFR1M+19.448BP	Securitized	5.53971	6/25/2037	USD	36753.95	64.8726	23,843.23	6.02	USD
83613DAD8	SVHE 2007-OPT2 2A3 TSFR1M+29.448BP	Securitized	5.63971	7/25/2037	USD	1311521.86	88.3624	1,158,891.54	4.04	USD
83613FAC5	SVHE 2007-OPT5 2A2 TSFR1M+106.448BP	Securitized	6.40971	10/25/2037	USD	215429.55	73.8120	159,012.75	6.12	USD
84751NAE4	SVHE 2006-DC3 A2D TSFR1M+41.448BP	Securitized	5.75971	11/25/2037	USD	611129.5	55.2587	337,701.91	5.57	USD

84751PFW4	SURF 2005-BC2 M3 TSFR1M+108.948BP	Securitized	6.43471	12/25/2035	USD	60581.86	98.3318	59,571.24	1.30	USD
84751PKW8	SURF 2005-AD1 A1 TSFR1M+103.948BP	Securitized	6.05971	12/25/2036	USD	913611.08	94.9330	867,318.32	0.87	USD
84751XAC6	SURF 2007-1A1 A1 TSFR1M+104.448BP	Securitized	5.75971	9/25/2037	USD	7465360.43	66.9562	4,998,522.41	5.50	USD
84752EAD5	SURF 2007-1A1 A1 TSFR1M+104.448BP	Securitized	5.72971	4/25/2037	USD	110175.69	72.5953	79,982.37	5.55	USD
86358BAT9	SAIL 2005-BNC1 A1 TSFR1M+104.448BP	Securitized	5.87971	2/25/2037	USD	202590.44	96.6288	195,760.61	0.46	USD
86358EC87	SAIL 2005-BNC1 A1 TSFR1M+104.448BP	Securitized	5.83971	3/25/2036	USD	67291.76	97.8019	65,812.65	0.61	USD
86358ECL8	SAIL 2005-BNC1 A1 TSFR1M+104.448BP	Securitized	6.58471	7/25/2033	USD	17534.5	100.8656	17,686.27	1.66	USD
86358EMA1	SAIL 2004-8 M2 TSFR1M+104.448BP	Securitized	6.38971	9/25/2034	USD	211032.63	89.3502	188,558.16	0.94	USD
86358ENJ1	SAIL 2004-BNC2 M1 TSFR1M+138.948BP	Securitized	6.73471	12/25/2034	USD	1138113.46	96.7801	1,101,467.46	3.97	USD
86358ESN7	SAIL 2005-4 M4 TSFR1M+101.448BP	Securitized	6.35971	5/25/2035	USD	304813.26	97.5555	297,362.10	1.50	USD
86358EZIP4	SAIL 2005-11 A3 TSFR1M+71.448BP	Securitized	6.05971	1/25/2036	USD	69281.87	97.0354	67,227.93	1.40	USD
86359BMW8	WITTEL 2007-1A1 TSFR1M+71.448BP	Securitized	6.05971	4/25/2034	USD	83835.69	97.0498	81,362.38	-0.04	USD
86359DVX2	SASC 2005-AK1 M2 TSFR1M+80.448BP	Securitized	6.14971	9/25/2035	USD	323632.96	93.7967	303,557.10	2.95	USD
86359RAD8	SASC 2005-BC1 A1 TSFR1M+145.448BP	Securitized	5.79971	12/25/2036	USD	40416.56	93.4760	37,779.78	1.66	USD
86360RAA1	SASC 2006-EQ1A A1 TSFR1M+24.948BP 144A	Securitized	5.72971	7/25/2036	USD	482669.92	99.5446	480,471.70	0.37	USD
863613AA3	SASC 2007-MN1A A1 TSFR1M+34.448BP 144A	Securitized	5.68971	1/25/2037	USD	1720626.09	57.1645	983,586.44	5.74	USD
86361GAC0	SASC 2006-DC2 A3 TSFR1M+36.448BP	Securitized	5.60971	9/25/2036	USD	37730.12	95.2921	35,953.80	1.90	USD
86361KAC1	SASC 2006-DC2 A3 TSFR1M+36.448BP	Securitized	5.60971	9/25/2036	USD	26269.73	97.5259	25,619.78	0.76	USD
86364LAA0	SASC 2007-WF2 A1 TSFR1M+111.448BP	Securitized	7.45971	8/25/2037	USD	72087.78	99.1770	71,494.50	0.73	USD
86364LAC6	SASC 2007-WF2 A3 TSFR1M+101.448BP	Securitized	7.25971	8/25/2037	USD	26007.97	98.6473	25,656.15	0.87	USD
93364EAA2	WITTEL 2007-TIL3 IA TSFR1M+32.048BP	Securitized	5.68471	5/25/2037	USD	5315366.97	92.4775	4,915,520.62	3.60	USD
93364EAD6	WMHE 2007-HE3 2A3 TSFR1M+35.448BP	Securitized	5.69971	5/25/2037	USD	995987.3	88.0385	876,852.08	6.34	USD
9497EUAK3	WITTEL 2000-1 M3 TSFR1M+60.048BP	Securitized	5.95471	5/25/2036	USD	44310.64	99.8825	44,258.56	0.15	USD
32115BAA8	FNLC 2007-1 A1 TSFR1M+18.448BP 144A	Securitized	5.52971	8/25/2037	USD	41425.1	49.4756	20,495.30	5.83	USD
68389FKR4	COMET 2000-1 M1 TSFR1M+65.448BP	Securitized	5.99971	1/25/2036	USD	300000	91.0198	273,059.28	3.24	USD
68400DAE4	COMET 2000-1 M1 TSFR1M+65.448BP	Securitized	5.59971	1/25/2037	USD	47465.77	57.7113	27,393.10	6.15	USD
007036VE3	TSFR1M+65.448BP WM33 WC5.6670	Securitized	4.766906	2/25/2036	USD	76166.97	62.0938	47,294.97	3.28	USD
02150VAA3	CWALT 2007-HY7C A1 TSFR1M+39.448BP	Securitized	5.73971	8/25/2037	USD	307803.6	85.3107	262,589.34	-0.40	USD
02150QAK2	CWALT 2007-HY4 4A1 WM37 WC6.	Securitized	4.441022	6/25/2047	USD	38946.14	91.2252	35,528.69	3.78	USD
05530VAP4	BCAP 2007-AA3 2A1B TSFR1M+41.448BP	Securitized	5.75971	5/25/2047	USD	26185.29	92.5279	24,228.70	1.95	USD
05531AAA2	BCAP 2007-AA3 A1 TSFR1M+141.448BP	Securitized	6.75971	9/25/2047	USD	49495.48	83.7866	41,470.59	7.23	USD
05530VAN9	BCAP 2007-AA3 2A1A TSFR1M+55.448BP	Securitized	5.89971	5/25/2047	USD	168812.51	97.2393	164,152.02	4.57	USD
05532LAD1	BCAP 2009-RR14 2A2 WM36 WC5.3962 144A	Securitized	3.96355	7/26/2036	USD	14684.7	85.4958	12,554.81	4.07	USD
05533JBE2	BCAP 2010-RR11 5A3 WM37 WC5.5204 144A	Securitized	4.79478	3/27/2037	USD	203049.84	81.4227	165,328.56	3.73	USD
05532TAD4	BCAP 2010-RR1 1A4 WM37 WC2.9327 144A	Securitized	4.56435	3/26/2037	USD	49313.42	78.0651	38,496.59	3.88	USD
05946XRT2	BAFC 2005-B 1A1 WM35 WC3.0731	Securitized	5.434287	4/20/2035	USD	44021.83	87.5594	38,545.23	1.94	USD
05948XS93	BOAMS 2004-A 2A1 WM33 WC5.4235 ARM	Securitized	5.623754	2/25/2034	USD	59357.06	94.3911	56,027.77	1.54	USD
05949A4R8	BOAMS 2005-D 2A7 WM33 WC5.0383 A	Securitized	5.446528	5/25/2035	USD	190690.58	86.1512	164,282.18	3.20	USD
05950PAL7	BAFC 2006-H 4A2 WM37 WC5.9945	Securitized	4.788766	9/20/2046	USD	31139.69	85.9400	26,761.46	2.19	USD
05950PAU7	BAFC 2006-H 0A1 TSFR1M+140.448BP	Securitized	5.83315	10/20/2036	USD	70746.27	73.1409	51,744.49	4.30	USD

059522AG7	BAFC 2007-C 7A5 TSFR1M+71.448BP	Securitized	6.05315	5/20/2047	USD	24267.63	91.2090	22,134.25	2.60	USD
05990TAB3	BAFC 2015-R2 1A2 WM44 WC4.9474 144A	Securitized	4.980582	8/27/2036	USD	5874186.38	93.7654	5,507,955.53	1.99	USD
07384M2E1	BSARM 2004-2 12A2 WM34 WC2.901 WC6.2F	Securitized	4.742837	11/25/2034	USD	34287.64	94.1416	32,278.93	2.14	USD
07384M4C3	BSARM 2005-9 1A2 WM35 WC5.0491 WC6.1F11	Securitized	4.968188	1/25/2035	USD	5406.83	91.5875	4,951.98	3.20	USD
07384MC67	BSARM 2005-9 1A2 WM35 WC5.0491 WC6.2A	Securitized	5.034812	2/25/2034	USD	24765.5	88.9700	22,033.87	2.43	USD
07384MM25	BSARM 2004-2 12A2 WM34 WC2.901	Securitized	4.328248	5/25/2034	USD	17436.67	87.6424	15,281.92	4.19	USD
07384MZV7	BSARM 2005-8 1A1 NON AGENCY ARM	Securitized	6.008325	1/25/2034	USD	25509.42	97.4343	24,854.94	2.22	USD
073866BN4	DELTA 2000-K1 ZLZ1 WM35 WC6.8703	Securitized	4.32381	8/25/2036	USD	216224.34	67.2400	145,389.14	4.25	USD
07386HB83	DELTA 2000-1 Z1A2 ARM WM35 WC6	Securitized	4.53099	2/25/2036	USD	165433.97	67.1087	111,020.59	3.55	USD
07386HC25	DELTA 2000-1 Z2A1 WM35 WC6.0683	Securitized	4.59654	2/25/2036	USD	16846.66	81.7139	13,766.07	2.28	USD
07386HH46	DELTA 2000-2 11A1 TSFR1M+55.449BP	Securitized	5.89971	4/25/2036	USD	59732.69	86.6639	51,766.69	2.33	USD
07386HQ87	DELTA 2005-5 1A2 WM35 WC5.8 WC6.4214	Securitized	4.609626	5/25/2036	USD	293438.5	47.1732	138,424.33	3.39	USD
07386HSY8	BALTA 2005-4 23A1 AS WM35 WC5.8	Securitized	5.310204	5/25/2035	USD	36630.37	93.2021	34,140.29	1.63	USD
07386HZG9	DELTA 2005-10 Z3A1 WM35 WC 7.0447	Securitized	5.041446	1/25/2036	USD	1902355.13	88.7501	1,688,341.13	2.79	USD
07387AAV7	BSARM 2005-3 1A1 WM35 WC4.3484 ARM	Securitized	6.330167	6/25/2035	USD	754.07	90.1296	679.64	0.26	USD
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	Securitized	7.67	10/25/2035	USD	137717.62	91.5362	126,061.41	2.08	USD
07387AET8	BSARM 2005-10 A3 WM35 WC5.0491 ARM	Securitized	6.227884	10/25/2035	USD	21384.69	94.2825	20,162.02	1.33	USD
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Securitized	6.023396	2/20/2036	USD	73651.5	91.9172	67,698.43	1.30	USD
05949CCA2	BOAMS 2005-F 2A2 WM35 WC5.2671	Securitized	5.546242	7/25/2035	USD	5149.24	90.9635	4,683.93	2.12	USD
05954DAR7	BAFC 2007-E 8A1 WM39 WC2.9977	Securitized	4.333119	9/20/2047	USD	63922.22	80.9995	51,776.67	4.75	USD
07387ADM4	BSARM 2005-6 5A1 WM35 WC5.5593	Securitized	5.487041	8/25/2035	USD	4376.4	86.5943	3,789.71	0.91	USD
07387AGE9	BSARM 2005-12 Z3A1 ARM WM35 WC	Securitized	4.818529	2/25/2036	USD	30505.42	88.0591	26,862.80	4.45	USD
073881AA2	BSARM 2007-3 1A1 WM37 WC5.90	Securitized	4.406129	5/25/2047	USD	84220.83	87.0271	73,294.95	5.23	USD
07402FAA3	BSSP 2007-R6 1A1 ARM	Securitized	5.15885	1/26/2036	USD	282263.25	73.5900	207,717.55	2.22	USD
07401EAC3	BSARM 2007-2 2A1 TSFR12M+259BP	Securitized	8.06497	12/25/2046	USD	276850.82	79.5355	220,194.79	4.63	USD
12645QCY2	CSMC 2011-6R 4A2 WM37 WC3.0446 144A	Securitized	4.53517	4/28/2037	USD	140507.95	91.3670	128,377.86	3.96	USD
126670JD1	CWHL 2005-1M3 A3 TSFR1M+61.448BP	Securitized	5.95971	3/25/2036	USD	664458.47	99.9743	664,287.37	1.48	USD
126670JY5	CWHL 2005-HYB9 3A2A TSFR12M+246.513BP	Securitized	7.8838	2/20/2036	USD	8458.24	83.2711	7,043.27	1.92	USD
12667GZX4	CWALT 2005-36 3A1 AS ARM WM35	Securitized	4.206317	8/25/2035	USD	107485.41	88.9643	95,623.63	4.10	USD
12668AXF7	CWALT 2005-63 3A1 ARM WM35 WC	Securitized	4.624935	11/25/2035	USD	43689.02	87.9987	38,445.76	3.23	USD
1266943Y2	CWHL 2006-HYB3 2A1A ARM WM36	Securitized	4.545023	5/20/2036	USD	25652.86	91.3592	23,436.25	3.62	USD
126694UT3	CWHL 2005-31 1A2 WM35 WC6.281600	Securitized	4.720627	1/25/2036	USD	23193.51	90.7265	21,042.65	2.96	USD
12669FM26	CWHL 2004-12 3A1 WM34 WC3.3454	Securitized	5.761005	8/25/2034	USD	1761875.59	95.3157	1,679,344.05	1.97	USD
12669FN41	CWHL 2004-12 10A1 WM34 WC7.0554	Securitized	6.246968	8/25/2034	USD	17890.78	90.0262	16,106.39	0.73	USD
12669FXJ7	CWHL 2004-7 2A1 ARM WM34 WC4.82	Securitized	5.586365	6/25/2034	USD	350192.33	88.3658	309,450.32	1.77	USD
161630CF3	CHASE 2007-A1 13A1 WM36 WC6.2425 ARM	Securitized	4.520467	3/25/2037	USD	18499.9	90.5138	16,744.96	3.62	USD
16163CAN2	CHASE 2006-A1 4A1 WM36 WC6.2934 ARM	Securitized	4.359665	9/25/2036	USD	547309.67	77.3723	423,466.30	3.94	USD
1266944F2	CWHL 2006-HYB3 3A1B ARM WM36 WC6.3684	Securitized	3.958621	5/20/2036	USD	75998.66	91.7751	69,747.86	4.38	USD
126694BS6	CWHL 2005-HYB6 5A1 ARM WM35 WC5.7799	Securitized	3.681372	10/20/2035	USD	1942.61	91.5599	1,778.65	0.47	USD
12669F6Z1	CWHL 2004-22 A3 ARM WM34 WC6.2A	Securitized	4.711649	11/25/2034	USD	32054.49	89.9395	28,829.66	3.15	USD
17307GT57	CMLTI 2005-10 1A2A WM35 WC6.	Securitized	4.186041	12/25/2035	USD	63099.84	60.8850	38,418.33	4.06	USD
17307GTJ7	CMLTI 2005-3 ZAZA WM35 WC6.0453	Securitized	5.731169	8/25/2035	USD	5392.92	93.1730	5,024.75	1.53	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	Securitized	7.78	10/25/2035	USD	37595.49	95.9789	36,083.72	1.48	USD
17307GW95	CMLTI 2005-11 A3 1YTCM+240	Securitized	7.86	11/25/2035	USD	9642.08	94.2324	9,085.96	0.13	USD

17312VAE8	CMLTI 2007-6 1A3A ARM	Securitized	4.283717	10/25/2046	USD	73712.33	84.3981	62,211.78	2.44	USD
17313FAR3	CMLTI 2007-AR8 2A1A WM37 WC6	Securitized	5.148824	7/25/2037	USD	361357.09	85.4549	308,797.30	3.63	USD
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.	Securitized	4.559652	9/25/2037	USD	211907.04	88.5682	187,682.32	3.74	USD
25160HAM7	DMARC 2014-RS1 4A1 TSFR1M+35.448BP 144A	Securitized	4.58699	11/27/2036	USD	36365.92	99.3359	36,124.41	0.66	USD
17318DAL6	CMLTI 2011-2 3A2 WM37 WC6.3343 144A	Securitized	4.04574	9/25/2037	USD	11472.06	96.1040	11,025.11	0.90	USD
22944JDG3	CSMC 2010-18R 4A4 WM38 WC2.8812 144A	Securitized	3.5	4/26/2038	USD	104767.98	96.6076	101,213.78	0.64	USD
32051GH65	FHAMS 2005-AA11 2A1 WM35 WC2.702000	Securitized	4.725206	1/25/2036	USD	123588.27	48.7077	60,197.04	2.24	USD
32051GV44	FHAMS 2006-AA1 2A1 WM36 WC2.576000	Securitized	6.121398	4/25/2036	USD	47386.19	81.4206	38,582.11	1.53	USD
32056JAE4	FHAMS 2007-AR5 2A2 WM37 WC5.0632	Securitized	5.664145	11/25/2037	USD	14977.78	75.0530	11,241.28	3.52	USD
36185MBJ0	GMACM 2005-AR6 2A1 WM35 WC5.4552 ARM	Securitized	3.643081	11/19/2035	USD	81311.38	77.5264	63,037.77	4.96	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.057332	9/25/2035	USD	63014.9	92.3049	58,165.86	2.93	USD
362341SF7	GSR 2005-AR6 4A5 WM35 WC4.8047 ARM	Securitized	5.545888	9/25/2035	USD	21547.04	86.1324	18,558.99	1.95	USD
362341WX3	GSR 2005-AR7 1A1 WM35 WC5.6724 ARM	Securitized	5.779827	11/25/2035	USD	83633.59	51.6185	43,170.40	0.92	USD
36242DFP3	GSR 2004-11 1A1 WM34 WC4.0867 ARM	Securitized	5.970405	9/25/2034	USD	22104.17	98.6826	21,812.97	1.40	USD
36242DH71	GSR 2005-AR2 2A1 WM35 WC5.0278 ARM	Securitized	5.097586	4/25/2035	USD	13742.69	88.3231	12,137.97	2.38	USD
362480AD7	GSCC 2006-2 A1 TSFR1M+47.448BP	Securitized	5.81971	5/25/2036	USD	55267.93	93.2199	51,520.68	1.05	USD
41161PPB3	HVMTL 2005-8 A1A TSFR1M+108.8268BP	Securitized	6.25718	7/19/2045	USD	23391.76	82.2745	19,245.46	5.71	USD
41161PWU3	HVMTL 2005-14 A1A WM33 WC5.5723	Securitized	6.57496	12/19/2035	USD	9343.82	93.5645	8,742.50	0.42	USD
41161PWV1	HVMTL 2005-14 A1A WM33 WC2.0632	Securitized	4.53705	12/19/2035	USD	68832.15	50.9265	35,053.80	2.90	USD
41162DAD1	HVMTL 2006-12 2A13 TSFR1M+59.448BP	Securitized	5.93315	12/19/2036	USD	2571545.44	93.7179	2,409,998.13	4.89	USD
45660LLP2	INDX 2005-AR7 4A1 ARM WM33 WC5	Securitized	4.769837	6/25/2035	USD	15670.67	88.0563	13,799.01	3.42	USD
45660LQJ1	INDX 2005-AR11 A4 ARM WM35 WC6.096	Securitized	3.804163	8/25/2035	USD	478867.98	72.2405	345,936.81	4.76	USD
45660LVM8	INDX 2005-AR15 A2 ARM WM35 WC5.9465	Securitized	3.97903	9/25/2035	USD	47964.92	79.1932	37,984.94	4.38	USD
45660LXA2	INDX 2005-AR19 A1 ARM WM35 WC5.894	Securitized	3.704694	10/25/2035	USD	473422.53	78.1776	370,110.42	4.70	USD
45660LYW3	INDB 2005-1 A1 TSFR1M+71.448BP	Securitized	6.05971	11/25/2035	USD	120140.65	57.6117	69,215.07	5.30	USD
45661EGK4	INDX 2006-AR9 3A3 ARM WM36 WC6.3683	Securitized	3.537063	6/25/2036	USD	700969.45	83.8962	588,086.52	5.15	USD
45662BAD1	INDA 2006-AR1 A3 ARM WM36 WC6.3208	Securitized	3.6963	8/25/2036	USD	1278031.45	76.2540	974,549.46	6.38	USD
466247EA7	JPMMT 2004-A4 3A1 ARM WM34 WC4.6	Securitized	6.914504	9/25/2034	USD	57429.12	92.7540	53,267.78	0.62	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	Securitized	6.394429	4/25/2035	USD	913.51	96.8646	884.87	0.29	USD
466247YP2	JPMMT 2005-A8 2A3 WM35 WC5.3716 ARM	Securitized	5.020889	11/25/2035	USD	24883.55	79.6426	19,817.92	2.68	USD
466286AV3	JPALT 2000-A7 2A7 WM37 WC6.247200	Securitized	4.59966	12/25/2036	USD	3768.28	91.8126	3,459.76	1.89	USD
46629DBA2	JPMMT 2006-A7 3A2 WM36 WC6.1944 ARM	Securitized	5.483112	1/25/2037	USD	6946.93	81.0068	5,627.48	3.22	USD
466309AC5	JPALT 2008-R4 2A1 TSFR1M+61.448BP 144A	Securitized	5.93936	6/27/2037	USD	1351145.41	65.3656	883,184.17	-6.07	USD
46630GAA3	JPMMT 2007-A1 1A1 WM34 WC4.2632 ARM	Securitized	5.77047	7/25/2035	USD	40969.39	94.3505	38,654.83	1.52	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	Securitized	5.51369	7/25/2035	USD	89826	97.0478	87,174.19	1.70	USD

46631JAN8	JPMINT 2007-A1 JAS WM37 W66.1474	Securitized	5.482645	6/25/2037	USD	57954.86	74.0717	42,928.15	3.33	USD
57645RAA9	MAIN 2007-T11 A1 TSFR1M+50.448BP	Securitized	5.93971	5/25/2037	USD	85162.33	40.5184	34,506.41	5.00	USD
59020U4S1	MLCC 2006-1 2A1 WM35 WC5.6281 ARM	Securitized	5.679203	2/25/2036	USD	15464.96	96.9300	14,990.19	2.24	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	Securitized	5.91971	4/25/2029	USD	9958.89	91.8482	9,147.06	2.23	USD
59020UGF6	MLCC 2004-D A1 TSFR1M+77.448BP	Securitized	6.11971	9/25/2029	USD	2641.84	97.1610	2,566.84	0.13	USD
59020UL37	MLCC 2005-3 1A TSFR1M+36.4BP	Securitized	5.53114	11/25/2035	USD	23256.71	94.8353	22,055.57	1.30	USD
59023MAT7	MAIN 2007-A1 A3 TSFR1M+43.448BP	Securitized	5.77971	1/25/2037	USD	104301.77	28.2578	29,473.39	4.23	USD
59024FAF1	MAIN 2007-A2 A3C TSFR1M+31.448BP	Securitized	6.05971	3/25/2037	USD	742501.96	24.1775	179,518.63	4.88	USD
61745M4N0	MSM 2005-3A1 WM35 WC3.754000	Securitized	3.582519	7/25/2035	USD	991793.34	85.5435	848,415.03	4.69	USD
61746WB90	MSDWC 2003-HYB1 A3 WM33 WC5.0107	Securitized	6.221827	3/25/2033	USD	15077.51	83.8485	12,642.27	0.98	USD
617487AF0	MSM 2006-16AX 3A1 TSFR6M+167.826BP	Securitized	7.00391	11/25/2036	USD	215581.84	33.4890	72,196.22	5.10	USD
61748HGR6	MSM 2004-11AR 1A1 TSFR1M+43.448BP	Securitized	5.77971	1/25/2035	USD	13266.16	91.5560	12,145.96	-0.05	USD
61749LAR2	MSM 2006-8AR 6A1 WM36 WC2.3681	Securitized	7.210522	6/25/2036	USD	20519.21	94.3640	19,362.75	0.69	USD
61751GAD9	MSM 2007-JAX ZAS TSFR1M+77.448BP	Securitized	5.91971	2/25/2037	USD	98764.34	20.7785	20,521.74	4.56	USD
61754HAD4	MSM 2007-A2 A3B TSFR1M+83.448BP	Securitized	6.17971	4/25/2037	USD	202578.23	26.5091	53,701.69	5.25	USD
61759FAU5	MSRR 2010-R4 4B TSFR1M+34.448BP 144A	Securitized	4.302951	2/26/2037	USD	90879.86	87.4473	79,471.97	4.51	USD
61759HAZ0	MSRR 2010-R3 3B 1M1D1T Z2B 144A	Securitized	3.479432	3/26/2037	USD	48389.89	95.6505	46,285.16	0.00	USD
65535VSE9	NAA 2006-AR1 4A ARM WM35 WC5.9631	Securitized	7.323687	2/25/2036	USD	199980.42	77.8313	155,647.41	0.20	USD
74922XAA5	NALI 2000-QA11 A1 TSFR1M+45.448BP	Securitized	5.79971	12/25/2036	USD	166747.76	96.7579	161,341.56	5.91	USD
76110HT90	RALI 2005-QA2 NB2 WM35 WC5.4972 ARM	Securitized	4.74454	2/25/2035	USD	143848.95	84.6336	121,744.53	4.90	USD
761118TR9	RALI 2000-QA2 ZAI ARM WM35 WC6	Securitized	0	2/25/2036	USD	90610.17	82.5656	74,812.87	5.46	USD
78473NAF0	STARM 2007-1 3A2 WM37 WC6.4073	Securitized	6.037355	2/25/2037	USD	79019.04	86.3285	68,215.94	0.22	USD
863579CB2	SARM 2007-T11 IA ARM WM37 WC6.224	Securitized	5.91292	10/25/2034	USD	5609.21	89.7616	5,034.92	1.01	USD
863579Q43	SARM 2006-1 6A1 WM36 WC2.643	Securitized	4.889657	2/25/2036	USD	149829.72	72.1051	108,034.92	3.63	USD
86359LEW5	SAMI 2004-AR0 A2 TSFR1M+81.448BP	Securitized	6.15315	2/19/2035	USD	49258.08	89.7135	44,191.13	1.59	USD
86359LRY7	SAMI 2005-AR8 A2 12MTA+148BP	Securitized	6.53792	2/25/2036	USD	211124.91	82.5172	174,214.36	5.28	USD
86361JAB6	SARM 2006-8 1A2 ARM WM36 WC	Securitized	4.215587	9/25/2036	USD	1541439.37	68.0584	1,049,078.36	3.67	USD
86361PAA4	SARM 2006-9 1A1 WM37 WC2.8836	Securitized	4.512137	10/25/2036	USD	78548.95	48.8659	38,383.67	4.94	USD
86364CAF9	SARM 2007-0 3A1 WM37 WC6.234 ARM	Securitized	4.622686	7/25/2037	USD	3228.23	59.5354	1,921.94	4.69	USD
88522YAB5	TMST 2007-4 2A1 WM37 WC6.4768 ARM	Securitized	4.045735	9/25/2037	USD	7850.89	98.1236	7,703.58	1.27	USD
92922FAS7	WAMU 2003-AR8 A ARM WM33 WC4.617	Securitized	5.593869	8/25/2033	USD	89042.87	91.6057	81,568.36	2.32	USD
92925GAJ2	WAMU 2006-AR16 3A3 WM36 WC5.5005	Securitized	4.061768	12/25/2036	USD	66346.09	84.6377	56,153.80	4.86	USD
92926UAA9	WAMU 2007-T11Z 1A1 WM35 WC6.002	Securitized	4.208645	12/25/2036	USD	607580.34	86.5695	525,979.38	4.72	USD
92977YBR1	WMLT 2005-B 4A1 WM35 WC5.7515 ARM	Securitized	6.321996	10/20/2035	USD	9437.58	94.2265	8,892.70	0.22	USD
93362FAF0	WAMU 2006-AR8 2A1 WM36 2.7894	Securitized	4.483099	8/25/2036	USD	48143.84	88.8127	42,757.85	4.09	USD
94984MAM6	WFMB 2006-AR14 2A1 WM36 WC2.881700	Securitized	6.362634	10/25/2036	USD	124255.95	87.4149	108,618.18	1.35	USD
94984UAE6	WALC 2007-TA1 ZAI WM37 WC2.0702	Securitized	6.863096	7/25/2037	USD	20349.4	88.8864	18,087.86	1.75	USD
02146YAC0	CWALT 2006-OA9 2A1A TSFR1M+32.448BP	Securitized	5.66315	7/20/2046	USD	22418.81	79.5719	17,839.07	5.08	USD
02147DAB7	CWALT 2006-OA11 A1B TSFR1M+49.448BP	Securitized	5.83971	9/25/2046	USD	168359.43	91.9201	154,756.09	3.91	USD
02147CAF0	CWALT 2006-OA8 2A3 TSFR1M+49.448BP	Securitized	5.83971	7/25/2046	USD	30446.06	99.2406	30,214.84	2.12	USD

02151WAA0	CWALT 2007-OA11 A1A 1YCMT+139	Securitized	6.53277	11/25/2047	USD	1229310.05	80.3906	988,249.85	4.51	USD
02151WAT9	CWALT 2007-OA11 A1A 1YCMT+139BP	Securitized	6.40277	11/25/2047	USD	442551.62	80.3584	355,627.45	4.51	USD
02660KAA0	AHMA 2006-5 A1 1YCMT+92	Securitized	6.07277	11/25/2046	USD	472732.44	24.9211	117,810.22	4.75	USD
02660LAB6	AHMA 2006-5 A1A 1YCMT+92BP	Securitized	5.66971	10/25/2046	USD	333964.16	54.8473	183,170.40	4.36	USD
02660XAD6	AHMA 2006-5 A1A 1YCMT+92BP	Securitized	5.83971	9/25/2046	USD	305845.28	88.3121	270,098.42	4.66	USD
05531CAA8	BCAP 2008-IND1 A1 TSFR1M+251.448BP	Securitized	7.85971	10/25/2047	USD	8284867.14	73.4084	6,081,790.07	5.23	USD
07401NAP4	BSMF 2006-AR5 2A1 TSFR1M+49.448BP	Securitized	5.83971	1/25/2037	USD	46334.9	91.0554	42,190.41	5.44	USD
12667GCH4	CWALT 2005-14 1A1 TSFR1M+55.448BP	Securitized	5.89812	5/25/2035	USD	596843.06	90.1181	537,863.63	4.08	USD
12667GME0	CWALT 2005-14 1A1 TSFR1M+61.448BP	Securitized	5.95971	6/25/2035	USD	64489.39	86.0308	55,480.76	3.27	USD
12667GRV7	CWALT 2005-14 1A1 TSFR1M+63.448BP	Securitized	5.97971	7/25/2035	USD	65494.34	86.1077	56,395.64	3.99	USD
12667GWF6	CWALT 2005-36 2A1A TSFR1M+73.448BP	Securitized	6.07971	8/25/2035	USD	72737.94	90.6728	65,953.55	6.69	USD
126680AA5	CWALT 2007-OA7 A1A TSFR1M+47.448BP	Securitized	5.81971	5/25/2047	USD	577557.04	90.7300	524,017.50	-0.49	USD
12668ACY9	CWALT 2005-51 3A2A 1YCMT+129	Securitized	6.44277	11/20/2035	USD	4004027.51	84.8679	3,398,135.66	4.05	USD
12668AGN9	CWALT 2005-56 1A1 TSFR1M+157.448BP	Securitized	6.91971	11/25/2035	USD	581531.31	89.5201	520,587.53	3.91	USD
12668AVL6	CWALT 2005-01 1A1 TSFR1M+63.448BP	Securitized	5.97971	12/25/2035	USD	471902.4	86.7845	409,538.19	4.55	USD
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	Securitized	6.15277	2/25/2036	USD	238957.66	88.8062	212,209.25	4.27	USD
12668RAA6	CWALT 2006-OA19 A1 TSFR1M+29.448BP	Securitized	5.63315	2/20/2047	USD	750826.4	76.7417	576,197.03	4.54	USD
126694YN2	CWALT 2005-3 2A2 TSFR1M+79.448BP	Securitized	6.13971	3/25/2036	USD	9176.38	26.4593	2,428.00	1.95	USD
12669GKG5	CWALT 2005-99 2A2BP	Securitized	6.23971	2/25/2035	USD	149404.06	83.7585	125,138.63	3.50	USD
12669GKH3	CWALT 2005-99 2A2BP	Securitized	6.19971	2/25/2035	USD	176296.8	83.4947	147,198.45	3.35	USD
12669GNP2	CWALT 2005-7 2A2BP	Securitized	6.07971	3/25/2035	USD	134675.26	84.6650	114,022.86	1.91	USD
12669GZQ7	CWALT 2005-3 4A2BP	Securitized	5.91971	5/25/2035	USD	41237.01	82.3046	33,939.96	3.33	USD
22540VK43	CSFB 2002-P1A A AMBAC	Securitized	6.056234	3/25/2032	USD	5900.38	92.6937	5,469.28	0.10	USD
23332UDX9	CSLA 2003-AR3 ZAZ TSFR1M+75.448BP	Securitized	6.09315	7/19/2045	USD	2952.12	12.3977	366.00	0.24	USD
25151XAA9	DBALT 2007-OA4 1A1A TSFR1M+49.448BP	Securitized	5.83971	8/25/2047	USD	171822.48	87.1659	149,770.66	4.31	USD
39538CAF9	GPMF 2006-AR7 1A32 TSFR1M+51.448BP	Securitized	5.85971	12/25/2046	USD	181493.4	93.2279	169,202.47	5.01	USD
39539LAH4	GPMF 2007-AR2 2A1 TSFR1M+51.448BP	Securitized	5.85971	5/25/2037	USD	1546108.96	93.9198	1,452,102.44	6.15	USD
41161PKF9	HVMLT 2004-11 3A2A TSFR1M+79.448BP	Securitized	6.13315	1/19/2035	USD	16876.46	92.7450	15,652.07	3.44	USD
41161PLR2	HVMLT 2005-2 2A1A TSFR1M+55.448BP	Securitized	5.89315	5/19/2035	USD	1126009.73	92.9649	1,046,794.27	2.93	USD
41161PYZ0	HVMLT 2005-16 3A1A TSFR1M+61.448BP	Securitized	5.95315	1/19/2036	USD	74434.84	60.7212	45,197.70	2.36	USD
41162DAA7	HVMLT 2006-12 1A1A TSFR1M+52.448BP	Securitized	5.86315	12/19/2036	USD	4658085.5	76.9010	3,582,112.47	6.30	USD
41162DAF6	HVMLT 2006-12 2A2A TSFR1M+49.448BP	Securitized	5.83315	1/19/2038	USD	21863.64	86.1907	18,844.42	4.09	USD
41162DAG4	HVMLT 2006-12 2A2B TSFR1M+61.448BP	Securitized	5.95315	1/19/2038	USD	24413.45	144.0503	35,167.64	0.54	USD
45660LEGO	INDX 2005-AR4 2A1A TSFR1M+67.448BP	Securitized	6.01971	3/25/2035	USD	25722.23	94.6518	24,346.55	3.17	USD
45661VAA4	INDX 2005-AR12 A1 TSFR1M+40.448BP	Securitized	5.83971	9/25/2046	USD	74789.54	83.9810	62,809.01	5.01	USD
45670LAA5	IMSC 2007-HOA1 A11 TSFR1M+47.448BP	Securitized	5.81971	7/25/2047	USD	179816.29	64.6900	116,323.23	5.47	USD
525221GM3	LXS 2005-9N 1A1 TSFR1M+38.448BP	Securitized	5.72971	2/25/2036	USD	3679496.6	88.3021	3,249,073.13	4.43	USD
525221KM8	LXS 2005-9N 1A1 TSFR1M+52.448BP	Securitized	5.91971	4/25/2046	USD	1468.65	168.7299	2,478.05	0.32	USD
525226AG1	LXS 2005-9N 1A1 TSFR1M+51.448BP	Securitized	5.85971	8/25/2046	USD	25572.32	98.7310	25,247.80	3.72	USD

52522DAM3	LXS 2000-10N A1A TSFR1M+40.448BP	Securitized	5.83971	11/25/2046	USD	8035152.95	84.6934	6,805,245.84	4.08	USD
52522DAN1	LXS 2000-10N A1A TSFR1M+50.448BP	Securitized	5.93971	11/25/2046	USD	8080.28	118.5514	9,579.29	0.48	USD
55027YAD0	LUM 2006-6 A1 TSFR1M+51.448BP	Securitized	5.85971	10/25/2046	USD	99110.48	86.5630	85,792.98	4.15	USD
55028BAG2	LUM 2006-7 2A1 TSFR1M+45.448BP	Securitized	5.79971	12/25/2036	USD	357752.7	85.3133	305,210.64	5.30	USD
74923LAA0	KALI 2007-20A1 TSFR1M+51.448BP	Securitized	5.85971	5/25/2047	USD	57610.68	86.4421	49,799.86	0.37	USD
75115LAA5	KALI 2007-20A1 TSFR1M+51.448BP	Securitized	5.95971	8/25/2037	USD	121570.44	89.7284	109,083.23	3.36	USD
761118EN4	TSFR1M+51.448BP	Securitized	5.75971	8/25/2035	USD	69053.92	72.9306	50,361.43	0.94	USD
761118KU1	TSFR1M+51.448BP	Securitized	6.25971	10/25/2045	USD	52989.57	77.3933	41,010.39	5.57	USD
863579QX9	SARM 2005-9 2A2A ARM 12MTA+140	Securitized	6.55277	5/25/2035	USD	204113	74.8784	152,836.57	3.95	USD
863579YR3	SARM 2005-19XS 1A1 TSFR1M+43.448BP	Securitized	5.77971	10/25/2035	USD	561506.45	91.1491	511,808.02	1.17	USD
86360JAF8	SAMI 2006-AR3 ZAZ TSFR1M+67.448BP	Securitized	5.97971	5/25/2046	USD	46721.32	57.8170	27,012.84	2.74	USD
86360JAN1	SAMI 2006-AR3 ZAZ TSFR1M+55.448BP	Securitized	5.89971	5/25/2046	USD	685158.96	34.0719	233,446.94	4.77	USD
86360KAF5	SAMI 2006-AR3 12A2 TSFR1M+51.448BP	Securitized	5.85971	5/25/2036	USD	414948.17	77.3811	321,091.38	4.44	USD
86360QAB1	SAMI 2006-AR3 ZAZ TSFR1M+49.448BP	Securitized	5.83971	6/25/2036	USD	1821873.79	96.2753	1,754,014.64	1.81	USD
86360UAF3	SAMI 2006-AR3 ZAZ TSFR1M+49.448BP	Securitized	5.83971	7/25/2046	USD	292216.92	68.3419	199,706.68	5.53	USD
86363DAH4	SAMI 2007-AR2 ZAZ TSFR1M+77.448BP	Securitized	5.71971	3/25/2037	USD	70489.31	37.9646	26,761.00	2.74	USD
86363NAC3	SAMI 2007-AR3 ZAZ TSFR1M+77.448BP	Securitized	5.87971	9/25/2047	USD	664156.7	81.7871	543,194.64	4.58	USD
86363NAY5	SAMI 2007-AR3 ZAZ TSFR1M+77.448BP	Securitized	5.64971	9/25/2047	USD	324745.43	87.5481	284,308.32	5.68	USD
86364MAD2	SAMI 2007-AR3 ZAZ TSFR1M+70.448BP	Securitized	5.81971	9/25/2047	USD	33241.91	88.3098	29,355.86	1.66	USD
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Securitized	6.35277	11/25/2042	USD	7263.26	92.5111	6,719.33	2.01	USD
92922F5W4	WAMU 2005-AR15 A1B2 TSFR1M+93.448BP	Securitized	6.27971	11/25/2045	USD	97848.58	87.3671	85,487.48	3.82	USD
92922FB64	WAMU 2004-AR13 A1B2 TSFR1M+109.448BP	Securitized	6.43971	11/25/2034	USD	215431.98	91.5510	197,230.04	2.06	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	6.19971	11/25/2034	USD	78222.33	93.3228	72,999.26	1.19	USD
92922FZF8	WAMU 2004-AR12 A2A TSFR1M+89.448BP	Securitized	6.23971	10/25/2044	USD	384988.3	94.0276	361,995.22	1.86	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	Securitized	5.99971	12/25/2045	USD	2343.28	97.3087	2,280.22	2.37	USD
92926WAA5	WAMU 2007-0A1A1A ARM 1YCMT+70	Securitized	5.85277	2/25/2047	USD	1131273.55	83.2946	942,289.78	4.10	USD
92927BAA0	WAMU 2007-0A6 1A 1YCMT+81	Securitized	5.96277	7/25/2047	USD	8705529.07	78.5163	6,835,261.06	4.30	USD
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	Securitized	6.15277	8/25/2046	USD	526962.67	91.1570	480,363.10	2.53	USD
93363QAC2	WAMU 2006-AR15 2A 12MTA+150BP	Securitized	6.65277	11/25/2046	USD	137652.86	86.8077	119,493.27	1.09	USD
93364BAB6	WAMU 2007-0A5 1A1B 1YCMT+75	Securitized	5.90277	6/25/2047	USD	29472.44	76.8949	22,662.79	5.25	USD
939336X40	WAMU 2005-AR1 A1A TSFR1M+75.448BP	Securitized	6.09971	1/25/2045	USD	85876.56	94.8860	81,484.86	3.16	USD
939355AD5	WMALT 2007-0A3 4A1 1YCMT+77	Securitized	5.92277	4/25/2047	USD	305691.67	76.7298	234,556.57	5.25	USD
939355BR3	WMALT 2007-0A3 4A2	Securitized	5.85277	4/25/2047	USD	209146.75	76.4666	159,927.37	5.23	USD
07336CAA1	BDS 2022-FL12 A TSFR1M+213.65BP 144A	Securitized	7.47517	8/19/2038	USD	3199969.75	100.5586	3,217,844.46	0.05	USD
08162DAE8	DMARK 2019-B15 A1 WM29 WC4.0618	Securitized	2.952	8/15/2057	USD	4565217	89.3677	4,079,828.52	4.59	USD
12433UAA3	BX 2018-GW A TSFR1M+109.701BP 144A	Securitized	6.42601	5/15/2035	USD	4000000	99.5925	3,983,698.80	0.03	USD
12652FAA0	CSMC 2017-CALI A 144A	Securitized	3.43134	11/10/2032	USD	1200000	84.9235	1,019,082.00	2.14	USD
12635WAA5	COMM 2016-787S A 144A	Securitized	3.545	2/10/2036	USD	1667000	94.5619	1,576,346.04	1.83	USD
23308LAA2	DBGS 2021-W52 A TSFR1M+150.928BP 144A	Securitized	6.83828	10/15/2036	USD	1000000	96.9823	969,822.50	-0.03	USD
20049AAA6	COMM 2020-CBM A1 144A	Securitized	2.314911	2/10/2037	USD	450000	97.0979	436,940.33	0.59	USD
36167RAA1	GCT 2021-GCT A TSFR1M+91.448BP 144A	Securitized	6.24348	2/15/2038	USD	5120000	82.5285	4,225,459.71	-0.42	USD

36251PBD5	GSMS 2016-GS3 WMB WM26 WC4.09 144A	Securitized	3.721772	10/10/2049	USD	5000000	88.0561	4,402,803.00	4.30	USD
36266DAA2	GSMS 2022-GTWY A TSFR1M+340BP 144A	Securitized	8.729	9/15/2027	USD	2600000	100.2249	2,605,847.92	0.07	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A	Securitized	7.8176	8/15/2039	USD	4500000	100.3530	4,515,884.55	0.03	USD
46592FAA1	JPMCC 2021-2NU A 144A	Securitized	1.97387	1/5/2040	USD	2940000	84.7346	2,491,197.53	3.25	USD
465981AA6	JPMCC 2023-CCDC A 144A	Securitized	7.23547	10/5/2040	USD	3200000	105.2371	3,367,587.84	3.41	USD
61764BAA1	MSC 2014-150E A 144A	Securitized	3.912	9/9/2032	USD	3180000	87.6500	2,787,270.00	2.86	USD
61770YAA3	MSC 2020-CNP A 144A	Securitized	2.50852	4/5/2042	USD	5000000	81.3175	4,065,872.50	4.89	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	Securitized	6.53848	11/15/2038	USD	1200000	96.2178	1,154,613.12	-0.06	USD
755931AA0	RCMT 2022-FL10 A TSFR1M+255.2BP 144A	Securitized	7.89723	10/25/2039	USD	3972752.15	100.4921	3,992,300.67	0.06	USD
92230AAA4	VASA 2021-VASA A TSFR1M+101.448BP 144A	Securitized	6.34348	7/15/2039	USD	1000000	92.6643	926,642.50	-0.07	USD
000367AA0	AASET 2018-1A A 144A	Securitized	3.844	1/16/2038	USD	1220370.76	72.1992	881,097.44	0.00	USD
00119VAN9	AGL 2020-6A AR TSFR3M+146.161BP 144A	Securitized	6.78617	7/20/2034	USD	4300000	100.2467	4,310,607.41	0.00	USD
055984AA6	BSPRT 2022-FL9 A TSFR1M+229.6BP 144A	Securitized	7.62484	7/15/2039	USD	7000000	100.3634	7,025,441.01	0.03	USD
03764DAH4	APID 2013-12A AR TSFR3M+134.161BP 144A	Securitized	6.67017	4/15/2031	USD	4264157.15	100.0438	4,266,025.53	0.00	USD
05602FAA5	BPCRE 2022-FL2 A 144A TSFR1M+240BP	Securitized	7.73192	1/16/2037	USD	818206.2	99.8820	817,240.82	0.03	USD
05876KAA3	BALLY 2021-16A A1 TSFR3M+139.161BP 144A	Securitized	6.71617	7/20/2034	USD	6500000	100.1144	6,507,436.98	0.00	USD
12669GXE6	CVRIL 2005-K1 2A1 VA SEQ WM25 144A	Securitized	6	3/25/2035	USD	27528.36	95.4681	26,280.81	1.50	USD
14687VAB8	CRVNA 2024-N2 A2 144A	Securitized	5.9	8/10/2027	USD	1700000	100.0876	1,701,489.37	0.67	USD
14688PAB0	CRVNA 2024-P2 A2	Securitized	5.63	11/10/2027	USD	2000000	100.0634	2,001,267.20	0.96	USD
14688PAC8	CRVNA 2024-P2 A3	Securitized	5.33	7/10/2029	USD	1000000	100.2161	1,002,160.90	2.22	USD
08763QAA0	BTNY2 2018-1A A1 TSFR3M+134.161BP 144A	Securitized	6.67111	4/30/2031	USD	4614711.02	100.0962	4,619,149.54	0.00	USD
17331KAD1	CITZN 2023-1 A3 144A	Securitized	5.84	1/18/2028	USD	2075000	100.4745	2,084,845.46	1.27	USD
204012AE8	CPLT 1987-A A5 SEQ ABS	Securitized	4.5	4/1/2029	USD	3438.7	98.7101	3,394.34	0.78	USD
26828HAA5	ECMC 2018-1A A SOFR30A+86.448BP 144A	Securitized	6.19983	2/27/2068	USD	4094525.27	99.6877	4,081,736.43	0.06	USD
29002QAJ8	ELMW7 2020-4A AR TSFR3M 144A	Securitized	6.94707	1/17/2034	USD	4800000	100.2566	4,812,318.53	0.00	USD
36318WAK6	GALXY 2013-15A ARR TSFR3M+123.161BP 144A	Securitized	6.56017	10/15/2030	USD	1888641.83	100.0650	1,889,869.45	0.00	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	Securitized	6.68017	7/15/2031	USD	4761926.56	100.0443	4,764,037.28	0.00	USD
380881FP2	GCCT 2022-4A A 144A	Securitized	4.31	9/15/2027	USD	2630000	98.6216	2,593,746.77	1.14	USD
393505X80	GT 1999-3 A8 SEQ WM25 WC9.35	Securitized	7.06	2/1/2031	USD	228911.85	87.6810	200,712.08	1.94	USD
48250LAW9	KKK 2005-K1 2A1 VA SEQ WM25 144A	Securitized	6.54017	7/15/2030	USD	7905112.51	100.1405	7,916,219.04	0.00	USD
50184NAR3	LCM 15A AR2 TSFR3M+126.161BP 144A	Securitized	6.58617	7/20/2030	USD	4347321.25	100.0989	4,351,620.66	0.00	USD
55284JAA7	MIL 2022-10A A TSFR1M+155BP 144A	Securitized	6.68867	2/19/2037	USD	2227925.85	99.3763	2,214,029.16	0.03	USD
55446MAA5	MAACH 2019-1 A 144A	Securitized	3.474	10/15/2039	USD	1343761.23	91.3523	1,227,556.92	1.80	USD
559924AA3	MAGNE 2023-39A A TSFR3M+155BP 144A	Securitized	6.87355	10/25/2033	USD	11500000	100.2098	11,524,124.82	0.00	USD
56564RAA8	MAPSL 2018-1A A 144A	Securitized	4.212	5/15/2043	USD	701583.48	95.0612	666,933.75	1.03	USD
57643QAG0	MARP 2005-2 1A2 VA 144A SEQ	Securitized	7	5/25/2035	USD	633678.06	67.2435	426,107.56	1.50	USD
57643QBP9	MARP 2006-1 1A4 VA SEQ WM27 WC	Securitized	8	7/25/2035	USD	627496.79	71.8208	450,673.47	1.50	USD
59111RAA0	METAL 2017-1 A 144A	Securitized	4.581	10/15/2042	USD	2745255.4	65.7670	1,805,472.12	3.50	USD

59801MAL2	MIDO 2018-8A A1R TSFR3M+131.161BP 144A	Securitized	6.63735	2/20/2031	USD	2537920.78	100.2384	2,543,969.91	0.00	USD
62951MAB6	NAVA 2007-R1 A2 VA WM20 WC7.5 144A	Securitized	7.5	3/25/2034	USD	262732.6	88.7652	233,214.99	1.50	USD
63939XAD3	NAVSL 2017-A B 144A	Securitized	3.91	12/16/2058	USD	424101.37	97.6239	414,024.09	1.87	USD
63942TAC9	NAVSL 2023-BA B 144A	Securitized	7.23	3/15/2072	USD	2200000	103.6272	2,279,797.74	6.45	USD
64032PAA0	NSLT 2023-AA AFL SOFR30A+220BP 144A	Securitized	7.533	2/20/2041	USD	4003588.04	100.2006	4,011,617.44	0.00	USD
67571CAB7	OCTL 2023-3A A2 144A	Securitized	6.44	3/20/2029	USD	3175082.5	100.5988	3,194,095.53	0.78	USD
69546PAC4	PAID 2023-5 C 144A	Securitized	9.099	4/15/2031	USD	499995.77	102.2588	511,289.57	0.91	USD
75888RAL3	REG15 2018-4A A1R TSFR3M+120BP 144A	Securitized	6.52333	10/25/2031	USD	16500000	100.1594	16,526,298.03	0.00	USD
78445QAE1	SLMA 2010-C A5 TSFR1M+486.448BP 144A	Securitized	10.19332	10/15/2041	USD	1636151.23	104.6161	1,711,677.28	0.09	USD
78485WAA7	STWD 2019-FL1 A (1MSOFR+11)+108BP 144A	Securitized	6.52332	7/15/2038	USD	315392.49	99.6261	314,213.21	0.03	USD
81883DAS2	SHACK 2017-10A AR2 TSFR3M+115.161BP 144A	Securitized	6.47617	4/20/2029	USD	1066901.65	100.0845	1,067,803.41	0.00	USD
83189DAD2	SMB 2017-B B 144A	Securitized	3.5	12/16/2041	USD	500000	94.1715	470,857.70	2.06	USD
83609GBN4	SNDPT 2015-2A ARRR TSFR3M+147.161BP 144A	Securitized	6.79617	7/20/2032	USD	5900000	100.2579	5,915,213.56	0.00	USD
87169TAA8	SYMP 2023-39A A TSFR3M+159BP 144A	Securitized	6.91355	4/25/2034	USD	12500000	100.4795	12,559,936.63	0.01	USD
87276WAA1	TRTX 2021-FL4 A TSFR1M+131.448BP 144A	Securitized	6.64332	3/15/2038	USD	8253573.98	99.3750	8,201,989.14	0.03	USD
89532UAA1	TREST 2021-5A A1 TSFR3M+143.161BP 144A	Securitized	6.75617	10/20/2034	USD	4500000	100.2399	4,510,797.62	0.00	USD
89640YBN3	TRNTS 2017-6A ARRR TSFR3M+133BP 144A	Securitized	6.66302	1/25/2034	USD	9500000	100.2085	9,519,809.40	0.00	USD
89641QAN0	TRNTS 2020-14A A1R TSFR3M+134BP 144A	Securitized	6.66333	1/25/2034	USD	16500000	100.3059	16,550,466.90	0.01	USD
91823AAW1	VBTEL 2022-1A C2II 144A	Securitized	3.706	2/15/2057	USD	1400000	86.9206	1,216,888.68	6.36	USD
92338VAA9	BVSTAT 2024-1A A TSFR3M 144A	Securitized	6.47455	7/20/2032	USD	7600000	100.0000	7,600,000.00	0.00	USD
92535VAF9	VBTOW 2020-2A A 144A	Securitized	2.636	9/15/2050	USD	7000000	95.8409	6,708,864.40	3.36	USD
92558BAJ7	VIBR 2017-7A A1R TSFR3M+130.161BP 144A	Securitized	6.62617	9/15/2030	USD	4347090.15	100.0951	4,351,223.32	0.00	USD
94354KAA8	WAAV 2019-1 A 144A	Securitized	3.597	9/15/2044	USD	1654473.42	90.6344	1,499,521.23	2.66	USD
96525YAC3	WITEH 2018-12A A TSFR3M+151.161BP 144A	Securitized	6.84017	10/15/2031	USD	8619424.74	100.1007	8,628,103.47	0.00	USD
	Uninvested Cash							768,769.30		
	Interest Receivable							9,074,197.06		
	Net Unsettled Trades							-616,506,172.44		
	Bond/Stock Futures							173,777,464.34		
	Swap Offset							-267,991.83		
	CD/CW Forecast							0.00		
	Broker Money							-9,405,824.48		
	Total Market Value							1,365,028,679.16		

Additional Disclosures:

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