

**DoubleLine Total Return Bond Fund**  
**Portfolio Holdings as of September 30, 2022 (unaudited)**

SECURITY NAME	TICKER/ MATURITY	COUPON	QUANTITY	TOTAL COST	MARKET VALUE
1211 AVE OF AMERICA 2015-1211	10-Aug-2035	4.280%	850,000.000	889,128.52	763,745.23
20 TIMES SQ TR 2018-20TS	17-May-2035	3.203%	5,856,000.000	5,550,349.17	5,434,168.90
20 TIMES SQ TR 2018-20TS	17-May-2035	3.203%	7,949,000.000	7,629,267.63	7,493,431.68
280 PARK AVE 2017-280P	15-Sep-2034	5.532%	3,683,000.000	3,669,188.75	3,381,125.48
5 BRYANT PK MTG TR 2018-5BP	15-Jun-2033	4.318%	7,447,000.000	7,435,364.06	6,905,333.52
AASET TR 2018-1	16-Jan-2038	5.437%	3,596,242.970	3,437,191.02	2,082,512.38
AASET TRUST 2020-1	15-Jan-2040	3.351%	14,029,153.060	14,028,908.95	11,117,696.95
ABFC TRUST 2007-WMC1	25-Jun-2037	4.334%	92,750,050.650	83,270,573.39	68,260,540.60
ABS CORP HEQ AMQ 2006-HE7	25-Nov-2036	3.219%	20,502,195.550	19,659,069.92	18,231,927.98
ABS CORP HM EQ LN TR 2004-HE3	26-Jun-2034	4.764%	1,693,258.310	1,671,183.34	1,609,318.08
ACCREDITED MTG LN TR 2006-1	25-Apr-2036	3.424%	12,875,000.000	10,878,973.64	9,147,691.36
ACCREDITED MTG LN TR 2006-2	25-Sep-2036	3.374%	13,085,000.000	11,439,542.51	9,587,707.93
ACE SECS HEQ 2007-ASAP1	25-Mar-2037	3.604%	1,600,971.630	1,159,396.34	791,697.44
ACE SECS HEQ 2007-HE1	26-Jan-2037	3.424%	2,701,063.800	2,174,839.59	1,757,543.86
ACE SECS HEQ 2007-HE1	26-Jan-2037	3.584%	2,532,247.510	2,059,130.38	1,647,668.88
ACE SECS HEQ 2007-HE1	26-Jan-2037	3.324%	11,591,378.350	9,891,085.76	7,542,406.73
ACE SECS HEQ 2007-WM1	25-Nov-2036	3.224%	74,250,493.010	53,559,943.69	26,942,296.29
ACE SECS HEQ 2007-WM1	25-Nov-2036	3.154%	4,074,741.900	2,647,518.22	1,852,342.22
ACE SECS HEQ 2007-WM1	25-Nov-2036	3.304%	4,405,112.200	2,936,114.97	2,019,705.62
ACE SECS HEQ 2007-WM2	25-Feb-2037	3.364%	2,911,550.410	1,983,748.04	1,324,104.41
ACE SECS HEQ 2007-WM2	25-Feb-2037	3.454%	2,552,441.880	1,760,111.75	1,160,765.06
ACRE COML MTG TR 2021-FL4	18-Dec-2037	4.393%	2,010,000.000	2,010,000.00	1,925,897.58
ADJUSTABLE RATE MTG 2004-4	25-Mar-2035	4.234%	3,033,094.760	2,810,947.35	2,514,484.09
ADJUSTABLE RATE MTG 2005-10	25-Jan-2036	2.909%	668,978.290	664,777.49	610,755.04
ADJUSTABLE RATE MTG 2005-11	25-Feb-2036	3.476%	20,047,334.020	19,073,977.96	12,868,291.49
ADJUSTABLE RATE MTG 2005-4	25-Aug-2035	3.048%	1,707,189.120	1,673,383.87	1,601,223.72
ADJUSTABLE RATE MTG 2005-7	25-Oct-2035	3.637%	141,130.270	139,944.82	135,023.37
ADJUSTABLE RATE MTG 2005-8	25-Nov-2035	3.586%	4,353,265.790	4,196,177.33	3,478,087.85
ADJUSTABLE RATE MTG 2006-1	25-Mar-2036	3.735%	11,661,308.170	10,949,776.21	7,246,826.67
ADJUSTABLE RATE MTG 2006-2	25-May-2036	3.933%	10,289,179.700	9,764,174.32	2,870,944.54
ADJUSTABLE RATE MTG 2006-2	25-May-2036	3.669%	7,018,365.120	6,780,270.05	6,369,837.30
ADJUSTABLE RATE MTG 2007-1	25-Mar-2037	3.755%	5,622,389.100	5,403,808.57	4,996,325.95
ADJUSTABLE RATE MTG 2007-3	25-Nov-2037	3.954%	909,507.010	875,806.55	903,721.45
AEGIS ABS 2003-2	25-Nov-2033	5.634%	279,882.110	265,544.92	255,165.44
AEGIS ABS 2004-1	25-Apr-2034	5.114%	800,034.330	760,149.39	725,691.54
AEGIS ABS 2004-2	26-Jun-2034	5.034%	617,792.100	583,538.98	590,302.76
AEGIS ABS 2004-6	25-Mar-2035	4.084%	5,692,986.660	5,558,659.70	5,433,139.96
AEGIS ABS 2006-1	25-Jan-2037	3.254%	10,154,026.270	9,252,907.51	8,011,301.31
AJAX E MASTER TR I 2016-1	01-Jan-2057	5.648%	37,250,214.970	35,294,416.98	28,259,495.63
AJAX E MASTER TR I 2016-2	25-Oct-2056	2.970%	40,135,769.150	36,094,496.23	33,731,621.54
AJAX MTG LN 2020-D TR	25-Jun-2060	2.250%	19,483,028.860	19,483,028.86	18,422,908.55
AJXMT 2017-1 PC MTGE	25-Jun-2057	3.632%	47,896,517.810	44,677,167.85	41,561,820.16
ALEN MORTGAGE TR 2021-ACEN	17-Apr-2034	6.818%	11,551,000.000	11,656,763.11	10,477,286.04
ALIGNED DT CEN ISS LLC 2021-1	15-Aug-2046	1.937%	12,950,000.000	12,950,000.00	11,062,835.35
ALIGNED DT CEN ISS LLC 2021-1	15-Aug-2046	2.482%	11,550,000.000	11,550,000.00	9,651,755.19
ALPHA FLW TRNS MTG TR 2021-WL1	25-Jan-2026	3.280%	20,000,000.000	20,000,000.00	19,343,216.00
ALTERNATIVE LN TR 2007-5CB	25-Apr-2037	2.566%	3,672,965.970	408,917.33	485,627.44
ALTERNATIVE LN TR 2007-5CB	25-Apr-2037	3.634%	3,672,966.090	3,432,165.97	1,861,920.91
ALTERNATIVE LN TR 2007-5CB	25-Apr-2037	6.000%	5,867,044.310	5,507,039.86	3,033,060.67
ALTERNATIVE LN TR 2007-5CB	25-Apr-2037	5.500%	14,629,347.660	13,898,599.73	8,437,455.78

ALTERNATIVE LN TR 2006-45T1	25-Feb-2037	6.000%	1,336,450.080	1,079,721.54	777,002.19
ALTERNATIVE LN TR 2006-45T1	25-Feb-2037	6.000%	9,871,417.470	7,207,500.06	4,170,717.32
ALTERNATIVE LN TR 2006-45T1	25-Feb-2037	2.316%	3,184,328.210	221,341.34	319,678.21
ALTERNATIVE LN TR 2006-45T1	25-Feb-2037	3.684%	3,184,328.210	2,995,269.76	778,151.74
AMERICAN HM ASSETS 2006-2	25-Sep-2046	3.464%	3,376,507.920	3,203,461.90	2,955,400.66
AMERICAN HOME MTG 2005-4	25-Nov-2045	5.345%	13,489,757.460	12,875,288.18	6,655,963.69
AMERICAN HOME MTG 2005-4	25-Nov-2045	3.684%	3,044,720.780	2,857,860.68	2,230,271.67
AMERICAN HOME MTG 2006-2	25-Jun-2036	7.100%	2,146,383.240	2,062,427.76	392,929.36
AMERICAN HOME MTG 2007-A	25-Jan-2037	6.600%	7,248,122.660	7,016,728.22	1,454,765.63
AMERIQUEST MTG SECS 2004-FR1 M	25-May-2034	3.998%	6,862,903.000	6,912,416.43	6,526,417.61
AMERIQUEST MTG SECS 2006-M3	25-Oct-2036	3.259%	111,298,238.910	91,455,647.86	65,521,840.87
AMSR 2020-SFR4 TR	19-Nov-2037	4.002%	30,156,000.000	30,154,673.14	27,237,233.93
AMSR 2020-SFR5 TR	19-Nov-2037	2.686%	10,000,000.000	9,611,937.60	8,932,836.00
AMSR TR 2019-SFR1	20-Jan-2039	3.471%	41,588,000.000	41,587,945.94	36,416,261.88
AMSR TRUST 2021-SFR3	09-Oct-2026	3.230%	18,500,000.000	18,499,696.60	15,565,920.35
AMSR TRUST 2021-SFR3	09-Oct-2026	2.430%	11,000,000.000	10,999,949.40	9,295,126.50
AMSR TRUST 2021-SFR3	09-Oct-2026	2.330%	6,500,000.000	6,499,953.85	5,493,834.45
AMSR TRUST 2021-SFR4	17-Dec-2038	2.966%	10,500,000.000	10,499,904.45	8,842,148.70
AMSR TRUST 2021-SFR4	17-Dec-2038	2.766%	6,500,000.000	6,499,799.15	5,527,481.05
ANCHORAGE CAP CLO 3-R 2018-3-R	28-Jan-2031	4.293%	2,000,000.000	1,934,836.85	1,938,666.52
ANCHORAGE CAPITAL CLO 2018-10	15-Oct-2031	3.712%	36,000,000.000	36,000,000.00	35,411,079.60
ANGEL OAK MTG TR 2019-2	25-Mar-2049	4.065%	10,500,000.000	10,533,531.61	10,318,918.05
ANGEL OAK MTG TR 2021-7	25-Oct-2066	3.255%	9,121,000.000	9,120,764.68	6,212,054.06
APIDOS CLO XII 2013-12R	15-Apr-2031	4.312%	3,000,000.000	2,872,552.83	2,760,978.75
AQUA FIN TRUST 2017-A	15-Nov-2035	3.720%	3,076,894.360	3,076,515.28	3,037,447.96
ARBOR MTF MTG SEC TR 2021-MF3	15-Oct-2054	0.598%	21,947,000.000	949,310.53	800,143.73
ARBOR RLTY CM 2020-FL1	15-Feb-2035	4.360%	2,531,000.000	2,478,810.78	2,460,099.10
ARBOR RLTY COM NT 2021-FL1	17-Dec-2035	4.318%	6,300,000.000	6,300,000.00	6,030,278.10
ARGENT SECS INC 2004-W11	25-Nov-2034	4.959%	9,652,851.220	9,729,930.78	8,341,944.79
ARGENT SECS INC 2006-W5	25-Jun-2036	3.384%	12,902,903.680	10,599,035.54	8,771,875.20
ATRIUM HOTEL PORT TR 2017-ATRM	15-Dec-2036	5.868%	10,446,000.000	10,329,373.55	9,486,898.42
ATRIUM HOTEL PORT TR 2018-ATRM	15-Jun-2035	3.768%	10,001,000.000	10,001,000.00	9,688,571.76
ATRIUM HOTEL PORT TR 2018-ATRM	15-Jun-2035	5.118%	11,875,000.000	11,875,000.00	11,163,083.06
ATRIUM HOTEL PORT TR 2018-ATRM	15-Jun-2035	6.218%	3,685,000.000	3,685,000.00	3,439,832.90
BA ALTERNATIVE LN TR 2005-10 4	25-Nov-2035	5.750%	474,265.810	470,880.43	378,377.66
BA ALTERNATIVE LN TR 2005-11 2	25-Dec-2035	6.000%	2,436,461.680	2,404,341.89	2,165,050.33
BA ALTERNATIVE LN TR 2006-2	25-Mar-2036	6.000%	1,793,107.360	1,769,205.23	1,571,858.53
BA ALTERNATIVE LN TR 2006-2	25-Mar-2036	6.500%	2,260,124.490	2,207,721.46	1,968,357.56
BA ALTERNATIVE LN TR 2006-5	25-Jun-2046	6.000%	537,015.110	520,707.41	473,928.62
BA ALTERNATIVE LN TR 2006-7	25-Oct-2036	6.498%	8,371,139.960	8,026,912.85	2,547,167.12
BA ALTERNATIVE LN TR 2006-8	25-Nov-2036	3.534%	589,828.370	570,650.55	484,390.89
BA ALTERNATIVE LN TR 2006-8	25-Nov-2036	3.416%	1,654,989.040	204,608.37	138,113.14
BA ALTERNATIVE LN TR 2006-9	25-Jan-2037	6.000%	2,874,779.810	2,785,037.08	2,459,573.35
BA ALTERNATIVE LN TR 2007-2	25-Jun-2037	6.000%	475,202.930	464,902.98	389,050.21
BA ALTERNATIVE LOAN TR 2006-6	25-Jul-2046	6.000%	1,245,609.980	1,216,336.42	1,046,420.13
BA MTG TR 2007-3	25-Sep-2037	7.000%	3,739,938.290	3,712,133.33	3,154,120.34
BA MTG TRUST 2006-1	25-May-2036	6.000%	1,351,482.370	1,346,264.69	1,124,079.51
BA MTG TRUST 2007-1	25-Jan-2037	5.750%	162,232.230	161,813.36	132,329.00
BAMLL COML MTG TR 2015-UBS7	17-Sep-2048	4.484%	4,000,000.000	4,055,808.58	3,720,394.80
BAMLL COML MTG TR 2015-UBS7	17-Sep-2048	0.897%	46,776,746.890	2,450,241.35	844,942.41
BAMLL COML MTG TR 2016-UBS10 C	16-Jul-2049	5.000%	2,121,000.000	2,297,400.79	1,945,092.32
BAMLL COML MTG TR 2020-BOC	16-Jan-2032	3.183%	35,435,000.000	35,943,786.72	29,067,220.65
BAMLL COML MTG TR 2020-BOC	16-Jan-2032	3.183%	7,505,000.000	7,496,162.11	6,020,236.32
BANC AMERICA FDG 2006-2	25-Mar-2036	6.000%	2,451,739.710	2,452,897.25	2,148,716.21
BANC AMERICA FDG 2006-2	25-Mar-2036	5.500%	183,886.850	183,517.34	170,151.77

BANC AMERICA FDG 2006-2	25-Mar-2036	13.548%	76,199.080	76,982.22	72,203.70
BANC AMERICA FDG 2006-3	25-Mar-2036	6.375%	237,332.470	237,785.34	229,130.88
BANC AMERICA FDG 2006-3	25-Mar-2036	6.000%	298,463.230	291,001.66	262,503.66
BANC AMERICA FDG 2006-6	25-Aug-2036	6.250%	1,335,444.970	1,331,594.56	1,172,714.32
BANC AMERICA FDG 2006-8T2	25-Oct-2036	6.099%	675,361.880	646,521.78	579,346.42
BANC AMERICA FDG 2006-B	20-Mar-2036	2.605%	302,875.420	299,683.95	258,752.38
BANC AMERICA FDG 2006-D	20-May-2036	2.896%	4,371,771.390	4,169,177.24	3,540,280.14
BANC AMERICA FDG 2006-H	20-Oct-2036	3.353%	47,147,509.330	32,528,568.11	19,235,453.02
BANC AMERICA FDG 2006-H	20-Sep-2046	3.882%	132,156.260	130,534.02	113,862.46
BANC AMERICA FDG 2007-1	25-Jan-2037	6.337%	534,912.690	510,762.78	472,584.72
BANC AMERICA FDG 2007-3	25-Apr-2037	5.831%	700,544.120	675,486.82	614,362.41
BANC AMERICA FDG 2007-5	25-Jul-2037	5.500%	1,245,498.950	1,207,214.13	942,641.06
BANC AMERICA FDG 2009-R14	26-Jun-2035	10.638%	866,482.530	864,404.96	791,537.25
BANC AMERICA FDG 2009-R15	29-Dec-2036	5.750%	1,161,937.000	1,143,926.54	963,397.41
BANC AMERICA FDG 2010-R1	28-Jul-2036	10.498%	675,471.030	668,022.08	632,188.33
BANC AMERICA FDG 2014-R6	28-Oct-2036	2.714%	5,264,166.420	4,767,989.30	4,670,918.03
BANC AMERICA FDG 2014-R8	26-Jun-2036	3.324%	13,293,545.650	13,293,545.65	11,113,494.56
BANC AMERICA FDG 2015-R2	29-Sep-2036	3.004%	21,646,359.100	21,274,947.32	17,646,256.97
BANC OF AMERICA FDG 2006-7	25-Oct-2036	6.412%	2,600,437.710	2,519,627.52	2,255,131.57
BANC OF AMERICA FDG 2006-7	25-Oct-2036	6.536%	551,722.110	538,247.08	476,968.78
BANK 2017-BNK4	17-May-2050	1.488%	35,014,115.950	3,017,768.18	1,535,207.92
BANK 2017-BNK4	17-May-2050	4.372%	3,554,000.000	3,764,507.89	3,134,014.94
BANK 2017-BNK5	17-Jun-2060	3.896%	4,916,000.000	5,293,736.84	4,376,783.62
BANK 2017-BNK5	17-Jun-2060	1.086%	74,513,530.310	5,432,135.73	2,509,921.21
BANK 2017-BNK5	17-Jun-2060	4.331%	1,960,000.000	2,052,557.71	1,710,530.61
BANK 2018-BNK10	17-Feb-2061	0.842%	146,807,720.140	7,647,747.09	4,346,888.51
BANK 2019-BNK16	16-Feb-2052	1.102%	91,703,772.510	5,986,668.16	4,293,112.11
BANK 2019-BNK19	17-Aug-2061	3.446%	43,097,000.000	44,190,986.76	36,810,302.70
BANK 2019-BNK20	15-Sep-2062	3.243%	1,099,000.000	1,155,922.99	923,836.65
BANK 2019-BNK21	18-Oct-2052	3.517%	5,000,000.000	4,970,507.81	3,954,895.00
BANK 2020-BNK30	17-Dec-2053	0.827%	62,007,000.000	3,504,548.04	2,812,457.70
BANK 2021-BNK35	17-Jun-2064	0.698%	112,743,000.000	5,915,295.05	4,613,826.89
BANKUNITED TRUST 2005-1	25-Sep-2045	3.460%	6,450,107.740	6,329,562.66	5,843,763.43
BAYVIEW COML TR 2007-3	25-Jul-2037	3.374%	871,238.990	842,826.69	783,367.22
BAYVIEW FINANCIAL TR 2006-C	28-Nov-2036	3.533%	2,928,505.250	2,772,842.11	2,690,594.36
BBCMS MTG TR 2017-DELDC	15-Aug-2036	5.443%	23,585,000.000	23,585,000.00	22,334,808.68
BBCMS MTG TR 2017-DELDC	15-Aug-2036	4.143%	6,010,000.000	6,010,000.00	5,777,138.34
BBCMS MTG TR 2017-DELDC	15-Aug-2036	6.443%	26,209,000.000	26,209,000.00	24,572,127.39
BBCMS MTG TR 2017-DELDC	15-Aug-2036	4.643%	6,743,000.000	6,743,000.00	6,449,798.85
BBCMS MTG TR 2018-TALL	16-Mar-2037	6.053%	5,775,000.000	5,806,694.50	4,721,029.58
BBCMS MTG TR 2019-C4	16-Aug-2052	1.703%	181,670,927.960	19,585,188.84	13,516,662.21
BBCMS MTG TR 2019-C5	18-Nov-2052	1.011%	73,952,194.540	4,278,561.50	2,966,762.37
BBCMS MTG TR 2020-C6	18-Feb-2053	3.811%	12,497,250.000	12,098,327.42	8,566,646.17
BBCMS MTG TR 2020-C6	18-Feb-2053	1.165%	93,990,365.610	6,992,878.22	5,088,168.44
BBCMS MTG TR 2020-C6	18-Feb-2053	3.811%	11,799,000.000	11,835,291.16	8,839,528.80
BBCMS MTG TR 2021-C11	17-Sep-2054	1.083%	34,040,000.000	2,838,750.39	2,271,734.29
BBCMS MTG TR 2021-C9	18-Feb-2054	1.753%	136,933,551.750	16,083,652.17	12,766,766.91
BBCMS MTG TR 2021-C9	18-Feb-2054	1.118%	68,467,000.000	5,484,964.35	4,417,716.78
BBCMS TR 2018-BXH	15-Oct-2037	3.818%	3,066,262.810	3,066,262.81	2,955,631.43
BBCMS TRUST 2018-CBM	15-Jul-2037	3.818%	45,454,000.000	45,454,000.00	44,323,740.84
BBCMS TRUST 2018-CBM	15-Jul-2037	6.368%	21,385,000.000	21,385,000.00	20,295,284.56
BCAP LLC TR 2007-AA2	25-May-2047	3.464%	27,350,505.800	27,042,812.60	27,713,452.48
BCAP LLC TR 2007-AA2	25-Apr-2037	6.000%	2,079,304.670	2,023,578.39	1,135,349.63
BCAP LLC TR 2007-AA2	25-Apr-2037	5.750%	2,251,110.570	2,185,388.70	1,197,859.83
BCAP LLC TR 2008-RR3	25-Oct-2036	6.668%	10,273,614.830	10,155,673.94	3,721,548.14

BCAP LLC TR 2009-RR13	26-Jul-2037	4.717%	1,558,800.210	1,549,852.17	909,609.02
BCAP LLC TR 2009-RR4	26-Feb-2036	5.750%	2,724,655.310	2,666,086.12	1,456,900.71
BCAP LLC TR 2010-RR6	26-Feb-2037	6.000%	6,557,063.530	4,600,746.32	3,210,741.56
BCP VOYAGER MSTR FND 2009	26-Feb-2038	8.215%	6,488,325.290	5,434,332.41	4,637,007.54
BDS LTD 2019-FL4	15-Aug-2036	4.689%	4,125,000.000	4,006,241.25	4,099,585.88
BEAR STEARNS ABS TR 2006-AC1 I	25-Feb-2036	6.250%	8,501,668.160	8,144,985.69	4,635,430.84
BEAR STEARNS ABS TR 2006-AC5 A	25-Dec-2036	6.750%	1,554,542.000	1,481,672.85	1,519,216.12
BEAR STEARNS ABS TR 2007-HE2 I	25-Jan-2037	3.244%	3,668,431.570	3,576,743.99	3,635,467.41
BEAR STEARNS ABS TR 2007-HE4 I	26-May-2037	3.304%	25,949,010.310	24,893,052.37	24,373,723.74
BEAR STEARNS ABS TR 2007-HE6 I	25-Aug-2037	4.134%	13,111,034.720	12,613,874.12	11,856,477.83
BEAR STEARNS ABS TR 2007-SD1 I	25-Oct-2036	6.000%	1,145,525.690	1,110,805.46	650,900.87
BEAR STEARNS ABS TR 2007-SD1 I	25-Oct-2036	6.500%	1,288,450.800	1,223,784.73	714,023.61
BEAR STEARNS ABS TR 2007-SD1 I	25-Oct-2036	3.347%	1,625,523.880	1,604,057.13	1,187,668.87
BEAR STEARNS ALT-A 2004-11	25-Nov-2034	3.709%	275,010.820	271,446.22	272,608.85
BEAR STEARNS ALT-A 2006-1	25-Feb-2036	3.564%	5,145,477.990	4,966,144.97	5,059,197.07
BEAR STEARNS ALT-A 2006-3	25-May-2036	2.880%	14,200,853.860	13,396,092.29	11,210,168.24
BEAR STEARNS ALT-A 2006-5	25-Aug-2036	3.424%	4,261,805.010	4,097,128.85	3,621,093.77
BEAR STEARNS ALT-A 2006-6	25-Nov-2036	3.532%	6,860,804.720	6,600,436.11	3,554,239.89
BEAR STEARNS ALT-A 2006-8	25-Aug-2046	3.022%	3,287,877.310	3,082,384.96	2,408,009.78
BEAR STEARNS ALT-A 2007-1	25-Jan-2047	3.404%	6,009,814.330	5,691,036.87	5,192,616.00
BEAR STEARNS ARM TR 2005-12	25-Feb-2036	3.938%	1,170,376.140	1,162,102.33	1,033,383.38
BEAR STEARNS ARM TR 2006-4	25-Oct-2036	3.608%	2,665,411.530	2,629,691.34	2,289,674.86
BEAR STEARNS ARM TR 2007-1	25-Feb-2047	2.725%	3,082,506.120	2,941,167.75	2,777,468.10
BEAR STEARNS ARM TR 2007-1	25-Feb-2047	3.209%	923,615.820	885,755.77	882,444.81
BEAR STEARNS ARM TR 2007-2	25-Dec-2046	2.116%	11,994,102.660	11,994,102.66	10,114,063.05
BEAR STEARNS ASSET BK 2004-AC4	25-Aug-2034	5.500%	3,009,738.280	3,009,738.28	2,879,068.99
BEAR STEARNS ASSET BK 2005-AC2	25-Apr-2035	5.750%	6,322,527.880	6,281,522.75	5,374,522.99
BEAR STEARNS ASSET BK 2005-AC2	25-Apr-2035	5.750%	2,070,037.430	2,050,716.80	1,874,684.48
BEAR STEARNS ASSET BK 2005-AC6	25-Sep-2035	5.218%	30,028,036.860	28,848,986.01	24,888,203.85
BEAR STEARNS ASSET BK 2005-AC7	25-Oct-2035	6.000%	4,872,586.820	4,791,030.18	3,335,975.64
BEAR STEARNS MTG FDG 2007-AR3	25-Apr-2037	3.244%	7,179,469.650	7,332,643.31	7,018,939.58
BEAR STRNS MTG FDG 2006-AR3	25-Nov-2036	3.484%	7,080,905.900	6,762,042.87	6,252,560.99
BEAR STRNS MTG FDG 2006-AR4	25-Dec-2037	3.264%	3,123,686.700	3,034,956.75	2,852,022.79
BENCHMARK MORTGAGE TR 2021-B29	17-Sep-2054	0.813%	66,420,000.000	4,024,727.94	3,194,802.00
BENCHMARK MTG TR 2018-B7	16-May-2053	0.586%	37,159,138.150	1,110,064.62	664,554.03
BENCHMARK MTG TR 2018-B8	18-Jan-2052	0.804%	29,567,927.630	1,204,888.59	822,502.87
BENCHMARK MTG TR 2019-B9	15-Mar-2052	1.200%	79,831,851.000	5,793,344.70	3,919,711.95
BENCHMARK MTG TR 2020-B-16	18-Feb-2053	0.926%	75,245,609.250	5,116,406.34	3,759,925.27
BENCHMARK MTG TR 2020-B17	17-Mar-2053	1.539%	75,345,724.020	6,427,600.96	4,774,296.87
BENCHMARK MTG TR 2020-B18	17-Jul-2053	3.744%	13,462,000.000	13,696,324.91	11,745,708.08
BENCHMARK MTG TR 2020-B18	17-Jul-2053	3.759%	2,432,000.000	2,383,283.88	2,061,959.53
BENCHMARK MTG TR 2020-B18	17-Jul-2053	1.915%	91,220,307.450	10,089,792.95	7,456,028.66
BENCHMARK MTG TR 2020-B19	17-Sep-2053	1.886%	238,513,407.290	26,441,523.52	18,977,557.76
BENCHMARK MTG TR 2020-B22	15-Jan-2054	1.631%	70,920,539.610	8,041,661.30	6,376,529.54
BENCHMARK MTG TR 2020-IG1	17-Sep-2043	0.611%	276,099,000.000	9,592,901.38	7,578,089.25
BENCHMARK MTG TR 2021-B24	17-Mar-2054	1.270%	232,899,901.360	18,585,376.42	14,765,224.92
BENCHMARK MTG TR 2021-B28	17-Aug-2054	1.398%	121,810,955.040	11,456,657.18	9,082,444.07
BENCHMARK MTG TR 2021-B28	17-Aug-2054	1.068%	59,609,000.000	4,912,206.33	3,933,431.00
BENCHMARK MTG TR 2021-B30	18-Nov-2054	0.925%	365,264,200.510	23,825,375.78	19,440,894.86
BFLD TR 2019-DPLO	16-Oct-2034	4.158%	672,000.000	631,192.32	651,045.96
BHMS 2018-ATLS	16-Jul-2035	4.068%	54,537,000.000	54,537,000.00	52,747,924.62
BLUEMOUNTAIN CLO 2018-2	15-Aug-2031	4.605%	5,000,000.000	4,774,667.29	4,750,551.55
BNC MTG LN TR 2006-2	25-Nov-2036	3.404%	8,302,697.330	8,052,343.67	8,057,197.36
BNC MTG LN TR 2007-1	25-Mar-2037	3.244%	6,583,543.900	6,407,433.95	6,201,163.11
BNC MTG LN TR 2007-4	25-Nov-2037	4.584%	5,965,820.840	5,462,650.34	5,067,276.35

BNPP MTG SEC LLC TR 2009-1	27-Aug-2037	6.000%	24,422,338.680	22,330,182.75	13,549,940.89
BOJANGLES 2020-1 LLC	20-Oct-2050	3.832%	21,392,500.000	21,392,500.00	19,171,699.65
BREAMER HTLS RES TR 2018-PRME	15-Jun-2035	3.638%	27,680,000.000	27,680,000.00	26,520,418.37
BSPRT 2021-FL6 ISSUER LTD	17-Mar-2036	3.918%	9,834,000.000	9,834,000.00	9,572,523.77
BSPRT ISUER LTD 2019-FL5	15-May-2029	3.968%	406,524.520	401,809.34	403,129.63
BUSINESS JET SEC LLC 2020-1	15-Nov-2035	2.981%	5,570,808.070	5,570,727.29	5,138,407.52
BX 2021-21M MTG TR	15-Oct-2036	6.828%	48,667,000.000	48,142,369.74	45,075,891.27
BX 2021-VIEW TR	16-Jun-2036	6.748%	3,450,000.000	3,450,000.00	3,188,521.74
BX CM MTG 2021-VOLT	15-Sep-2036	5.218%	24,745,000.000	24,745,000.00	22,838,731.81
BX CM MTG 2021-VOLT	15-Sep-2036	4.818%	56,748,000.000	56,748,000.00	52,509,525.93
BX COMM MTG TR 2021-SOAR	15-Jun-2038	6.568%	20,212,883.290	20,212,883.29	18,560,761.04
BX COMMERCIAL MTG TR 2021-XL2	15-Oct-2038	4.664%	4,686,912.940	4,663,472.27	4,395,410.86
BX TR 2019-IMC	17-Apr-2034	5.718%	5,160,000.000	5,130,975.00	4,820,389.44
BX TR 2021-BXMF	15-Oct-2038	6.168%	17,731,000.000	17,368,232.61	15,807,221.96
BX TRUST 2017-SLCT	17-Jul-2034	6.093%	42,891,023.880	42,891,023.88	42,314,388.38
BX TRUST 2018-EXCL	15-Sep-2037	4.793%	4,545,800.000	4,463,407.37	4,379,131.88
BX TRUST 2018-EXCL	15-Sep-2037	3.906%	5,648,382.270	5,627,396.32	5,535,986.81
BX TRUST 2019-MMP	15-Aug-2036	4.418%	8,600,959.160	8,600,959.16	8,163,096.37
BX TRUST 2019-OC11	11-Dec-2041	0.316%	326,679,000.000	5,128,316.88	4,241,796.14
BX TRUST 2019-OC11	11-Dec-2041	4.075%	173,184,000.000	167,792,002.76	132,582,015.67
CAFL ISSUER LLC 2021-RTL1	28-Mar-2029	3.104%	12,750,000.000	12,749,679.97	11,383,527.68
CAFL ISSUER LLC 2021-RTL1	28-Mar-2029	2.239%	100,200,000.000	100,198,416.84	90,883,043.28
CAJUN GLB LLC 2021-1	20-Nov-2051	3.931%	9,887,500.000	9,887,500.00	8,445,363.63
CAL FDG IV LTD 2020-1	25-Sep-2045	2.220%	14,458,600.000	14,455,333.81	12,645,346.97
CALIFORNIA HSG FIN AGY MUN CTF	25-Mar-2035	0.844%	64,284,129.460	3,671,512.64	3,624,339.22
CANON 2021-0001	05-Nov-2023	3.648%	15,000,000.000	15,000,000.00	14,850,000.00
CAPITAL FOUR CLO LTD 2021-1	18-Jan-2035	3.950%	16,500,000.000	16,500,000.00	15,911,741.18
Carbon Level Mitigation Trust	08-Sep-2051	2.041%	20,598,335.560	17,319,311.31	16,084,230.92
Carlyle Global Market Strategi	20-Apr-2035	2.000%	18,500,000.000	18,500,000.00	17,726,951.23
CARRINGTON MTG 2006-FRE2	25-Mar-2035	3.204%	4,413,457.480	3,875,444.28	3,688,896.19
CARRINGTON MTG 2006-FRE2	25-Sep-2036	3.244%	21,281,142.040	18,513,796.68	17,788,346.94
CARRINGTON MTG 2006-FRE2	25-Sep-2036	3.334%	6,550,173.980	5,669,267.20	5,475,733.22
CARRINGTON MTG LN 2006-NC3	25-Jul-2036	3.234%	4,958,170.450	4,676,944.76	4,684,505.22
CARRINGTON MTG LN 2006-NC4	25-Jul-2036	3.244%	46,712,025.760	44,813,789.41	44,989,557.18
CARRINGTON MTG LN 2006-NC5	25-Oct-2036	3.234%	26,356,116.890	24,365,691.71	22,138,012.78
CARRINGTON MTG LN 2007-RFC1	25-Sep-2036	3.224%	15,026,989.290	14,236,337.77	14,202,438.85
CASCADE MH ASSET TRST 2019-MH1	25-Nov-2044	4.000%	18,527,057.050	18,526,894.01	17,385,286.40
CASTLE AIR SEC TR 2016-1	15-Aug-2041	4.450%	14,004,602.090	14,029,799.10	12,744,678.06
CASTLE AIR STR TR 2017-1R	15-Aug-2041	2.741%	16,018,559.030	16,018,410.06	14,091,606.47
CATHEDRAL LAK LTD 2021-8	22-Jan-2035	3.930%	10,000,000.000	10,000,000.00	9,573,300.00
C-BASS TRUST 2006-CB4	27-May-2036	3.384%	8,753,119.170	7,978,053.69	6,009,857.48
CD MTG TR 2017-CD4	12-May-2050	1.383%	72,078,589.680	4,330,218.15	3,043,374.29
CD MTG TR 2017-CD6	15-Nov-2050	4.374%	5,175,000.000	4,877,437.50	4,485,895.97
CD MTG TR 2017-CD6	15-Nov-2050	1.018%	43,187,146.520	2,614,704.63	1,268,190.56
CD MTG TR 2017-CD6	15-Nov-2050	3.911%	5,723,000.000	6,276,731.16	5,062,363.21
CENTEX HM EQ LN TR 2004-A	25-Jan-2034	5.430%	2,750,000.000	2,721,784.70	2,411,258.30
CFCRE COML MTG TR 2016-C4	10-May-2058	3.691%	4,517,000.000	4,687,599.05	4,177,842.86
CFCRE COML MTG TR 2016-C4	10-May-2058	5.001%	7,155,000.000	7,005,469.09	6,539,965.50
CFCRE COML MTG TR 2016-C4	10-May-2058	1.770%	77,932,270.690	7,662,765.41	3,330,864.22
CFCRE COML MTG TR 2016-C6	15-Nov-2049	4.333%	5,000,000.000	5,251,344.18	4,344,827.00
CFCRE COML MTG TR 2017-C8	17-Jun-2050	1.646%	35,300,211.460	3,750,529.78	1,827,085.99
CGCMT 2016-C1 XA	10-May-2049	1.989%	97,390,090.890	10,574,399.31	4,983,743.12
CHASE FUNDING MTG ABC 2003-4 I	25-Mar-2033	3.984%	108,683.050	103,154.35	107,749.26
CHASE MORTGAGE FIN TR 2005-A1	25-Dec-2035	2.968%	2,847,853.730	2,802,360.45	2,676,426.89
CHASE MORTGAGE FIN TR 2006-S1	25-May-2036	6.500%	7,102,104.820	6,471,164.09	3,570,546.98

CHASE MORTGAGE FIN TR 2006-S2	25-Oct-2036	6.250%	6,933,340.880	6,887,220.61	3,121,125.21
CHASE MORTGAGE FIN TR 2006-S3	25-Nov-2036	6.000%	4,769,696.310	4,671,130.20	2,260,984.87
CHASE MORTGAGE FIN TR 2006-S4	25-Dec-2036	6.000%	13,247,754.790	13,052,602.81	6,539,110.31
CHASE MORTGAGE FIN TR 2007-A2	25-Jul-2037	3.338%	3,029,194.260	2,980,799.20	2,695,808.71
CHASE MORTGAGE FIN TR 2007-S1	25-Feb-2037	3.264%	3,945,582.250	3,486,477.27	1,706,078.05
CHASE MORTGAGE FIN TR 2007-S3	25-May-2037	6.000%	2,342,272.350	2,304,296.25	1,208,069.36
CHASE MORTGAGE FIN TR 2007-S3	25-May-2037	5.500%	1,086,779.460	1,051,459.09	252,926.94
CHASE MORTGAGE FIN TR 2007-S5	25-Jul-2037	6.000%	2,150,168.190	2,125,374.31	1,066,458.27
CHASEFLEX TRUST 2005-1	25-Feb-2035	6.000%	1,762,180.110	1,763,429.99	1,439,264.31
CHASEFLEX TRUST 2006-1	25-Jun-2036	6.160%	146,418.550	146,418.55	132,023.76
CHASEFLEX TRUST 2006-2	25-Sep-2036	3.284%	2,638,887.940	2,574,683.45	2,181,721.45
CHASEFLEX TRUST 2007-1	25-Feb-2037	6.500%	3,210,871.500	3,099,777.46	1,277,208.91
CHASEFLEX TRUST 2007-M1	25-Aug-2037	4.149%	5,207,232.870	5,075,810.43	4,338,396.69
CHASEFLEX TRUST 2007-M1	25-Aug-2037	4.161%	5,415,985.050	5,297,452.23	4,511,883.29
CHCP LTD 2021-FL1	16-Feb-2038	4.686%	5,275,000.000	5,275,000.00	5,076,628.35
CHL GMSR ISSUER TR 2018-GT1	25-May-2023	5.834%	14,590,000.000	14,580,801.42	14,361,721.94
CHL GMSR ISSUER TR 2018-GT1	25-May-2023	6.584%	500,000.000	500,176.99	488,639.45
CIFC FUND LTD 2022-3	23-Apr-2035	3.239%	11,500,000.000	11,500,000.00	11,006,662.08
CITGRP COML MTG TR 2014-GC19 X	12-Mar-2047	1.271%	130,700,110.570	9,360,279.36	1,409,940.51
CITGRP COML MTG TR 2014-GC21 X	10-May-2047	1.301%	68,523,274.700	5,018,275.58	981,917.97
CITGRP COML MTG TR 2014-GC25 X	11-Oct-2047	1.097%	161,668,394.970	4,830,061.14	2,364,723.61
CITGRP COML MTG TR 2015-GC27 C	12-Feb-2048	4.565%	9,978,000.000	10,432,266.49	9,341,110.25
CITGRP COML MTG TR 2015-GC27 D	12-Feb-2048	4.565%	3,685,000.000	3,506,788.49	3,293,455.48
CITGRP COML MTG TR 2015-GC27 X	12-Feb-2048	1.461%	172,534,690.050	7,337,561.75	4,040,710.68
CITICORP MORTGAGE SECS 2005-1	25-Feb-2035	5.500%	2,188,528.720	2,183,057.39	2,108,032.23
CITICORP MTG SEC REMIC 2006-7	25-Dec-2036	6.000%	641,850.100	636,479.99	533,387.51
CITICORP RES MTG TR 2006-2	25-Sep-2036	6.536%	558,800.140	551,766.40	556,101.64
CITIGROUP COML MTG TR 2017-B1	17-Aug-2050	0.878%	224,654,122.560	8,682,804.58	6,517,934.99
CITIGROUP COML MTG TR 2017-P7	15-Apr-2050	1.270%	38,873,099.490	2,937,788.55	1,502,674.65
CITIGROUP MTG LN TR 2005-5	25-Aug-2035	5.750%	1,298,709.850	1,272,670.06	892,705.49
CITIGROUP MTG LN TR 2005-9	25-Oct-2035	5.500%	485,986.720	467,342.50	438,869.87
CITIGROUP MTG LN TR 2006-4	25-Dec-2035	6.000%	1,264,138.790	1,264,138.79	1,174,995.51
CITIGROUP MTG LN TR 2006-AR3 1	25-Jun-2036	3.249%	4,657,251.180	4,654,619.81	4,364,595.10
CITIGROUP MTG LN TR 2006-FX1 A	25-Oct-2036	5.845%	2,373,109.770	2,254,853.00	1,577,395.86
CITIGROUP MTG LN TR 2006-WF1 A	25-Mar-2036	6.423%	9,431,024.340	6,695,297.94	4,656,302.31
CITIGROUP MTG LN TR 2006-WF2 A	25-May-2036	4.387%	9,424,092.310	9,051,721.67	3,591,784.51
CITIGROUP MTG LN TR 2007-10	25-Apr-2037	5.157%	1,708,193.180	1,710,528.73	1,491,774.84
CITIGROUP MTG LN TR 2007-12	25-Apr-2037	6.500%	540,107.520	519,754.95	308,504.34
CITIGROUP MTG LN TR 2007-9	25-May-2037	6.500%	679,204.730	646,243.73	610,353.20
CITIGROUP MTG LN TR 2007-9	25-Apr-2047	5.750%	15,166,862.800	14,518,766.01	9,747,258.90
CITIGROUP MTG LN TR 2007-AMC2	25-Jan-2037	3.224%	45,883,949.830	41,814,188.73	42,150,115.88
CITIGROUP MTG LN TR 2007-AMC3	25-Mar-2037	3.434%	1,608,287.590	1,517,298.76	1,414,160.20
CITIGROUP MTG LN TR 2007-AR5 1	25-Apr-2037	3.014%	541,926.220	532,814.98	527,830.77
CITIGROUP MTG LN TR 2007-AR8 1	25-Jul-2047	3.310%	2,126,318.620	2,078,124.18	1,925,104.88
CITIGROUP MTG LN TR 2007-OPX1	25-Jan-2037	3.284%	3,663,036.630	2,831,747.79	1,517,576.30
CITIGROUP MTG LN TR 2007-OPX1	25-Jan-2037	5.972%	3,605,628.580	3,293,405.85	1,818,766.67
CITIGROUP MTG LN TR 2007-OPX1	25-Jan-2037	5.764%	7,948,102.650	7,309,100.08	4,012,180.76
CITIGROUP MTG LN TR 2010-7	25-Oct-2037	6.000%	3,194,244.480	3,113,632.13	2,651,212.70
CITIGROUP MTG LN TR 2010-8	25-Jun-2037	6.000%	17,193,154.760	17,025,861.13	15,179,519.98
CITIGROUP MTG LN TR 2014-8	25-Mar-2037	6.000%	2,971,156.900	2,971,156.90	2,682,487.32
CITIGROUP MTG LN TR 2019-A	25-Oct-2058	3.916%	118,699,429.910	111,219,401.97	98,842,059.84
CITIGROUP MTG LN TR 2020-RP1 A	25-Aug-2064	1.500%	232,922,761.430	235,103,396.01	205,201,948.12
CITIGROUP MTG LN TR 2020-RP1 M	25-Aug-2064	2.000%	26,293,400.000	25,801,250.66	20,356,292.43
CITIGROUP MTG LN TR 2020-RP1 M	25-Aug-2064	2.500%	22,116,950.000	21,547,739.33	17,130,522.17
CITIGROUP MTG LN TR 2020-RP1 M	25-Aug-2064	2.750%	18,676,200.000	17,531,985.80	13,943,516.45

CITIGROUP MTG LN TR 2020-RP1 P	25-Aug-2064	20.946%	49,113,150.570	48,623,045.52	36,305,216.89
CITIGROUP MTG LN TR 2021-JL1 A	25-Feb-2062	2.750%	23,196,866.810	23,066,576.98	21,507,102.65
CITIGROUP MTG LN TR 2021-RP2 A	25-Mar-2065	1.750%	309,412,979.890	311,770,629.89	280,794,630.79
CITIGROUP MTG LN TR 2021-RP2 M	25-Mar-2065	3.250%	34,186,100.000	35,825,185.98	29,474,421.28
CITIGROUP MTG LN TR 2021-RP2 M	25-Mar-2065	3.400%	28,635,750.000	29,634,565.87	23,924,676.59
CITIGROUP MTG LN TR 2021-RP2 M	25-Mar-2065	3.400%	26,589,300.000	26,705,277.63	21,250,352.03
CITIGROUP MTG LN TR 2021-RP2 P	25-Mar-2065	6.670%	78,100,614.030	82,806,760.66	77,302,581.96
CITIGROUP MTG LOAN TR 2019-D P	25-Apr-2064	3.363%	178,057,930.270	173,858,238.13	145,541,186.91
CITIGRP COML MTG TR 2015-GC33	10-Sep-2058	4.727%	14,310,000.000	13,836,098.59	12,752,240.59
CITIGRP COML MTG TR 2015-GC33	10-Sep-2058	1.028%	159,426,105.860	9,023,283.45	3,292,738.96
CITIGRP COML MTG TR 2016-GC36	12-Feb-2049	1.373%	196,697,758.150	14,138,520.85	6,020,800.36
CITIGRP COML MTG TR 2016-GC37	12-Apr-2049	1.842%	33,541,446.310	3,697,108.17	1,476,222.78
CITIGRP COML MTG TR 2016-P3	16-Apr-2049	1.820%	92,685,419.050	8,372,184.12	3,856,501.26
CITIGRP COML MTG TR 2016-P4	10-Jul-2049	2.052%	53,127,297.210	6,163,242.35	2,774,408.40
CITIGRP COML MTG TR 2016-P5	13-Oct-2049	1.524%	86,481,227.900	6,224,446.36	3,628,233.44
CITIGRP COML MTG TR 2020-420K	13-Nov-2042	3.422%	3,625,000.000	3,520,661.26	2,680,427.23
CITIGRP COML MTG TR 2020-420K	13-Nov-2042	3.422%	7,800,000.000	7,254,172.09	5,547,975.42
CITIGRP COML MTG TR 2020-555 E	12-Dec-2041	3.620%	23,804,000.000	24,248,341.40	17,423,475.86
CITIGRP COML MTG TR 2020-555 F	12-Dec-2041	3.620%	4,175,000.000	4,069,000.93	2,913,580.11
CITIGRP COML MTG TR 2020-GC46	18-Feb-2053	3.150%	2,853,000.000	2,984,145.12	2,334,318.04
CITIMORTGAGE ALT LN TR 2006-A1	25-Apr-2036	5.500%	1,668,876.580	1,669,979.41	1,472,264.56
CITIMORTGAGE ALT LN TR 2006-A2	25-May-2036	6.000%	1,989,892.840	1,943,596.17	1,761,298.73
CITIMORTGAGE ALT LN TR 2006-A3	25-Jul-2036	6.000%	1,937,870.030	1,914,836.80	1,682,044.06
CITIMORTGAGE ALT LN TR 2006-A4	25-Sep-2036	6.000%	1,507,348.940	1,473,898.58	1,315,624.56
CITIMORTGAGE ALT LN TR 2006-A5	25-Aug-2044	5.500%	433,446.800	433,446.80	413,892.19
CITIMORTGAGE ALT LN TR 2006-A5	25-Oct-2036	6.000%	1,645,673.680	1,598,258.22	1,352,332.18
CITIMORTGAGE ALT LN TR 2006-A6	25-Nov-2036	6.000%	4,684,025.540	4,543,504.79	4,279,354.31
CITIMORTGAGE ALT LN TR 2007-A1	25-Jan-2037	6.000%	2,337,580.020	2,272,206.46	2,045,873.64
CITIMORTGAGE ALT LN TR 2007-A1	25-Jan-2037	6.000%	1,139,724.910	1,101,361.04	997,498.75
CITIMORTGAGE ALT LN TR 2007-A1	25-Jan-2037	3.684%	3,090,396.550	2,912,232.23	2,536,264.34
CITIMORTGAGE ALT LN TR 2007-A1	25-Jan-2037	2.316%	2,916,132.520	301,642.95	149,232.79
CITIMORTGAGE ALT LN TR 2007-A3	25-Mar-2037	6.000%	2,396,616.220	2,328,451.96	2,098,060.39
CITIMORTGAGE ALT LN TR 2007-A3	25-Mar-2037	2.316%	5,515,381.500	568,454.87	301,106.74
CITIMORTGAGE ALT LN TR 2007-A3	25-Mar-2037	5.750%	2,161,359.740	2,088,271.20	1,869,585.25
CITIMORTGAGE ALT LN TR 2007-A4	25-Apr-2037	3.414%	3,848,565.840	3,664,969.86	3,218,577.55
CITIMORTGAGE ALT LN TR 2007-A4	25-Apr-2037	3.586%	3,848,565.840	744,225.64	310,448.80
CITIMORTGAGE ALT LN TR 2007-A4	25-Apr-2037	5.750%	4,075,829.590	3,991,283.32	3,626,828.87
CITIMORTGAGE ALT LN TR 2007-A5	25-May-2037	6.000%	556,704.340	539,011.37	492,726.99
CITIMORTGAGE ALT LN TR 2007-A5	25-May-2037	6.000%	7,339,742.130	7,164,442.20	6,496,247.22
CITIMORTGAGE ALT LN TR 2007-A8	25-Oct-2037	6.000%	225,444.390	221,287.79	194,207.06
CLI FDG VI LLC 2020-1	18-Sep-2045	2.080%	13,842,500.130	13,836,122.90	12,044,640.37
CLMTE 2022-3 CERT	21-Nov-2052	0.230%	33,832,732.000	24,377,596.06	24,636,860.11
CLNC 2019-FL1	17-Aug-2035	4.683%	32,731,000.000	32,255,418.57	31,853,645.55
CLNC 2019-FL1	17-Aug-2035	4.383%	35,946,741.980	35,946,741.98	35,533,642.02
CLNC 2019-FL1	17-Aug-2035	5.033%	29,797,989.000	28,829,752.48	28,862,212.95
COINSTAR FDG LLC 2017-1	25-Apr-2047	5.216%	12,123,262.500	12,123,262.50	11,335,023.73
COLT 2021-5 MORTGAGE LOAN TR M	25-Nov-2066	3.260%	14,812,000.000	14,811,820.77	10,454,351.07
COLT 2021-HX1 MTG LN TR	25-Oct-2066	3.863%	4,130,000.000	4,129,852.56	2,824,976.58
COLT 2021-HX1 MTG LN TR	25-Oct-2066	3.110%	4,294,000.000	4,293,922.28	2,981,086.31
COLT 2021-HX1 MTG LN TR	25-Oct-2066	2.355%	6,000,000.000	5,999,980.20	4,254,117.00
COLT MORTGAGE LOAN TR 2022-4 A	25-Mar-2067	4.301%	12,888,301.000	12,888,170.82	12,386,658.68
COMM MTG TR 2012-CCRE3	17-Oct-2045	1.747%	36,605,521.100	12,397,606.52	1,445.92
COMM MTG TR 2013-CCRE10	10-Aug-2046	0.803%	103,759,689.500	4,872,678.32	370,764.50
COMM MTG TR 2013-CCRE12	15-Oct-2046	1.240%	171,587,202.070	10,558,584.53	1,274,378.15
COMM MTG TR 2013-CCRE13	13-Nov-2046	5.040%	843,000.000	859,579.94	807,883.99

COMM MTG TR 2014-CCRE16	12-Apr-2047	5.081%	4,345,000.000	4,560,312.91	4,124,004.18
COMM MTG TR 2014-CCRE19	10-Aug-2047	4.854%	7,635,000.000	7,624,444.38	7,259,066.34
COMM MTG TR 2014-CCRE20	10-Nov-2047	4.611%	25,400,000.000	25,556,140.60	23,813,686.18
COMM MTG TR 2014-UBS3	12-Jun-2047	1.217%	90,831,659.050	5,504,329.63	1,136,540.22
COMM MTG TR 2015-3BP	12-Feb-2035	3.346%	833,000.000	819,073.28	731,676.38
COMM MTG TR 2015-CCRE22	12-Mar-2048	4.207%	905,000.000	918,419.61	836,009.32
COMM MTG TR 2015-CCRE22	12-Mar-2048	0.958%	151,057,700.480	8,729,993.54	2,466,832.67
COMM MTG TR 2015-CCRE23	12-May-2048	4.428%	5,360,000.000	5,553,494.63	5,006,328.98
COMM MTG TR 2015-CCRE26	10-Oct-2048	1.055%	76,504,247.910	4,335,971.67	1,580,746.07
COMM MTG TR 2015-DC1	12-Feb-2048	4.441%	17,822,000.000	18,221,802.64	16,410,923.55
COMM MTG TR 2015-DC1	12-Feb-2048	1.127%	273,982,136.370	19,641,357.58	4,788,194.01
COMM MTG TR 2016-DC2	12-Feb-2049	4.819%	1,403,000.000	1,488,314.24	1,280,570.15
COMM MTG TR 2017-PANW	12-Oct-2029	4.127%	5,524,000.000	5,459,802.98	4,973,431.21
COMM MTG TR 2018-COR3	12-May-2051	4.712%	5,248,500.000	5,315,683.26	4,568,301.75
COMM MTG TR 2018-HCLV	15-Sep-2033	3.918%	18,570,000.000	18,499,816.73	17,536,729.92
COMMONBOND STUDNT LN TR 2016-A	25-May-2040	3.320%	2,869,024.970	2,868,894.42	2,700,614.35
CORE MTG TR 2019-CORE	15-Dec-2031	4.718%	1,425,600.000	1,425,600.00	1,334,606.38
COREVEST AMCR FIN TR 2020-3	15-Aug-2053	2.950%	9,000,000.000	8,999,651.70	6,798,789.90
CRAIT 2021-2 A1X	24-Mar-2023	6.641%	45,614,486.500	45,614,486.50	46,481,709.12
CREDIT SUISSE ABS TR 2020-AT1	15-Oct-2026	2.610%	5,853,663.270	5,853,587.17	5,703,955.83
CSAB MTG-BCKD TR 2006-3	25-Nov-2036	6.610%	4,014,785.990	3,885,023.78	779,112.58
CSAB MTG-BCKD TR 2006-4	25-Dec-2036	6.184%	2,348,183.780	2,283,018.80	547,952.44
CSAB MTG-BCKD TR 2007-1	25-May-2037	5.898%	8,494,947.130	8,197,290.95	2,202,572.44
CSAIL COML MTG TR 2015-C1	15-Apr-2050	4.401%	4,606,000.000	4,627,103.73	3,977,893.60
CSAIL COML MTG TR 2015-C2	15-Jun-2057	3.849%	13,360,000.000	13,606,558.87	12,517,335.37
CSAIL COML MTG TR 2015-C3	17-Aug-2048	4.261%	9,205,000.000	9,586,064.57	8,365,047.43
CSAIL COML MTG TR 2015-C4	18-Nov-2048	0.959%	279,664,895.770	13,454,021.41	5,528,443.63
CSAIL COML MTG TR 2015-C4	18-Nov-2048	4.711%	2,299,000.000	2,209,513.72	2,128,520.64
CSAIL COML MTG TR 2016-C5	18-Nov-2048	4.798%	9,425,000.000	10,206,809.53	8,659,064.18
CSAIL COML MTG TR 2016-C6	15-Jan-2049	2.028%	36,584,892.460	2,541,904.16	1,833,203.11
CSAIL COML MTG TR 2016-C7	18-Nov-2049	4.476%	11,020,000.000	11,994,224.20	9,977,977.45
CSAIL COML MTG TR 2017-C8	17-Jun-2050	1.247%	134,502,738.740	10,537,218.81	5,053,846.26
CSAIL COML MTG TR 2017-CX10	17-Nov-2050	0.889%	78,012,112.870	3,870,627.94	2,169,938.12
CSAIL COML MTG TR 2017-CX10	17-Nov-2050	4.315%	3,356,000.000	3,395,437.57	2,910,321.86
CSAIL COML MTG TR 2017-CX10	17-Nov-2050	3.892%	4,399,000.000	4,601,624.57	3,860,780.59
CSAIL COML MTG TR 2018-C14	17-Nov-2051	5.080%	1,677,000.000	1,839,089.77	1,453,583.69
CSAIL COML MTG TR 2019-C16	17-Jun-2052	3.885%	15,894,000.000	16,293,076.98	13,646,750.52
CSAIL COML MTG TR 2019-C17	17-Sep-2052	1.498%	26,248,750.510	2,218,176.82	1,677,019.55
CSAIL COML MTG TR 2019-C18	17-Dec-2052	3.594%	7,924,000.000	8,466,794.47	6,666,531.72
CSAIL COML MTG TR 2019-C18	17-Dec-2052	1.193%	247,572,061.390	17,178,984.11	11,900,987.05
CSAIL COML MTG TR 2020-C19	17-Mar-2053	1.230%	197,528,861.150	14,640,233.51	11,867,632.74
CSAIL COML MTG TR 2020-C19	17-Mar-2053	0.152%	81,465,000.000	602,046.39	501,017.90
CSFB MTG BKD TR 2005-11	25-Dec-2035	6.000%	4,288,025.280	4,200,436.96	3,238,109.58
CSFB MTG BKD TR 2005-12	25-Jan-2036	7.000%	9,670,272.100	9,032,632.05	1,618,430.28
CSFB MTG BKD TR 2005-12	25-Jan-2036	5.250%	5,740,856.570	5,527,583.73	4,944,800.12
CSFB MTG PTC 2005-10	25-Nov-2035	5.500%	436,057.030	420,175.18	332,752.50
CSFB MTG PTC 2005-10	25-Nov-2035	5.500%	2,071,422.590	2,004,495.21	1,580,706.31
CSFB MTG PTC 2005-8	25-Sep-2035	7.000%	3,586,103.800	3,374,105.16	1,883,787.14
CSFB MTG PTC 2005-8	25-Sep-2035	5.500%	2,501,081.520	2,360,654.55	2,134,390.96
CSMC 2019-ICE4	15-May-2036	4.968%	16,723,000.000	16,723,000.00	16,180,709.90
CSMC 2020-AFC1 TRUST	25-Feb-2050	3.445%	4,227,000.000	4,226,948.85	3,430,371.55
CSMC 2020-NET	15-Aug-2037	1.381%	142,496,038.840	6,583,965.15	4,337,921.41
CSMC 2020-NET	17-Aug-2037	2.257%	32,434,638.600	33,165,948.07	29,387,138.34
CSMC 2020-NET	15-Aug-2037	2.816%	3,894,000.000	3,982,067.53	3,518,894.48
CSMC 2020-RPL1 TR	25-Oct-2069	3.355%	184,949,101.840	184,236,529.95	160,136,626.26



CSMC 2021-B33 TRUST	13-Oct-2043	3.766%	4,887,333.000	5,011,936.06	3,823,241.35
CSMC 2021-B33 TRUST	10-Oct-2031	3.167%	23,397,500.000	23,975,088.41	19,093,466.70
CSMC 2021-B33 TRUST	10-Oct-2031	3.053%	5,903,500.000	6,049,193.06	5,088,847.11
CSMC 2021-B33 TRUST	13-Oct-2043	0.622%	109,000,000.000	4,122,011.10	3,656,688.40
CSMC 2021-NQM1 TRUST	25-May-2065	2.825%	7,469,850.000	7,469,622.17	5,855,412.24
CSMC MTG TR 2006-9	25-Nov-2036	5.500%	2,675,082.110	2,597,725.60	2,307,908.36
CSMC MTG TR 2006-9	25-Nov-2036	6.000%	3,678,020.570	3,593,503.26	2,492,389.67
CSMC MTG TR 2006-9	25-Nov-2036	25.238%	236,913.080	239,829.29	290,352.07
CSMC MTG TR 2006-9	25-Nov-2036	6.000%	10,376,102.480	10,363,170.94	8,499,652.83
CSMC MTG TR 2006-9	25-Nov-2036	6.000%	1,458,200.090	1,452,320.74	1,257,969.68
CSMC MTG TRUST 2006-1	25-Feb-2036	6.000%	11,302,534.130	10,970,803.21	4,071,136.63
CSMC MTG TRUST 2006-2	25-Mar-2036	6.000%	7,417,591.860	7,036,019.21	3,465,389.14
CSMC MTG TRUST 2006-2	25-Mar-2036	2.216%	13,157,839.730	1,801,468.25	1,080,036.27
CSMC MTG TRUST 2006-2	25-Mar-2036	3.784%	2,354,011.110	2,236,511.64	851,599.30
CSMC MTG TRUST 2006-2	25-Mar-2036	6.250%	2,740,759.630	2,614,573.91	1,322,733.90
CSMC MTG TRUST 2006-3	25-Apr-2036	5.500%	1,166,085.610	1,161,120.55	860,002.48
CSMC MTG TRUST 2006-3	25-Apr-2036	5.500%	704,928.590	701,264.54	519,893.51
CSMC MTG TRUST 2006-4	25-May-2036	6.000%	2,443,940.850	2,334,277.55	1,483,986.30
CSMC MTG TRUST 2006-4	25-May-2036	7.000%	20,280,274.350	18,630,004.63	5,519,242.19
CSMC MTG TRUST 2006-4	25-May-2036	6.000%	7,094,686.160	7,002,750.98	3,174,935.20
CSMC MTG TRUST 2006-6	25-Jul-2036	7.000%	10,035,753.770	9,414,088.41	1,657,340.51
CSMC MTG TRUST 2006-6	25-Jul-2036	6.000%	7,103,027.610	6,820,539.31	3,943,553.34
CSMC MTG TRUST 2006-7	25-Aug-2036	6.000%	114,214.680	113,033.90	50,900.15
CSMC MTG TRUST 2006-7	25-Aug-2036	6.000%	1,648,872.930	1,622,022.02	1,319,737.12
CSMC MTG TRUST 2007-1	25-Feb-2025	6.000%	5,453,663.320	5,453,663.32	1,011,446.76
CSMC MTG TRUST 2007-1	25-Feb-2037	6.131%	8,521,879.430	8,031,383.16	2,116,562.15
CSMC MTG TRUST 2007-1	25-Feb-2037	6.000%	3,055,551.440	2,994,941.58	1,902,282.74
CSMC MTG TRUST 2007-2	25-Mar-2037	5.000%	28,043.960	27,062.44	22,728.03
CSMC MTG TRUST 2007-3	25-Apr-2037	6.000%	5,172,093.640	4,984,282.03	2,113,410.04
CSMC MTG TRUST 2007-5	25-Aug-2037	5.000%	2,587,521.460	2,551,265.71	2,109,169.73
CSMC MTG TRUST 2007-5	25-Aug-2037	6.000%	25,722,819.710	25,160,224.18	20,226,828.03
CSMC MTG TRUST 2007-5	25-Aug-2037	6.000%	11,357,844.820	11,181,895.62	9,083,247.85
CSMC SERIES 2005-1R	26-Dec-2035	5.750%	807,993.080	799,861.12	615,074.87
CSMC SERIES 2008-2R	25-Jul-2037	6.000%	2,616,737.260	2,567,609.20	2,039,671.07
CSMC SERIES 2009-11R	28-Sep-2037	7.000%	8,303,241.360	4,306,691.47	2,629,086.86
CSMC SERIES 2009-12R	27-Jun-2036	6.000%	5,789,168.700	5,673,385.32	4,419,226.19
CSMC SERIES 2009-1R	26-Jul-2035	3.195%	39,566.940	38,984.39	39,421.71
CSMC SERIES 2010-13R	27-Dec-2035	5.500%	1,637,384.140	1,615,991.70	1,361,416.31
CSMC SERIES 2010-17R	26-Jun-2037	3.226%	24,319,628.210	23,257,792.82	23,049,783.69
CSMC SERIES 2010-4R	26-Jun-2037	6.000%	7,651,831.550	7,585,338.09	6,736,968.62
CSMC SERIES 2010-4R	26-Jun-2037	6.000%	3,777,896.240	3,746,222.38	3,326,206.05
CSMC SERIES 2010-7R	27-Jan-2037	6.000%	8,822,586.540	7,330,971.36	5,597,070.08
CSMC SERIES 2012-10R	29-Aug-2046	3.022%	7,590,450.970	7,360,579.85	5,352,633.46
CSMC SERIES 2013-9R	28-May-2043	3.000%	9,376,229.740	9,043,666.59	8,062,490.56
CSMC TR 2014-USA	17-Sep-2037	0.686%	147,561,481.200	3,294,265.91	1,872,451.90
CSMC TR 2019-RPL6	25-Nov-2058	3.752%	194,363,080.740	191,986,583.92	166,733,649.67
CSMC TR 2021-NQM6	25-Jul-2066	3.286%	3,180,040.000	3,179,941.74	2,076,990.02
CSMC TR 2021-NQM6	25-Jul-2066	2.581%	7,445,317.000	7,445,044.50	4,903,217.74
CSMC TR 2021-RPL9	25-Feb-2061	2.436%	31,696,165.180	31,696,146.17	29,132,728.31
CSMC TRUST 2017-CALI	12-Nov-2032	3.904%	3,799,000.000	3,684,308.19	3,356,735.24
CSMC TRUST 2017-CALI	12-Nov-2032	3.904%	6,050,000.000	5,880,554.24	5,271,022.57
CSMC TRUST 2017-CHOP	15-Jul-2032	6.118%	18,723,000.000	18,723,000.00	17,025,097.26
CSMC TRUST 2017-CHOP	15-Jul-2032	4.718%	12,164,000.000	12,164,000.00	11,181,276.52
CSMC TRUST 2017-TIME	15-Nov-2039	3.646%	4,847,000.000	4,991,050.45	4,113,450.17
CSMC TRUST 2021-JR1	27-Sep-2066	2.465%	19,016,647.140	19,016,428.44	18,134,831.90

CSMC TRUST 2021-JR2	25-Nov-2061	2.215%	17,258,143.620	17,257,914.08	16,405,864.00
CSMC TRUST 2021-NQM5	25-May-2066	2.168%	6,225,825.000	6,225,740.95	3,830,324.90
CSMCM 2020-RPL1 C	25-Jan-2046	3.231%	9,668,869.170	9,630,905.31	7,973,228.95
CSMCM TR 2017-RPL2	25-Feb-2056	0.000%	72,769,349.390	66,540,070.31	60,314,642.38
CSMCM TR 2019-RPL6	27-Nov-2058	4.102%	8,251,848.400	8,150,748.44	7,027,821.19
CSWF TR 2018-TOP	15-Aug-2035	5.568%	3,461,044.850	3,454,555.39	3,416,148.87
CSWF TR 2018-TOP	15-Aug-2035	6.068%	3,928,800.000	3,922,661.25	3,743,440.00
CVP CLO 2017-2 LTD	21-Jan-2031	3.900%	61,250,000.000	61,250,000.00	60,177,773.43
CWABS INC 2005-11	25-Dec-2035	4.105%	17,544,000.000	17,576,152.11	14,419,532.90
CWABS INC 2005-4	25-Oct-2035	5.647%	3,128,854.130	3,116,143.15	3,094,825.03
CWABS INC 2006-25	25-Jul-2035	3.224%	21,490,548.050	20,906,972.64	19,955,996.12
CWABS INC 2006-26	25-Aug-2035	3.224%	6,087,054.070	5,923,802.59	5,557,822.46
CWABS INC 2007-4	25-Oct-2035	6.033%	21,693,109.700	20,524,431.01	15,372,052.08
CWABS INC 2007-BC1	25-May-2037	3.224%	11,904,963.960	11,539,147.51	10,826,817.09
CWALT INC 2004-36CB	25-Feb-2035	6.000%	27,480,893.990	26,716,748.96	20,733,251.77
CWALT INC 2005-13CB	25-May-2035	3.584%	5,903,161.340	5,482,436.66	4,884,580.30
CWALT INC 2005-13CB	25-May-2035	5.500%	2,696,328.260	2,692,957.83	2,365,263.64
CWALT INC 2005-20CB	25-Jul-2035	1.916%	4,752,321.460	386,184.84	177,215.49
CWALT INC 2005-20CB	25-Jul-2035	3.584%	2,327,667.650	2,269,787.43	1,448,492.45
CWALT INC 2005-26CB	25-Jul-2035	7.460%	1,559,314.450	1,543,170.36	1,184,651.26
CWALT INC 2005-28CB	25-Aug-2035	6.000%	991,971.230	958,727.48	492,421.16
CWALT INC 2005-28CB	25-Aug-2035	3.834%	2,124,851.810	2,070,409.01	1,833,858.45
CWALT INC 2005-32T1	25-Aug-2035	5.500%	5,784,595.070	4,603,821.15	3,484,050.04
CWALT INC 2005-46CB	25-Oct-2035	5.500%	1,151,434.800	1,093,863.06	848,778.78
CWALT INC 2005-46CB	25-Oct-2035	5.500%	2,272,783.340	2,138,109.66	1,675,379.51
CWALT INC 2005-48T1	25-Nov-2035	5.500%	3,798,613.390	3,739,347.50	2,466,378.90
CWALT INC 2005-54CB	25-Nov-2035	5.500%	1,408,150.060	1,390,589.48	847,638.60
CWALT INC 2005-55CB	25-Nov-2035	5.500%	29,562,777.350	29,045,428.74	20,956,621.25
CWALT INC 2005-57CB	25-Dec-2035	5.500%	12,261,130.020	12,148,788.58	9,227,824.54
CWALT INC 2005-60T1	25-Dec-2035	13.317%	299,333.630	309,056.85	183,072.66
CWALT INC 2005-64CB	25-Dec-2035	5.500%	381,325.080	372,100.65	336,695.48
CWALT INC 2005-64CB	25-Dec-2035	5.500%	5,534,456.770	5,355,408.10	4,886,713.91
CWALT INC 2005-73CB	25-Jan-2036	1.616%	2,571,227.680	230,571.50	79,646.35
CWALT INC 2005-73CB	25-Jan-2036	3.884%	1,022,034.630	992,727.27	965,009.49
CWALT INC 2005-77T1	25-Feb-2036	6.000%	30,516,969.700	29,651,794.60	16,616,901.98
CWALT INC 2005-79CB	25-Jan-2036	5.500%	457,065.170	450,127.99	287,228.16
CWALT INC 2005-80CB	25-Feb-2036	6.000%	17,445,626.500	13,841,837.64	9,842,808.51
CWALT INC 2005-85CB	25-Feb-2036	10.325%	1,337,467.510	1,257,219.44	1,075,377.78
CWALT INC 2005-85CB	25-Feb-2036	6.000%	19,302,447.150	18,867,097.44	9,303,982.20
CWALT INC 2005-86CB	25-Feb-2036	5.500%	900,651.640	879,126.70	589,950.78
CWALT INC 2005-J1	25-Dec-2022	5.500%	16,989.610	16,989.61	14,471.92
CWALT INC 2005-J1	25-Feb-2035	5.500%	3,581,026.380	3,531,175.50	3,215,885.59
CWALT INC 2005-J10	25-Oct-2035	3.784%	295,999.830	290,867.20	204,515.87
CWALT INC 2005-J10	25-Oct-2035	5.500%	138,659.310	137,691.82	100,881.50
CWALT INC 2005-J10	25-Oct-2035	5.500%	1,300,660.200	1,288,203.55	946,294.55
CWALT INC 2005-J11	25-Sep-2032	6.500%	221,155.540	219,627.06	206,238.55
CWALT INC 2005-J11	25-Nov-2035	5.500%	364,944.840	362,165.32	224,178.75
CWALT INC 2005-J13	25-Nov-2035	1.936%	1,013,694.300	82,916.69	54,048.36
CWALT INC 2005-J13	25-Nov-2035	3.564%	506,847.150	500,324.16	337,915.45
CWALT INC 2005-J2	25-Apr-2035	3.584%	499,808.500	491,890.18	396,108.83
CWALT INC 2005-J2	25-Apr-2035	1.916%	1,537,872.300	149,484.15	34,052.95
CWALT INC 2005-J3	25-May-2035	2.116%	3,009,544.560	287,941.98	138,391.20
CWALT INC 2005-J3	25-May-2035	3.384%	3,009,544.560	2,924,915.69	2,397,175.07
CWALT INC 2006-12CB	25-May-2036	6.000%	3,272,712.060	2,982,465.67	1,823,774.10
CWALT INC 2006-12CB	25-May-2036	5.750%	2,655,399.740	2,549,322.71	1,436,802.28

CWALT INC 2006-13T1	25-May-2036	6.000%	10,747,958.380	10,077,881.98	5,277,906.41
CWALT INC 2006-15CB	25-Jun-2036	6.500%	27,824,270.290	25,944,542.11	14,504,672.46
CWALT INC 2006-19CB	25-Aug-2036	6.000%	746,209.420	730,944.87	471,681.14
CWALT INC 2006-19CB	25-Aug-2036	2.516%	4,847,647.150	578,578.05	451,218.51
CWALT INC 2006-19CB	25-Aug-2036	3.484%	3,574,802.770	3,392,871.70	1,871,377.79
CWALT INC 2006-23CB	25-Aug-2036	6.500%	4,106,247.160	2,566,316.93	1,565,651.68
CWALT INC 2006-24CB	25-Aug-2036	3.684%	3,374,646.720	3,242,545.03	1,727,560.96
CWALT INC 2006-24CB	25-Aug-2036	5.750%	1,339,672.540	1,297,910.65	781,192.80
CWALT INC 2006-24CB	25-Aug-2036	4.066%	3,921,057.260	475,780.79	703,266.71
CWALT INC 2006-24CB	25-Aug-2036	6.000%	3,144,177.180	3,049,415.85	1,880,519.17
CWALT INC 2006-26CB	25-Sep-2036	6.500%	1,877,402.000	1,807,651.75	1,088,367.68
CWALT INC 2006-26CB	25-Sep-2036	6.250%	1,462,623.620	1,412,890.76	828,796.99
CWALT INC 2006-29T1	25-Oct-2036	6.250%	2,820,000.530	2,759,751.56	1,719,422.00
CWALT INC 2006-29T1	25-Oct-2036	20.003%	231,003.730	234,082.87	251,451.74
CWALT INC 2006-29T1	25-Oct-2036	26.104%	377,135.920	391,147.44	504,339.57
CWALT INC 2006-2CB	25-Mar-2036	6.000%	1,973,636.010	1,769,005.45	970,265.32
CWALT INC 2006-30T1	25-Nov-2036	6.250%	2,778,668.240	2,681,545.34	2,109,963.67
CWALT INC 2006-32CB	25-Nov-2036	3.754%	2,146,679.770	2,032,810.29	1,159,549.47
CWALT INC 2006-32CB	25-Nov-2036	2.246%	3,580,661.850	269,974.83	296,164.42
CWALT INC 2006-36T2	25-Dec-2036	6.250%	625,028.260	435,967.86	293,370.26
CWALT INC 2006-36T2	25-Dec-2036	6.250%	7,743,383.460	6,534,968.20	3,634,521.19
CWALT INC 2006-39CB	25-Jan-2037	6.000%	838,812.880	811,442.98	719,092.56
CWALT INC 2006-39CB	25-Jan-2037	3.466%	13,274,679.830	737,874.78	1,067,503.29
CWALT INC 2006-39CB	25-Jan-2037	3.534%	4,520,654.860	4,186,709.21	534,638.86
CWALT INC 2006-40T1	25-Jan-2037	2.366%	2,232,596.770	190,991.09	129,865.02
CWALT INC 2006-40T1	25-Jan-2037	6.000%	1,311,697.810	1,282,220.94	932,825.97
CWALT INC 2006-41CB	25-Jan-2037	6.000%	3,115,342.070	3,052,634.41	1,867,060.02
CWALT INC 2006-41CB	25-Jan-2037	2.316%	7,235,474.400	876,328.53	837,210.23
CWALT INC 2006-41CB	25-Jan-2037	6.000%	2,958,478.870	2,899,105.09	1,773,050.11
CWALT INC 2006-41CB	25-Jan-2037	3.684%	7,235,474.400	6,447,443.53	3,450,375.61
CWALT INC 2006-42	25-Jan-2047	3.684%	3,649,079.900	2,688,828.46	1,567,577.95
CWALT INC 2006-42	25-Jan-2047	2.316%	3,649,079.900	938,531.10	486,574.88
CWALT INC 2006-42	25-Jan-2047	6.000%	2,430,097.130	2,055,003.51	1,513,195.48
CWALT INC 2006-43CB	25-Feb-2037	5.750%	2,786,671.190	2,349,910.40	1,612,995.23
CWALT INC 2006-43CB	25-Feb-2037	6.000%	9,641,175.490	8,055,621.94	5,704,011.55
CWALT INC 2006-4CB	25-Apr-2036	6.000%	5,667,527.440	4,684,828.99	3,183,384.42
CWALT INC 2006-6CB	25-May-2036	5.500%	670,479.710	654,126.55	558,275.40
CWALT INC 2006-7CB	25-May-2036	6.000%	2,380,582.370	1,913,540.11	1,436,981.18
CWALT INC 2006-7CB	25-May-2036	6.000%	4,399,104.600	3,564,265.31	2,655,413.47
CWALT INC 2006-7CB	25-May-2036	6.000%	7,671,244.690	6,185,562.68	4,630,561.98
CWALT INC 2006-7CB	25-May-2036	6.000%	2,350,469.260	1,881,662.79	1,418,804.12
CWALT INC 2006-9T1	25-May-2036	6.000%	829,736.830	591,648.79	402,305.45
CWALT INC 2006-J1	25-Feb-2036	5.500%	4,088,433.580	3,986,400.01	2,997,516.03
CWALT INC 2006-J1	25-Feb-2036	5.500%	2,015,037.430	1,996,463.20	1,477,364.59
CWALT INC 2006-J4	25-Jul-2036	6.000%	854,060.090	821,644.79	557,898.01
CWALT INC 2006-J7	25-Nov-2036	6.250%	1,040,816.930	796,169.91	548,642.39
CWALT INC 2006-OA21	20-Mar-2047	3.183%	32,875,364.450	29,354,721.48	26,238,982.29
CWALT INC 2007-11T1	25-May-2037	21.396%	590,770.710	603,463.68	616,167.71
CWALT INC 2007-12T1	25-Jun-2037	6.000%	9,683,690.670	6,178,076.94	4,982,638.45
CWALT INC 2007-15CB	25-Jul-2037	5.750%	6,488,852.920	6,237,014.46	4,208,511.68
CWALT INC 2007-15CB	25-Jul-2037	6.000%	9,070,325.320	8,953,042.15	6,168,655.69
CWALT INC 2007-15CB	25-Jul-2037	5.750%	5,409,010.250	5,189,140.09	3,508,152.07
CWALT INC 2007-16CB	25-Aug-2037	6.000%	2,754,212.140	2,690,521.00	2,194,866.91
CWALT INC 2007-16CB	25-Aug-2037	28.883%	2,152,680.650	2,470,324.59	2,683,148.52
CWALT INC 2007-16CB	25-Aug-2037	3.534%	7,433,931.100	6,915,831.92	2,406,955.98

CWALT INC 2007-17CB	25-Aug-2037	15.714%	5,029,380.020	5,182,291.55	4,305,466.65
CWALT INC 2007-18CB	25-Aug-2037	6.000%	764,657.620	748,686.70	480,233.05
CWALT INC 2007-19	25-Aug-2037	6.000%	10,715,137.820	7,362,535.58	5,779,804.27
CWALT INC 2007-19	25-Aug-2037	20.496%	597,844.820	614,646.67	692,149.52
CWALT INC 2007-19	25-Aug-2037	6.500%	28,142,483.190	26,090,335.31	12,745,713.75
CWALT INC 2007-19	25-Aug-2037	6.000%	8,787,037.830	8,517,649.03	4,739,775.66
CWALT INC 2007-21CB	25-Sep-2037	16.064%	2,714,362.090	2,794,611.57	2,447,487.37
CWALT INC 2007-22	25-Sep-2037	6.500%	18,061,533.160	17,271,350.09	7,928,102.76
CWALT INC 2007-23CB	25-Sep-2037	3.584%	7,087,273.260	6,708,472.59	3,244,359.51
CWALT INC 2007-23CB	25-Sep-2037	3.416%	10,058,310.140	1,347,607.64	1,825,143.74
CWALT INC 2007-24	25-Oct-2037	4.084%	4,363,131.240	1,487,806.52	1,168,625.87
CWALT INC 2007-24	25-Oct-2037	3.866%	2,010,798.580	594,305.02	409,151.26
CWALT INC 2007-24	25-Oct-2037	23.196%	1,005,611.890	1,899,727.07	1,136,353.50
CWALT INC 2007-24	25-Oct-2037	3.784%	3,298,719.520	1,067,117.81	825,449.80
CWALT INC 2007-2CB	25-Mar-2037	5.750%	3,307,412.860	2,698,778.65	1,973,888.47
CWALT INC 2007-4CB	25-Mar-2037	7.000%	15,342,616.980	14,616,720.82	1,726,018.33
CWALT INC 2007-6	25-Apr-2047	5.750%	4,902,186.730	4,599,526.35	3,053,670.16
CWALT INC 2007-6	25-Apr-2047	5.750%	5,375,286.580	4,985,446.44	3,348,373.52
CWALT INC 2007-7T2	25-Apr-2037	6.000%	1,352,045.500	929,981.29	655,897.28
CWALT INC 2007-8CB	25-May-2037	21.576%	261,976.890	280,667.40	265,696.75
CWALT INC 2007-8CB	25-May-2037	21.696%	245,415.130	262,928.54	250,199.52
CWALT INC 2007-9T1	25-May-2037	2.416%	408,518.180	114,519.06	37,719.38
CWALT INC 2007-9T1	25-May-2037	6.000%	1,411,961.480	1,357,675.44	713,524.85
CWALT INC 2007-9T1	25-May-2037	3.584%	408,518.180	389,707.24	150,838.80
CWALT INC 2007-HY2	25-Mar-2047	2.984%	21,828,083.660	20,761,480.26	20,207,791.56
CWALT INC 2007-HY4	25-Jun-2037	3.638%	22,316,016.970	21,731,803.93	20,453,821.23
CWALT INC ALT LN TR 2006-16CB	25-Jun-2036	6.000%	2,823,767.810	2,661,148.19	1,774,127.57
CWALT INC ALT LN TR 2006-18CB	25-Jul-2036	3.684%	732,639.490	705,045.45	349,711.98
CWALT INC ALT LN TR 2006-18CB	25-Jul-2036	2.416%	732,639.470	59,254.62	61,906.57
CWALT INC ALT LN TR 2006-OA7 1	25-Jun-2046	2.044%	3,034,508.220	2,853,749.43	2,645,287.33
CWMBS CHL MTG 2007-J3	25-Jul-2037	2.416%	1,954,214.260	517,622.14	218,811.61
CWMBS CHL MTG 2007-J3	25-Jul-2037	3.584%	390,842.850	385,276.80	124,033.51
CWMBS CHL MTG TR 2006-1	25-Mar-2036	6.000%	6,661,941.390	5,944,496.13	3,901,377.44
CWMBS CHL MTG TR 2006-16	25-Nov-2036	6.500%	3,243,200.490	3,205,866.26	1,365,972.48
CWMBS CHL MTG TR 2006-20	25-Feb-2037	6.000%	1,379,209.570	1,367,734.46	750,478.54
CWMBS CHL MTG TR 2006-8	25-May-2036	6.000%	16,889,148.620	16,427,348.81	11,001,844.75
CWMBS CHL MTG TR 2006-J3	25-May-2036	5.500%	200,495.010	199,986.49	190,868.18
CWMBS CHL MTG TR 2007-10	25-Jul-2037	6.000%	3,890,382.600	3,859,606.41	2,101,686.61
CWMBS CHL MTG TR 2007-11	25-Aug-2037	6.000%	13,515,525.760	13,056,910.39	6,961,928.41
CWMBS CHL MTG TR 2007-12	25-Aug-2037	5.750%	6,790,533.610	6,597,877.23	3,918,960.91
CWMBS CHL MTG TR 2007-13	25-Aug-2037	6.000%	2,890,219.580	2,780,029.98	1,594,976.35
CWMBS CHL MTG TR 2007-13	25-Aug-2037	6.000%	4,735,783.930	4,649,124.19	2,613,456.57
CWMBS CHL MTG TR 2007-15	25-Sep-2037	6.250%	1,513,979.690	1,439,285.14	984,047.13
CWMBS CHL MTG TR 2007-15	25-Sep-2037	6.250%	525,634.610	516,211.80	342,043.06
CWMBS CHL MTG TR 2007-15	25-Sep-2037	6.250%	1,849,195.680	1,828,370.67	1,202,814.69
CWMBS CHL MTG TR 2007-15	25-Sep-2037	6.250%	3,763,210.460	3,683,242.20	2,448,811.36
CWMBS CHL MTG TR 2007-17	25-Oct-2037	6.000%	2,820,827.560	2,699,180.10	2,095,019.32
CWMBS CHL MTG TR 2007-18	25-Nov-2037	6.000%	448,273.920	444,462.57	261,934.65
CWMBS CHL MTG TR 2007-2	25-Mar-2037	6.000%	1,384,695.700	1,292,609.20	708,934.57
CWMBS CHL MTG TR 2007-21	25-Feb-2038	6.250%	37,981,276.720	35,880,625.69	20,661,886.70
CWMBS CHL MTG TR 2007-3	25-Apr-2037	6.000%	3,661,532.220	3,641,573.28	2,018,343.11
CWMBS CHL MTG TR 2007-3	25-Apr-2037	6.000%	1,410,185.490	1,402,223.23	777,335.28
CWMBS CHL MTG TR 2007-4	25-May-2037	6.000%	3,215,633.060	3,179,913.16	1,578,811.52
CWMBS CHL MTG TR 2007-5	25-May-2037	5.750%	1,221,434.370	1,215,018.61	696,093.25
CWMBS CHL MTG TR 2007-7	25-Jun-2037	5.500%	2,013,896.420	1,873,413.50	1,087,723.78

CWMBS CHL MTG TR 2007-7	25-Jun-2037	5.750%	1,343,300.730	1,336,031.76	744,479.16
CWMBS CHL MTG TR 2007-7	25-Jun-2037	6.000%	4,481,166.830	4,450,334.12	2,546,752.42
CWMBS CHL MTG TR 2007-8	25-Jan-2038	6.000%	3,727,434.720	3,421,177.15	1,877,693.38
CWMBS CHL MTG TR 2007-8	25-Jan-2038	6.000%	4,382,220.150	4,298,705.62	2,207,541.21
CWMBS CHL MTG TR 2007-8	25-Jan-2038	5.438%	2,299,773.190	2,263,485.05	1,082,808.19
CWMBS CHL MTG TR 2007-8	25-Jan-2038	6.000%	5,339,589.130	5,283,953.24	2,783,858.87
CWMBS CHL MTG TR 2007-9	25-Jul-2037	5.750%	723,523.580	718,281.45	378,244.02
CWMBS CHL MTG TR 2007-9	25-Jul-2037	5.750%	5,497,572.750	4,827,815.75	2,874,023.83
CWMBS CHL MTG TR 2007-HY1	25-Apr-2037	2.862%	4,164,820.300	4,118,780.02	3,804,063.57
CWMBS CHL MTG TR 2007-HYB1	25-Mar-2037	3.180%	9,257,809.930	8,849,473.19	8,162,943.37
CWMBS CHL MTG TR 2007-J1	25-Feb-2037	6.000%	15,810,630.180	15,331,234.89	6,792,237.24
CWMBS CHL TR 2006-14	25-Sep-2036	6.250%	4,578,293.100	4,302,998.13	2,243,039.02
CWMBS INC 2003-60	25-Feb-2034	2.213%	498,019.200	498,362.66	490,358.57
CWMBS INC 2005-17	25-Sep-2035	5.500%	12,231,800.960	11,964,217.66	6,326,863.57
CWMBS INC 2005-18	25-Oct-2035	5.500%	2,500,550.620	2,355,683.38	1,503,238.51
CWMBS INC 2005-20	25-Oct-2035	5.500%	2,075,651.940	2,040,700.21	1,373,683.89
CWMBS INC 2005-20	25-Oct-2035	5.250%	1,539,200.400	1,526,214.81	1,015,726.66
CWMBS INC 2005-23	25-Nov-2035	5.500%	7,038,332.490	6,996,893.47	4,150,590.54
CWMBS INC 2005-24	25-Nov-2035	5.500%	1,379,458.870	1,327,729.16	806,695.55
CWMBS INC 2005-26	25-Nov-2035	5.500%	2,277,318.980	2,208,833.42	1,435,557.44
CWMBS INC 2005-27	25-Dec-2035	5.500%	428,439.370	425,965.77	197,335.92
CWMBS INC 2005-28	01-Nov-2035	5.250%	905,827.420	898,672.97	531,394.14
CWMBS INC 2005-HYB1	25-Mar-2035	2.764%	8,192,930.980	7,926,645.89	7,699,581.35
CWMBS INC 2005-HYB8	20-Dec-2035	3.273%	264,193.870	259,003.24	237,290.66
CWMBS INC 2005-HYB8	20-Dec-2035	3.216%	7,666,127.240	7,627,796.60	7,177,867.76
CWMBS INC 2005-J3	25-Sep-2035	4.500%	759,374.760	752,865.61	661,440.55
CWMBS INC 2005-J4	25-Nov-2035	5.500%	808,552.340	803,768.72	650,626.95
CWMBS REPERFORMING 2004-R2	25-Nov-2034	3.715%	959,769.820	208,146.41	49,500.70
CWMBS REPERFORMING 2004-R2	25-Nov-2034	2.984%	986,405.000	964,416.89	924,090.44
CWMBS REPERFORMING 2005-R1	25-Mar-2035	3.444%	305,086.510	301,015.29	295,353.00
CWMBS REPERFORMING 2005-R1	25-Mar-2035	3.752%	302,928.090	43,616.85	16,153.22
DATABANK ISSUER LLC 2021-1	27-Feb-2051	2.060%	39,300,000.000	39,292,422.96	33,816,376.68
DATABANK ISSUER LLC 2021-2	25-Oct-2051	2.400%	31,000,000.000	30,995,722.00	26,741,849.30
DATABANK ISSUER LLC 2021-2	25-Oct-2051	2.790%	3,350,000.000	3,348,654.31	2,850,484.85
DB MASTER FINANCE LLC 2021-1 A	20-Nov-2051	2.791%	41,685,000.000	41,685,000.00	32,827,008.36
DBJPM MTG TR 2016-C1	12-May-2049	4.195%	5,161,000.000	5,485,224.75	4,724,481.07
DBJPM MTG TR 2016-C1	10-May-2049	1.525%	105,407,764.840	8,904,666.06	3,816,351.37
DBJPM MTG TR 2020-C9	15-Aug-2053	1.827%	59,788,410.300	6,142,591.33	4,358,778.39
DEUTSCHE ALT-A SECS 2005-4	25-Sep-2035	5.500%	8,303,556.060	8,097,844.83	7,125,531.39
DEUTSCHE ALT-A SECS 2005-5	25-Nov-2035	13.317%	277,635.500	277,635.50	385,962.96
DEUTSCHE ALT-A SECS 2005-5	25-Nov-2035	2.216%	1,579,408.750	123,377.18	52,539.82
DEUTSCHE ALT-A SECS 2005-5	25-Nov-2035	3.284%	523,310.770	510,007.08	255,697.44
DEUTSCHE ALT-A SECS 2005-6	25-Dec-2035	5.500%	5,335,405.020	5,162,624.38	4,557,400.53
DEUTSCHE ALT-A SECS 2007-2	25-Sep-2047	3.384%	13,511,904.010	12,579,180.93	11,845,936.24
DEUTSCHE ALT-A SECS 2007-OA3 A	25-Jul-2047	3.334%	16,253,946.320	15,336,512.50	14,489,947.79
DEUTSCHE ALT-B SECS 2006-AB1 A	25-Feb-2036	5.665%	3,464,402.900	3,395,114.84	3,094,365.87
DEUTSCHE ALT-B SECS 2006-AB2 A	25-Jun-2036	6.160%	441,183.920	425,059.58	378,411.35
DEUTSCHE ALT-B SECS 2006-AB4 A	25-Oct-2036	6.005%	784,914.960	749,989.30	669,952.31
DEUTSCHE ALT-B SECS 2006-AB4 A	25-Oct-2036	5.650%	10,960,685.770	10,577,438.44	9,358,358.46
DEUTSCHE ALT-B SECS 2006-AB4 A	25-Oct-2036	5.900%	780,816.890	746,400.24	666,518.49
DEUTSCHE ALT-B SECS 2006-AB4 A	25-Oct-2036	5.900%	1,140,132.890	1,089,443.51	970,965.22
DEUTSCHE ALT-B SECS 2006-AB4 A	25-Oct-2036	6.369%	2,254,674.730	2,126,680.34	1,915,450.12
DEUTSCHE MTG & ASSET 2014-RS1	29-Oct-2036	2.844%	4,052,395.400	3,737,393.83	3,716,195.71
DEUTSCHE MTG SECS 2006-PR1	15-Apr-2036	8.179%	4,748,234.250	4,767,745.15	4,451,877.96
DEUTSCHE MTG SECS 2006-PR1	15-Apr-2036	9.225%	3,128,256.480	3,142,921.15	2,881,189.91

DEUTSCHE MTG SECS 2006-PR1	15-Apr-2036	8.165%	1,919,610.340	1,890,816.18	1,785,468.16
DEUTSCHE MTG SECS 2006-PR1	15-Apr-2036	8.625%	3,000,765.800	2,961,563.34	2,642,100.47
DEUTSCHE MTG SECS 2006-PR1	15-Apr-2036	10.897%	341,892.860	341,038.10	307,384.83
DEUTSCHE MTG SECS 2006-PR1	15-Apr-2036	8.179%	49,706,278.930	49,783,084.69	43,786,559.35
DIAMOND ISSUER LLC 2021-1	20-Nov-2051	2.701%	6,000,000.000	6,000,000.00	5,040,702.60
DIVIDEND SLR LN 2019-1	22-Aug-2039	3.670%	19,147,584.320	19,144,604.95	17,292,399.77
DOLP TR 2021-NYC	10-May-2041	3.704%	5,750,000.000	5,486,384.56	4,081,753.08
DOLP TR 2021-NYC	10-May-2041	3.704%	11,475,000.000	10,397,866.33	7,839,484.76
DRYDEN 53 CLO LTD 2017-53	15-Jan-2031	3.912%	3,500,000.000	3,359,219.15	3,341,212.04
ECAF I LTD 2015-1	15-Jun-2040	4.947%	30,754,700.790	30,754,700.79	19,690,943.22
ELEVATION CLO LTD 2018-9	15-Jul-2031	3.632%	25,500,000.000	25,500,000.00	25,051,757.94
EQUIFIRST LN SEC TR 2007-1	25-Apr-2037	3.274%	11,153,459.810	10,864,934.16	10,419,031.25
FALCON 2017-1 AEROSPACE LTD	15-Feb-2042	4.581%	2,652,595.820	2,652,588.66	2,319,021.29
FANNIE MAE REMIC TR 2019-M16 X	25-Jul-2031	1.289%	211,946,890.600	13,074,839.33	14,049,747.43
FANNIE MAE REMIC TR 2019-M18 X	27-Aug-2029	0.817%	503,728,897.210	18,444,962.34	16,003,114.45
FANNIE MAE REMIC TRST 2019-M24	25-Mar-2031	1.265%	220,584,093.260	14,480,622.29	9,377,537.15
FANNIE MAE REMIC TRST 2019-M24	26-Mar-2029	1.370%	264,167,690.560	16,828,099.17	16,114,915.96
FANNIE MAE REMIC TRUST 2019-48	25-Sep-2049	3.500%	5,884,481.840	5,991,760.97	5,482,342.24
FANNIE MAE REMIC TRUST 2019-78	25-Jan-2050	3.000%	46,708,337.830	46,896,317.37	40,507,203.45
FBR SEC TRUST 2005-2	25-Sep-2035	4.014%	22,750,000.000	22,106,601.56	20,181,154.18
FBR SEC TRUST 2005-5	26-Nov-2035	3.819%	5,500,000.000	5,288,523.77	4,984,227.60
FHLMC GIANT MBS 30Y SUPCONF	01-Sep-2051	2.000%	42,485,359.940	42,918,037.16	33,382,936.15
FHLMC GIANT MBS GOLD COMB 15	01-Feb-2032	3.000%	13,755,947.340	13,891,699.21	13,003,552.46
FHLMC GIANT MBS GOLD COMB 30	01-Feb-2048	3.500%	1,166,824.650	1,171,223.48	1,067,778.51
FHLMC GIANT MBS GOLD COMB 30	01-Sep-2038	5.000%	1,515,367.100	1,518,007.17	1,530,331.68
FHLMC GIANT MBS GOLD COMB 30	01-Jul-2035	5.000%	7,712,492.730	7,733,319.44	7,788,978.29
FHLMC GIANT MBS GOLD COMB 30	01-Oct-2045	3.500%	25,843,094.780	26,260,237.75	23,787,339.13
FHLMC GIANT MBS GOLD COMB 30	01-Nov-2044	3.000%	16,323,432.000	16,360,516.34	14,590,408.16
FHLMC GIANT MBS GOLD COMB 30	01-Feb-2046	3.000%	60,135,001.810	60,429,630.16	53,671,212.54
FHLMC GIANT MBS GOLD COMB 30	01-Jan-2046	3.500%	68,471,432.640	69,305,916.84	63,027,860.62
FHLMC GIANT MBS GOLD COMB 30	01-Apr-2045	3.000%	65,432,899.480	65,052,375.48	58,445,129.08
FHLMC GIANT MBS GOLD COMB 30	01-Jan-2044	4.000%	12,846,420.890	12,987,495.42	12,230,319.52
FHLMC GIANT MBS GOLD COMB 30	01-Jan-2045	3.000%	24,333,275.050	24,398,805.32	21,742,192.98
FHLMC GIANT MBS GOLD COMB 30	01-Dec-2044	3.000%	18,700,456.520	18,742,874.61	16,711,137.86
FHLMC GIANT MBS GOLD COMB 30	01-Nov-2045	3.000%	154,203,607.500	154,327,033.50	137,638,049.03
FHLMC GIANT MBS GOLD COMB 30	01-May-2046	3.000%	18,936,931.900	19,010,095.59	16,895,468.72
FHLMC GIANT MBS GOLD COMB 30	01-Oct-2045	3.000%	13,107,840.490	13,075,070.88	11,700,422.82
FHLMC GIANT MBS GOLD COMB 30	01-May-2045	3.000%	19,558,681.570	19,287,061.37	17,467,897.43
FHLMC GIANT MBS GOLD COMB 30	01-Jun-2045	3.000%	104,503,560.030	102,836,090.77	93,321,419.94
FHLMC GIANT MBS GOLD COMB 30	01-Jan-2046	3.000%	27,005,337.570	27,146,571.72	24,102,648.34
FHLMC GIANT MBS GOLD COMB 30	01-Mar-2045	3.000%	23,120,666.630	23,173,895.37	20,653,954.84
FHLMC GIANT MBS GOLD COMB 30	01-Jul-2043	3.000%	8,892,742.520	8,684,318.86	7,973,268.25
FHLMC GIANT MBS GOLD COMB 30	01-Dec-2045	3.000%	63,684,060.960	63,728,923.63	56,835,966.14
FHLMC GIANT MBS GOLD COMB 30	01-Jun-2043	3.000%	27,437,713.830	26,678,889.56	24,607,866.77
FHLMC GIANT MBS GOLD COMB 30	01-Feb-2045	3.000%	46,017,368.870	46,125,547.22	41,117,348.78
FHLMC GIANT MBS GOLD COMB 30	01-Aug-2045	3.000%	11,648,942.550	11,650,041.87	10,400,001.17
FHLMC GIANT MBS GOLD COMB 30	01-Aug-2046	3.000%	21,879,116.300	22,036,982.88	19,510,219.96
FHLMC GIANT MBS GOLD COMB 30	01-Jul-2045	3.000%	19,935,774.720	19,957,605.79	17,798,392.53
FHLMC GIANT MBS GOLD COMB 30	01-Jan-2042	4.000%	13,883,390.900	14,039,877.10	13,262,832.90
FHLMC GIANT MBS GOLD COMB 30	01-Oct-2044	4.000%	5,883,611.040	5,949,753.15	5,601,469.77
FHLMC GIANT MBS GOLD H LTV 30	01-Mar-2044	3.500%	24,753,706.410	25,198,764.26	22,850,156.78
FHLMC GIANT MBS GOLD H LTV 30	01-Jan-2043	3.000%	1,437,179.130	1,459,619.94	1,277,681.61
FHLMC GIANT MBS JUMBO 30 YEAR	01-Jun-2041	5.000%	572,933.550	573,295.23	558,843.30
FHLMC GIANT MBS JUMBO 30 YEAR	01-May-2046	3.500%	12,962,518.760	13,151,855.04	11,744,545.59
FHLMC GIANT MBS REV RMIC 30YR	01-Apr-2045	3.000%	87,271,586.150	88,346,821.95	77,924,789.67

FHLMC MBS	01-Jun-2048	3.000%	7,969,554.930	7,842,540.15	6,904,990.71
FHLMC MBS	01-Sep-2046	3.000%	26,807,244.890	26,053,291.11	23,885,260.29
FHLMC MBS	01-Sep-2051	2.000%	14,676,029.470	14,823,837.46	11,531,356.42
FHLMC MBS	01-May-2051	2.000%	43,764,702.980	43,463,820.64	34,395,989.95
FHLMC MBS	01-Sep-2051	2.000%	16,232,369.240	16,404,947.11	12,754,423.11
FHLMC MBS	01-Nov-2040	4.000%	140,307.690	140,513.83	132,962.12
FHLMC MBS	01-Aug-2040	4.500%	2,219,664.960	2,222,723.17	2,179,166.17
FHLMC MBS	01-Feb-2045	3.500%	11,112,957.600	11,196,258.32	10,209,425.69
FHLMC MBS	01-Apr-2045	3.500%	11,175,832.800	11,273,454.86	10,267,183.73
FHLMC MBS	01-Dec-2043	4.000%	2,786,239.180	2,830,129.50	2,655,610.26
FHLMC MBS	01-Jan-2044	4.000%	3,207,701.220	3,250,259.22	3,043,053.48
FHLMC MBS	01-Jan-2032	3.500%	3,321,432.910	3,340,851.37	3,140,594.01
FHLMC MBS	01-Jan-2044	4.000%	2,708,125.890	2,743,491.69	2,578,280.84
FHLMC MBS	01-Mar-2043	3.000%	41,128,706.940	41,290,826.54	36,908,160.06
FHLMC MBS	01-Jan-2032	3.500%	7,198,298.470	7,231,771.36	6,806,418.35
FHLMC MBS	01-Feb-2044	4.000%	2,904,574.330	2,947,939.83	2,765,345.91
FHLMC MBS	01-Mar-2028	2.500%	11,030,366.660	11,056,724.57	10,547,478.50
FHLMC MBS	01-Mar-2032	3.500%	8,682,477.000	8,723,280.92	8,209,683.31
FHLMC MBS	01-Nov-2042	3.000%	24,158,338.500	24,450,883.39	21,710,847.32
FHLMC MBS	01-May-2042	4.000%	1,710,066.870	1,715,445.69	1,586,500.11
FHLMC MBS	01-May-2032	3.500%	17,942,656.990	18,038,547.72	17,098,059.70
FHLMC MBS	01-Jul-2042	3.500%	6,180,249.820	6,204,343.96	5,552,824.55
FHLMC MBS	01-Sep-2042	3.500%	7,522,082.690	7,553,946.79	6,762,369.19
FHLMC MBS	01-Oct-2041	4.000%	1,011,362.800	1,012,289.99	936,481.58
FHLMC MBS	01-Apr-2045	3.500%	4,611,426.390	4,633,854.73	4,234,859.94
FHLMC MBS	01-Feb-2032	3.500%	16,987,845.000	17,065,032.06	16,062,880.79
FHLMC MBS	01-Dec-2031	3.500%	8,804,284.910	8,840,581.69	8,324,925.85
FHLMC MBS	01-Feb-2046	3.500%	13,438,213.720	13,596,136.15	12,369,157.32
FHLMC MBS	01-Nov-2042	3.000%	24,025,932.310	24,314,479.69	21,598,154.38
FHLMC MBS	01-Jan-2032	3.500%	4,466,932.000	4,486,705.55	4,223,735.11
FHLMC MBS	01-Mar-2046	3.500%	12,192,145.390	12,372,826.17	11,222,245.59
FHLMC MBS	01-Oct-2042	3.500%	1,282,880.500	1,289,536.57	1,152,750.09
FHLMC MBS	01-Feb-2033	3.000%	6,677,770.750	6,721,952.77	6,166,681.09
FHLMC MBS	01-Jan-2033	3.000%	22,164,908.650	22,325,244.81	20,468,615.56
FHLMC MBS	01-Aug-2045	3.000%	56,116,159.620	56,162,248.49	50,111,622.80
FHLMC MBS	01-Dec-2045	3.000%	16,449,862.000	16,464,120.09	14,681,839.06
FHLMC MBS	01-Sep-2042	3.500%	6,876,129.700	6,904,068.24	6,181,638.47
FHLMC MBS	01-Mar-2046	3.500%	7,305,000.540	7,392,802.88	6,723,870.43
FHLMC MBS	01-Nov-2032	3.000%	8,763,011.670	8,829,741.72	8,092,471.45
FHLMC MULTI SCR 2021-MN1	25-Jan-2051	4.281%	1,484,670.720	1,484,670.72	1,427,995.49
FHLMC MULTI SCR 2021-MN1	25-Jan-2051	6.031%	1,250,000.000	1,250,000.00	1,152,308.13
FHLMC REMIC SEIRES 5062	25-Jan-2051	1.250%	6,642,783.520	5,417,885.36	5,152,898.18
FHLMC REMIC SERIES	15-Oct-2040	4.365%	186,681.590	183,737.90	136,545.39
FHLMC REMIC SERIES 2519	15-Nov-2032	5.500%	490,367.430	490,993.07	494,913.72
FHLMC REMIC SERIES 2596	15-Apr-2033	5.000%	260,513.580	260,639.71	262,519.48
FHLMC REMIC SERIES 2684	15-Oct-2033	4.000%	181,882.260	181,588.49	176,729.68
FHLMC REMIC SERIES 2750	15-Feb-2034	5.000%	1,186,859.570	1,188,790.89	1,194,087.19
FHLMC REMIC SERIES 2825	15-Jul-2034	5.500%	3,122,041.500	3,129,607.99	3,185,557.25
FHLMC REMIC SERIES 2898	15-Dec-2034	5.000%	1,875,432.300	1,882,233.01	1,876,503.92
FHLMC REMIC SERIES 2899	15-Dec-2034	5.000%	4,607,502.560	4,627,123.58	4,611,981.05
FHLMC REMIC SERIES 2909	15-Dec-2034	5.000%	2,373,292.060	2,382,825.97	2,376,323.94
FHLMC REMIC SERIES 2932	15-Feb-2035	5.000%	4,940,731.730	4,945,433.77	4,951,171.99
FHLMC REMIC SERIES 2990	15-Mar-2035	3.832%	151,000.890	101,424.33	1,942.64
FHLMC REMIC SERIES 3002	15-Jul-2035	3.682%	2,042,651.600	128,322.05	156,465.68
FHLMC REMIC SERIES 3030	15-Sep-2035	3.282%	1,299,214.400	74,358.99	66,882.91

FHLMC REMIC SERIES 3045	15-Oct-2035	3.912%	452,964.600	33,711.97	25,657.86
FHLMC REMIC SERIES 3116	15-Feb-2036	5.500%	3,282,489.540	3,295,524.05	3,348,885.44
FHLMC REMIC SERIES 3117	15-Feb-2036	4.500%	507,636.890	488,587.40	484,822.88
FHLMC REMIC SERIES 3174	15-Jan-2036	5.000%	1,547,927.620	1,548,249.31	1,552,809.16
FHLMC REMIC SERIES 3187	15-Jul-2036	5.000%	418,550.100	418,852.39	419,929.64
FHLMC REMIC SERIES 3188	15-Jul-2036	5.000%	1,111,462.700	1,112,086.60	1,113,505.35
FHLMC REMIC SERIES 3203	15-Jul-2036	5.000%	3,561,394.730	3,561,956.21	3,575,134.23
FHLMC REMIC SERIES 3203	15-Aug-2036	3.682%	1,749,509.850	259,107.77	133,372.48
FHLMC REMIC SERIES 3203	15-Jul-2036	5.000%	2,247,635.780	2,253,229.17	2,256,306.93
FHLMC REMIC SERIES 3261	15-Jan-2037	3.612%	2,381,147.000	332,974.02	190,915.60
FHLMC REMIC SERIES 3275	15-Feb-2037	3.262%	2,154,280.590	33,538.70	149,769.90
FHLMC REMIC SERIES 3315	15-May-2037	6.000%	555,201.100	555,648.15	562,841.39
FHLMC REMIC SERIES 3326	15-Jun-2037	3.832%	1,614,752.300	202,644.68	144,546.81
FHLMC REMIC SERIES 3351	15-Jul-2037	5.500%	391,749.520	391,936.80	393,436.71
FHLMC REMIC SERIES 3355	15-Aug-2037	3.232%	4,955,125.060	643,307.11	359,393.73
FHLMC REMIC SERIES 3369	15-Sep-2037	6.000%	203,479.330	203,555.16	207,880.26
FHLMC REMIC SERIES 3405	15-Jan-2038	5.500%	561,725.910	562,668.64	561,380.22
FHLMC REMIC SERIES 3417	15-Feb-2038	3.362%	396,904.000	7,021.06	27,046.51
FHLMC REMIC SERIES 3423	15-Mar-2038	2.832%	178,326.720	11,789.38	9,615.95
FHLMC REMIC SERIES 3423	15-Mar-2038	2.832%	1,085,964.000	89,221.68	60,554.66
FHLMC REMIC SERIES 3451	15-Feb-2037	3.212%	236,107.140	17,646.34	17,537.97
FHLMC REMIC SERIES 3455	15-Jun-2038	3.242%	245,169.420	21,050.10	14,534.65
FHLMC REMIC SERIES 3473	15-Jul-2038	3.252%	101,948.400	10,023.87	6,219.81
FHLMC REMIC SERIES 3484	15-Aug-2038	3.032%	1,858,428.750	99,253.28	106,141.93
FHLMC REMIC SERIES 3519	15-Feb-2038	2.732%	2,589,234.760	331,244.06	128,086.60
FHLMC REMIC SERIES 3524	15-Jun-2038	3.203%	800,345.610	801,527.37	756,661.87
FHLMC REMIC SERIES 3530	15-May-2039	4.500%	67,581.650	67,561.98	60,697.57
FHLMC REMIC SERIES 3541	15-Jun-2039	3.932%	2,399,613.600	370,422.38	232,888.02
FHLMC REMIC SERIES 3545	15-Jun-2039	3.332%	191,642.100	17,952.16	12,034.22
FHLMC REMIC SERIES 3549	15-Jul-2039	2.982%	79,722.870	8,035.09	4,875.12
FHLMC REMIC SERIES 3577	15-Aug-2035	4.382%	2,967,263.310	389,165.80	253,832.46
FHLMC REMIC SERIES 3582	15-Oct-2049	3.182%	875,744.320	56,757.35	56,083.72
FHLMC REMIC SERIES 3583	15-Oct-2039	4.500%	933,905.240	889,836.58	919,585.95
FHLMC REMIC SERIES 3616	15-Mar-2032	3.532%	1,794,992.790	96,702.07	106,025.38
FHLMC REMIC SERIES 3626	15-Aug-2036	5.500%	2,669,820.750	2,682,247.62	2,732,737.75
FHLMC REMIC SERIES 3641	15-Feb-2036	5.500%	3,935,968.080	3,946,344.42	4,028,657.77
FHLMC REMIC SERIES 3654	15-Nov-2037	5.500%	3,602,895.920	3,604,533.07	3,687,431.03
FHLMC REMIC SERIES 3666	15-Aug-2036	5.500%	8,626,398.710	8,638,649.19	8,828,532.48
FHLMC REMIC SERIES 3667	15-May-2040	3.632%	413,594.640	93,978.56	32,383.34
FHLMC REMIC SERIES 3702	15-Aug-2032	3.232%	3,351,126.610	411,952.62	143,241.23
FHLMC REMIC SERIES 3704	15-Dec-2036	5.000%	1,387,325.550	248,853.46	230,255.67
FHLMC REMIC SERIES 3712	15-Aug-2040	12.180%	1,564,756.320	1,575,960.17	1,570,978.42
FHLMC REMIC SERIES 3724	15-Jun-2037	5.500%	2,159,304.960	2,165,151.23	2,168,301.06
FHLMC REMIC SERIES 3726	15-Sep-2040	3.232%	6,833,304.360	917,220.82	606,411.35
FHLMC REMIC SERIES 3752	15-Nov-2040	4.872%	4,674,509.270	4,610,234.77	3,340,031.30
FHLMC REMIC SERIES 3768	15-Dec-2040	5.000%	14,738,350.080	14,815,263.46	14,675,252.26
FHLMC REMIC SERIES 3771	15-Dec-2030	4.000%	2,173,324.800	2,169,588.48	2,136,990.07
FHLMC REMIC SERIES 3779	15-Dec-2030	3.500%	1,600,215.160	1,588,414.59	1,550,834.12
FHLMC REMIC SERIES 3779	15-Dec-2030	3.500%	5,914,556.580	5,875,344.92	5,732,039.28
FHLMC REMIC SERIES 3779	15-Dec-2030	4.000%	6,607,383.440	6,585,935.03	6,496,921.20
FHLMC REMIC SERIES 3779	15-Dec-2040	4.500%	13,992,895.190	13,852,402.93	13,602,234.55
FHLMC REMIC SERIES 3783	15-Jan-2031	4.000%	5,442,970.050	5,425,232.69	5,351,951.62
FHLMC REMIC SERIES 3786	15-Jan-2041	3.865%	2,984,616.800	2,889,982.72	2,172,178.44
FHLMC REMIC SERIES 3788	15-Jan-2031	3.500%	4,703,249.930	4,668,287.19	4,556,609.65
FHLMC REMIC SERIES 3790	15-Jan-2041	4.000%	1,026,107.080	1,027,467.60	973,484.31



FHLMC REMIC SERIES 3800	15-Feb-2041	4.500%	11,269,594.870	11,298,954.52	11,096,391.34
FHLMC REMIC SERIES 3803	15-Feb-2041	4.000%	1,404,041.710	1,406,084.61	1,338,558.89
FHLMC REMIC SERIES 3806	15-Jul-2034	5.500%	18,629,198.280	18,692,980.76	18,988,838.68
FHLMC REMIC SERIES 3808	15-Feb-2031	3.500%	6,516,856.800	6,470,522.61	6,312,902.64
FHLMC REMIC SERIES 3812	15-Feb-2031	3.500%	5,504,886.490	5,465,391.73	5,332,856.03
FHLMC REMIC SERIES 3818	15-Mar-2041	4.500%	1,498,617.340	1,500,002.20	1,487,944.94
FHLMC REMIC SERIES 3819	15-Jul-2034	5.500%	3,995,398.080	4,010,509.23	4,073,305.15
FHLMC REMIC SERIES 3819	15-Jun-2040	3.652%	140,190.400	442,327.45	401.49
FHLMC REMIC SERIES 3824	15-Mar-2031	3.500%	13,102,900.190	13,018,524.03	12,691,836.01
FHLMC REMIC SERIES 3828	15-Feb-2041	4.747%	3,350,432.800	3,283,424.15	2,022,292.76
FHLMC REMIC SERIES 3829	15-Mar-2041	4.000%	4,546,702.030	4,565,100.58	4,301,430.19
FHLMC REMIC SERIES 3843	15-Apr-2041	5.000%	8,656,723.400	8,681,216.29	8,715,134.64
FHLMC REMIC SERIES 3863	15-Aug-2034	5.500%	12,824,164.320	12,870,925.77	13,075,374.31
FHLMC REMIC SERIES 3870	15-Jun-2041	4.500%	4,187,440.410	4,205,682.89	4,120,477.38
FHLMC REMIC SERIES 3871	15-Jun-2041	5.500%	19,397,318.560	19,441,440.21	19,856,786.72
FHLMC REMIC SERIES 3872	15-Jun-2041	4.000%	5,806,418.670	5,813,370.86	5,479,131.17
FHLMC REMIC SERIES 3877	15-Jun-2041	4.500%	923,241.850	923,621.54	846,633.00
FHLMC REMIC SERIES 3877	15-Jun-2041	4.500%	2,845,015.310	2,850,497.58	2,642,333.29
FHLMC REMIC SERIES 3877	15-Jun-2041	4.500%	8,460,080.730	8,463,197.08	8,332,009.49
FHLMC REMIC SERIES 3900	15-Jul-2041	3.152%	2,594,819.240	337,946.12	141,081.36
FHLMC REMIC SERIES 3901	15-Jul-2041	4.000%	10,697,415.730	10,697,415.73	10,138,697.19
FHLMC REMIC SERIES 3910	15-Oct-2034	5.000%	2,600,634.960	2,605,796.60	2,602,697.78
FHLMC REMIC SERIES 3910	15-Aug-2041	5.000%	17,878,212.900	17,969,275.89	18,051,265.06
FHLMC REMIC SERIES 3919	15-Sep-2041	4.000%	12,361,606.570	12,260,904.37	12,037,542.11
FHLMC REMIC SERIES 3919	15-Sep-2041	4.500%	3,576,102.570	3,579,851.86	3,520,766.67
FHLMC REMIC SERIES 3942	15-Oct-2041	4.000%	908,228.500	862,135.84	859,704.30
FHLMC REMIC SERIES 3944	15-Oct-2041	4.000%	3,761,237.200	3,777,337.54	3,561,883.35
FHLMC REMIC SERIES 3946	15-Oct-2041	6.247%	1,454,945.660	1,457,651.46	1,112,133.26
FHLMC REMIC SERIES 3969	15-Oct-2033	4.000%	11,679,480.290	11,696,392.18	11,348,602.95
FHLMC REMIC SERIES 3982	15-Jan-2042	3.500%	2,030,742.400	2,025,292.99	1,829,780.94
FHLMC REMIC SERIES 3990	15-Jan-2042	3.500%	48,537,116.860	46,158,938.61	45,106,280.46
FHLMC REMIC SERIES 3999	15-Feb-2042	4.000%	21,586,781.580	21,567,307.17	20,438,692.92
FHLMC REMIC SERIES 3999	15-Feb-2042	4.000%	2,885,538.450	2,897,417.87	2,728,861.50
FHLMC REMIC SERIES 4016	15-Mar-2042	4.000%	35,653,892.390	35,432,650.00	34,356,982.05
FHLMC REMIC SERIES 4050	15-Sep-2041	2.500%	536,249.070	506,755.37	523,597.18
FHLMC REMIC SERIES 4050	15-May-2041	2.000%	108,175.410	108,226.81	107,934.46
FHLMC REMIC SERIES 4084	15-Jul-2042	4.000%	70,052,525.370	70,633,066.43	66,227,818.61
FHLMC REMIC SERIES 4097	15-Aug-2042	3.500%	47,706,052.890	47,756,067.60	44,539,024.55
FHLMC REMIC SERIES 4109	15-Oct-2041	4.500%	49,672,012.570	50,296,257.29	48,975,660.63
FHLMC REMIC SERIES 4116	15-Aug-2042	1.350%	14,583,376.880	14,111,695.79	12,411,273.31
FHLMC REMIC SERIES 4121	15-Dec-2035	3.000%	3,924,068.520	3,943,618.11	3,704,055.42
FHLMC REMIC SERIES 4160	15-Jan-2033	2.500%	18,289,157.120	18,317,666.69	17,173,008.27
FHLMC REMIC SERIES 4162	15-Feb-2033	3.000%	17,659,178.290	17,301,298.80	16,374,464.24
FHLMC REMIC SERIES 4174	15-Mar-2043	3.500%	50,096,026.000	49,370,863.94	46,621,270.45
FHLMC REMIC SERIES 4179	15-Jan-2041	4.000%	79,645,056.140	80,015,575.57	76,357,698.48
FHLMC REMIC SERIES 4183	15-Mar-2043	3.000%	9,292,969.070	9,124,012.84	7,315,860.16
FHLMC REMIC SERIES 4186	15-Mar-2033	3.000%	3,310,025.670	3,276,015.41	2,921,604.42
FHLMC REMIC SERIES 4189	15-Apr-2038	3.000%	10,000,544.190	9,804,971.20	9,179,114.49
FHLMC REMIC SERIES 4212	15-Jun-2043	2.323%	40,143,373.470	39,330,476.07	25,601,697.36
FHLMC REMIC SERIES 4223	15-Jul-2043	2.337%	19,309,604.000	18,653,980.42	12,669,996.66
FHLMC REMIC SERIES 4223	15-Jul-2043	4.000%	26,374,025.200	26,904,230.40	25,655,944.89
FHLMC REMIC SERIES 4229	15-Jul-2043	4.000%	32,097,509.500	32,738,115.23	31,114,866.71
FHLMC REMIC SERIES 4229	15-Jun-2043	3.000%	5,572,997.860	5,468,579.22	4,964,506.74
FHLMC REMIC SERIES 4249	15-Sep-2043	2.727%	8,852,526.000	8,343,505.73	6,201,593.71
FHLMC REMIC SERIES 4250	15-Sep-2033	3.000%	24,602,774.960	24,114,857.80	22,994,137.28

FHLMC REMIC SERIES 4267	15-Oct-2040	4.000%	10,419,861.910	10,141,336.08	10,106,004.21
FHLMC REMIC SERIES 4283	15-Aug-2033	3.000%	24,695,261.970	24,089,834.07	23,232,171.42
FHLMC REMIC SERIES 4355	15-May-2044	4.000%	20,502,729.760	20,949,539.13	19,790,866.78
FHLMC REMIC SERIES 4376	15-Aug-2044	3.000%	17,199,616.140	16,708,152.64	14,925,297.14
FHLMC REMIC SERIES 4377	15-Aug-2044	3.000%	54,681,738.190	53,420,958.77	47,648,633.17
FHLMC REMIC SERIES 4379	15-Aug-2044	3.000%	1,910,007.450	1,919,746.88	1,771,652.24
FHLMC REMIC SERIES 4384	15-Dec-2040	3.000%	748,146.400	750,892.81	746,000.42
FHLMC REMIC SERIES 4384	15-Sep-2044	3.000%	29,889,945.700	29,026,682.26	26,151,822.41
FHLMC REMIC SERIES 4390	15-Sep-2044	3.000%	151,487,521.620	145,239,846.14	132,056,520.20
FHLMC REMIC SERIES 4408	15-Apr-2044	3.000%	14,053,578.000	14,100,757.97	13,140,881.03
FHLMC REMIC SERIES 4427	15-Jul-2044	2.782%	8,203,188.810	1,577,376.08	443,704.74
FHLMC REMIC SERIES 4427	15-Feb-2034	3.000%	19,560,421.360	19,684,568.75	18,932,406.65
FHLMC REMIC SERIES 4429	15-Apr-2034	3.000%	8,633,131.640	8,688,254.81	8,339,532.65
FHLMC REMIC SERIES 4434	15-Feb-2045	3.000%	28,867,324.380	27,988,257.19	24,564,421.63
FHLMC REMIC SERIES 4438	15-Oct-2043	3.000%	1,374,763.670	1,376,829.25	1,311,798.53
FHLMC REMIC SERIES 4441	15-Feb-2045	3.000%	10,793,869.120	10,284,661.78	9,141,429.22
FHLMC REMIC SERIES 4444	15-Jan-2041	3.000%	1,920,481.500	1,934,599.31	1,914,050.38
FHLMC REMIC SERIES 4444	15-Feb-2045	3.000%	31,377,526.500	30,705,087.64	26,872,243.97
FHLMC REMIC SERIES 4447	15-Aug-2043	4.000%	23,956,660.160	24,433,278.26	23,066,631.90
FHLMC REMIC SERIES 4447	15-Jun-2041	3.000%	469,161.040	472,429.70	468,577.73
FHLMC REMIC SERIES 4463	15-Apr-2045	3.000%	44,370,557.550	42,521,807.58	39,863,329.76
FHLMC REMIC SERIES 4467	15-Apr-2045	3.000%	31,221,225.250	29,908,725.25	27,096,767.14
FHLMC REMIC SERIES 4471	15-Feb-2044	3.000%	43,779,218.000	44,035,390.07	40,898,904.45
FHLMC REMIC SERIES 4471	15-Dec-2041	3.000%	15,653,042.600	15,732,127.08	15,252,122.79
FHLMC REMIC SERIES 4471	15-Dec-2041	3.000%	18,001,203.110	18,108,059.55	17,540,140.09
FHLMC REMIC SERIES 4483	15-Jun-2045	2.500%	31,633,737.430	31,785,100.75	29,355,773.02
FHLMC REMIC SERIES 4483	15-Jun-2044	3.000%	60,366,074.910	60,660,498.36	56,560,633.77
FHLMC REMIC SERIES 4492	15-Jul-2045	3.500%	8,321,296.240	7,987,844.87	7,619,133.61
FHLMC REMIC SERIES 4498	15-Aug-2042	2.500%	1,070,402.480	1,071,129.37	1,058,746.65
FHLMC REMIC SERIES 4500	15-Aug-2045		6,451,366.260	6,154,263.35	4,839,740.78
FHLMC REMIC SERIES 4504	15-Apr-2044	3.000%	11,925,132.800	11,955,398.66	11,340,692.77
FHLMC REMIC SERIES 4527	15-Feb-2044	3.000%	20,958,775.200	21,054,757.50	19,688,901.87
FHLMC REMIC SERIES 4533	15-Jun-2044	3.000%	43,447,127.220	43,579,928.31	40,694,152.14
FHLMC REMIC SERIES 4543	15-Apr-2044	2.700%	39,222,184.750	39,331,664.60	36,542,430.95
FHLMC REMIC SERIES 4573	15-Nov-2044	3.000%	59,988,560.800	60,471,842.02	56,163,408.22
FHLMC REMIC SERIES 4573	15-Mar-2045	3.000%	12,194,270.230	12,261,316.40	11,529,078.89
FHLMC REMIC SERIES 4588	15-Feb-2044	3.000%	12,626,882.560	12,682,494.09	12,052,462.94
FHLMC REMIC SERIES 4629	15-Mar-2045	3.000%	8,157,647.200	8,198,159.34	7,856,445.66
FHLMC REMIC SERIES 4636	15-Dec-2046	3.500%	36,677,169.000	37,959,695.22	33,196,956.79
FHLMC REMIC SERIES 4679	15-Feb-2047	3.500%	26,585,071.700	27,393,336.52	24,007,420.37
FHLMC REMIC SERIES 4744	15-Aug-2046	3.000%	6,923,987.500	6,929,227.18	6,499,950.73
FHLMC REMIC SERIES 4791	15-May-2048	3.000%	4,810,066.430	549,121.85	659,371.60
FHLMC REMIC SERIES 4791	15-May-2048		18,990,798.000	18,070,895.01	14,279,285.47
FHLMC REMIC SERIES 4791	15-May-2048	3.000%	5,887,147.380	783,334.36	979,313.43
FHLMC REMIC SERIES 4791	15-May-2048	3.000%	33,159,402.300	32,107,627.51	30,392,386.13
FHLMC REMIC SERIES 4791	15-May-2048		4,810,066.430	4,626,129.38	3,645,473.35
FHLMC REMIC SERIES 4792	15-May-2048	3.000%	14,046,953.760	13,607,986.46	12,874,526.17
FHLMC REMIC SERIES 4793	15-Jun-2048	3.000%	8,602,357.680	8,260,951.61	7,871,765.46
FHLMC REMIC SERIES 4795	15-May-2048		8,308,002.000	7,931,987.09	6,108,080.46
FHLMC REMIC SERIES 4801	15-Jun-2048		6,933,870.500	6,654,283.29	5,140,797.94
FHLMC REMIC SERIES 4901	25-Jul-2049	3.000%	13,506,209.210	13,644,502.09	12,506,506.62
FHLMC REMIC SERIES 5004	25-Jul-2050	3.066%	13,360,649.800	3,280,985.55	1,661,720.13
FHLMC REMIC SERIES 5081	25-Mar-2051	2.500%	13,769,281.740	2,114,147.64	2,030,196.60
FHLMC REMIC SERIES 5105	25-Feb-2037	2.000%	56,846,388.990	57,848,025.93	50,319,434.41
FHLMC REMIC SERIES 5112	25-Jun-2051	0.219%	9,032,854.290	712,927.18	94,102.47

FHLMC REMIC SERIES 5117	25-Jun-2051	2.000%	22,060,285.450	22,512,563.72	19,656,473.21
FHLMC REMIC SERIES 5126	25-Feb-2037	2.000%	46,228,355.670	47,103,705.84	40,920,536.07
FHLMC REMIC SERIES 5140	25-May-2040	2.000%	13,484,377.050	12,211,229.47	11,628,789.23
FHLMC REMIC SERIES 5145	25-Sep-2051	0.319%	28,349,628.270	2,202,731.95	534,452.86
FHLMC REMIC SERIES 5157	25-Oct-2051	3.000%	52,886,307.100	7,543,857.70	7,469,614.42
FHLMC REMIC SERIES 5159	25-Jul-2041	1.500%	13,026,428.040	13,139,043.79	11,340,279.38
FHLMC REMIC SERIES 5160	25-Aug-2050	1.459%	45,676,574.470	6,110,883.69	1,871,026.68
FHLMC REMIC SERIES 5175	25-Sep-2051	2.500%	25,525,743.250	25,221,055.75	14,895,524.50
FHLMC REMIC SERIES R003	15-Oct-2035	5.500%	26,870,612.450	26,929,973.98	27,507,513.14
FHLMC SCR TT SERIES 2020-2	25-Nov-2059	2.000%	18,018,816.600	18,426,712.02	15,314,866.13
FHLMC SCR TT SERIES 2020-2	25-Nov-2059	2.000%	10,000,000.000	10,081,230.77	7,420,225.00
FHLMC STACR REMIC TR 2022-DNA3	25-Apr-2042	5.181%	100,600,000.000	100,600,000.00	95,188,585.16
FHLMC STRIP SMBS GOLD COMB PO	01-Mar-2044	3.000%	5,900,413.980	5,917,108.66	5,333,558.38
FHLMC STRIP SMBS GOLD COMB PO	01-Sep-2047	2.000%	40,644,366.850	41,343,686.30	36,307,842.95
FHLMC STRIP SMBS GOLD COMB PO	01-Oct-2042	3.000%	6,887,531.630	6,932,424.39	6,281,010.36
FHLMC STRIP SMBS GOLD COMB PO	01-Sep-2042	3.000%	38,068,815.800	38,269,760.63	35,053,118.42
FHLMC STRIP SMBS GOLD COMB PO	01-Aug-2042	3.000%	9,538,465.680	9,597,947.98	8,843,084.54
FHLMC STRIP SMBS GOLD COMB PO	01-Aug-2042	3.000%	13,068,446.820	13,118,357.06	11,806,409.27
FHLMC SUPER	01-Apr-2047	3.000%	17,673,663.600	17,787,951.16	15,817,251.31
FHLMC SUPER	01-Jan-2048	3.000%	7,292,468.400	7,353,500.70	6,441,452.14
FHLMC SUPER	01-Jul-2047	3.000%	15,981,506.500	16,064,230.11	14,212,089.08
FHLMC SUPER	01-May-2052	3.500%	42,917,096.640	42,246,517.00	38,727,410.79
FHLMC SUPER	01-Sep-2051	3.000%	3,544,977.450	3,699,673.50	3,107,407.20
FHLMC SUPER	01-Sep-2051	2.000%	50,786,439.950	51,263,385.66	41,553,956.78
FHLMC SUPER	01-Sep-2051	3.500%	10,467,507.860	11,024,377.52	9,466,480.72
FHLMC SUPER	01-Jun-2051	3.000%	92,619,417.810	96,587,527.60	81,206,537.32
FHLMC SUPER	01-Feb-2051	2.500%	223,988,803.500	234,664,603.19	190,761,036.61
FHLMC SUPER	01-Nov-2050	2.000%	36,570,101.090	36,849,767.50	30,072,247.27
FHLMC UMBS	01-Mar-2041	2.500%	9,205,162.160	9,523,634.46	7,949,788.93
FHLMC UMBS	01-Dec-2050	2.500%	22,870,479.460	23,666,019.28	19,346,655.22
FHLMC UMBS	01-Jun-2050	2.500%	11,373,303.260	12,000,680.14	9,623,452.43
FHLMC UMBS	01-Dec-2040	1.500%	81,722,364.000	82,427,969.99	65,142,740.82
FHLMC UMBS	01-Aug-2052	4.500%	196,720,958.000	197,642,368.32	188,120,081.65
FHLMC UMBS	01-Apr-2046	2.500%	17,177,570.600	17,615,527.88	14,577,496.56
FHLMC UMBS	01-Aug-2052	4.500%	147,549,412.770	148,943,524.57	141,098,375.38
FHLMC UMBS	01-Dec-2041	2.000%	62,749,823.470	62,024,278.62	52,061,789.11
FHLMC UMBS	01-Sep-2050	2.500%	54,320,641.550	55,777,838.72	45,920,750.13
FHLMC UMBS	01-Oct-2041	2.000%	60,283,210.580	61,477,502.84	50,530,756.74
FHLMC UMBS	01-May-2051	3.000%	66,033,850.310	69,019,503.54	57,896,805.33
FHLMC UMBS	01-May-2041	1.500%	93,206,024.100	92,230,273.52	74,622,328.33
FHLMC WLST 2015-SC02	25-Sep-2045	3.000%	9,407,367.150	9,406,395.67	8,758,603.13
FHLMC WLST 2016-SC01	25-Jul-2046	3.000%	4,954,126.130	4,963,757.60	4,602,394.07
FIELDSTONE MTG INV 2007-1	25-Apr-2037	3.354%	3,515,142.830	3,119,858.93	2,565,581.13
FIGURE LINE OF CR TR	25-Sep-2049	4.040%	23,384,880.590	23,378,309.45	22,505,674.56
FIRST FRANKLIN MTG 2006-FF8	25-Jul-2036	3.459%	7,485,652.160	7,429,601.19	7,054,717.39
FIRST FRANKLIN MTG 2006-FF9	25-Jun-2036	3.584%	4,000,000.000	3,876,246.53	3,445,846.40
FIRST FRANKLIN MTG 2007-FF2	25-Mar-2037	3.224%	18,783,628.750	14,712,996.50	10,997,793.97
FIRST FRANKLIN MTG 2007-FF2	25-Mar-2037	3.234%	22,461,373.530	16,236,683.13	11,683,150.92
FIRST HORIZON ALT 2006-AA3	25-Jun-2036	3.163%	1,320,306.710	1,282,200.64	1,088,034.26
FIRST HORIZON ALT 2006-FA1	25-Apr-2036	5.750%	6,666,872.600	5,904,541.77	3,445,653.77
FIRST HORIZON ALT 2006-FA1	25-Apr-2036	6.000%	1,986,776.550	1,938,939.76	1,057,991.10
FIRST HORIZON ALT 2006-FA2	25-May-2036	6.000%	1,269,532.820	1,247,033.41	625,900.63
FIRST HORIZON ALT 2006-FA8	25-Feb-2037	6.000%	1,966,850.720	1,913,527.87	883,373.04
FIRST HORIZON ALT 2006-RE1	25-May-2035	5.500%	3,030,527.160	2,998,523.41	2,062,098.26
FIRST HORIZON ALT 2007-FA3	25-Jun-2037	6.000%	547,525.130	535,972.37	233,872.57

FIRST HORIZON ALT 2007-FA3	25-Jun-2037	6.000%	10,640,827.070	10,350,259.98	4,545,175.01
FIRST HORIZON ALT 2007-FA4	25-Aug-2037	6.250%	621,215.370	602,974.59	284,320.83
FIRST HORIZON ALT 2007-FA4	25-Aug-2037	6.250%	1,090,351.110	1,008,984.54	499,037.13
FIRST HORIZON ALT 2007-FA4	25-Aug-2037	6.250%	1,917,738.770	1,859,004.08	877,719.89
FIRST HORIZON ALT MTG 2005-AA4	25-May-2035	3.025%	3,212,075.000	3,121,251.08	1,886,267.60
FIRST HORIZON ALT MTG 2005-FA8	25-Nov-2035	5.500%	3,536,165.540	3,357,147.15	1,934,789.99
FIRST HORIZON ALT MTG 2005-FA8	25-Nov-2022	5.000%	263,175.700	263,175.70	262,166.11
FIRST HORIZON MTG TR 2006-1	25-May-2036	6.000%	928,298.930	910,893.32	498,123.07
FIRST HORIZON MTG TR 2007-4	25-Aug-2037	6.000%	1,532,057.510	1,524,034.95	666,307.28
FIRSTKEY HOMES 2020-SFR2 TR	19-Oct-2037	2.668%	26,225,000.000	26,224,530.57	23,466,463.06
FIRSTKEY HOMES 2020-SFR2 TR	19-Oct-2037	1.968%	18,000,000.000	17,999,854.20	16,029,163.80
FIRSTKEY HOMES TR 2020-SFR1	19-Aug-2037	2.791%	9,000,000.000	8,999,926.20	8,023,327.20
FIRSTKEY HOMES TR 2021-SFR1	19-Aug-2038	2.389%	16,250,000.000	16,249,640.88	13,597,257.38
FIRSTKEY HOMES TR 2021-SFR1	19-Aug-2038	2.489%	11,500,000.000	11,499,755.05	9,637,543.95
FIRSTKEY HOMES TR 2021-SFR3	17-Dec-2038	2.435%	34,891,000.000	34,889,848.60	30,276,619.89
FIRSTKEY HOMES TR 2021-SFR3	17-Dec-2038	2.785%	22,626,000.000	22,625,518.07	19,524,805.77
FIRSTKEY HOMES TR 2021-SFR3	17-Dec-2038	3.084%	25,293,000.000	25,291,955.40	21,637,594.94
FIRSTKEY HOMES TR 2021-SFR3	17-Dec-2038	2.985%	45,314,000.000	45,313,750.77	39,022,885.19
FIRSTKEY HOMES TR 2021-SFR3	17-Dec-2038	3.583%	10,174,000.000	10,173,893.17	8,488,671.81
FIRSTKEY HOMES TR 2021-SFR3	17-Dec-2038	2.535%	29,584,000.000	29,583,062.19	25,451,428.79
FIRSTKEY HOMES TRUST 2021-SFR2	17-Sep-2038	2.060%	8,000,000.000	7,999,868.00	6,732,096.00
FIRSTKEY HOMES TRUST 2021-SFR2	17-Sep-2038	2.260%	8,000,000.000	7,999,800.00	6,671,817.60
FIRSTKEY HOMES TRUST 2021-SFR2	17-Sep-2038	2.360%	8,000,000.000	7,999,787.20	6,592,852.00
FMC GMSR ISS TR 2020-GT1	25-Jan-2026	4.450%	62,350,000.000	62,326,800.24	53,721,508.20
FMC GMSR ISSUER TRUST 2021-GT1	25-Jul-2026	3.620%	72,500,000.000	72,491,619.00	57,631,605.75
FMC GMSR ISSUER TRUST 2021-GT2	25-Oct-2026	3.850%	64,820,000.000	64,817,096.06	52,486,536.55
FNMA MBS	01-Sep-2053	3.000%	37,580,600.640	38,194,951.96	33,263,327.71
FNMA MBS	01-Jan-2032	2.440%	30,200,000.000	30,317,943.40	25,412,289.51
FNMA MBS	01-Jan-2035	3.160%	20,700,000.000	22,041,295.66	18,142,645.20
FNMA MBS	01-Sep-2030	1.095%	49,000,000.000	49,014,026.20	38,334,334.15
FNMA MBS	01-Sep-2034	2.980%	8,860,000.000	9,811,125.87	7,602,624.86
FNMA MBS	01-Nov-2035	1.780%	48,643,000.000	48,750,525.57	34,598,062.42
FNMA MBS	01-Dec-2030	1.410%	34,735,000.000	34,776,017.24	27,132,664.83
FNMA MBS	01-Nov-2030	1.540%	13,313,000.000	13,437,483.56	10,517,985.84
FNMA MBS	01-Dec-2050	2.240%	53,000,000.000	53,940,477.49	35,228,648.44
FNMA MBS	01-Aug-2030	3.710%	16,480,988.680	18,503,090.73	15,756,732.79
FNMA MBS	01-Nov-2030	1.200%	17,000,000.000	17,032,143.74	13,211,320.84
FNMA MBS	01-Dec-2050	1.500%	21,161,964.390	21,193,805.42	15,742,333.89
FNMA MBS	01-Sep-2032	1.350%	40,000,000.000	40,278,964.22	30,290,615.20
FNMA MBS	01-Nov-2050	2.000%	81,181,222.500	82,427,619.05	63,929,172.79
FNMA MBS	01-Oct-2031	2.310%	13,075,000.000	13,110,172.16	11,048,010.60
FNMA MBS	01-May-2050	2.660%	6,615,863.860	7,079,588.25	5,081,944.93
FNMA MBS	01-Sep-2035	1.510%	32,000,000.000	32,093,001.03	23,293,756.48
FNMA MBS	01-Jul-2040	2.230%	3,568,101.000	3,752,666.04	2,423,756.70
FNMA MBS	01-May-2035	1.960%	28,785,015.000	30,058,020.65	21,904,322.45
FNMA MBS	01-Oct-2049	3.000%	4,661,252.430	4,697,983.12	4,043,674.94
FNMA MBS	01-May-2031	3.360%	5,000,000.000	5,549,286.82	4,625,813.75
FNMA MBS	01-Jun-2037	3.430%	4,733,180.960	5,345,432.73	4,265,054.88
FNMA MBS	01-Dec-2037	3.260%	5,500,000.000	6,381,989.18	4,660,273.97
FNMA MBS	01-Feb-2035	2.725%	8,190,000.000	8,204,649.54	6,649,678.94
FNMA MBS	01-Jul-2035	1.760%	36,488,000.000	37,551,423.75	27,225,873.31
FNMA MBS	01-Nov-2039	2.800%	63,966,000.000	64,928,642.58	49,384,816.61
FNMA MBS	01-Feb-2032	2.280%	17,125,000.000	17,220,115.95	14,295,957.71
FNMA MBS	01-Dec-2050	2.225%	10,950,000.000	10,785,750.00	7,602,279.50
FNMA MBS	01-Jun-2040	3.140%	28,838,717.090	31,960,836.19	25,418,002.86

FNMA MBS	01-Aug-2035	1.650%	20,400,000.000	20,656,665.60	14,812,418.99
FNMA MBS	01-May-2053	3.000%	69,476,365.250	70,610,091.52	61,494,399.34
FNMA MBS	01-Jan-2053	3.000%	84,783,807.600	86,318,772.18	75,044,065.92
FNMA MBS	01-May-2035	3.150%	25,477,686.520	28,082,801.17	22,210,095.26
FNMA MBS	01-Nov-2032	3.120%	10,026,000.000	9,679,655.19	8,970,401.86
FNMA MBS	01-Nov-2047	3.370%	217,500,000.000	250,777,428.07	172,353,601.13
FNMA MBS	01-Feb-2032	1.880%	60,975,000.000	61,127,394.74	48,633,550.85
FNMA MBS	01-Feb-2032	2.050%	69,300,000.000	69,481,017.24	56,262,861.27
FNMA MBS	01-Jul-2033	3.670%	61,950,000.000	69,888,849.67	57,857,118.99
FNMA MBS	01-Sep-2046	2.200%	15,572,905.450	16,071,190.79	11,520,606.06
FNMA MBS	01-Sep-2033	1.960%	39,850,000.000	40,566,104.78	30,615,563.88
FNMA MBS	01-Sep-2036	2.030%	19,880,000.000	19,933,721.76	14,503,863.33
FNMA MBS	01-Oct-2033	1.975%	49,716,000.000	50,137,725.60	39,410,439.47
FNMA MBS	01-Oct-2033	1.830%	16,125,000.000	16,203,120.62	12,517,085.43
FNMA MBS	01-Oct-2036	2.120%	32,694,000.000	32,224,023.75	24,304,314.85
FNMA MBS	01-Sep-2033	1.910%	34,043,000.000	34,452,656.93	26,584,323.04
FNMA MBS	01-Dec-2048	4.280%	44,403,935.450	52,224,577.31	40,603,979.42
FNMA MBS	01-May-2051	2.000%	53,672,557.240	53,228,081.37	42,249,974.34
FNMA MBS	01-Aug-2030	1.750%	2,595,000.000	2,623,999.64	2,134,201.78
FNMA MBS	01-Aug-2033	2.150%	3,000,000.000	3,090,638.66	2,386,727.67
FNMA MBS	01-Jan-2032	1.940%	46,000,000.000	46,177,517.00	36,977,543.44
FNMA MBS	01-Jun-2030	1.810%	5,592,000.000	5,681,098.84	4,629,101.78
FNMA MBS	01-Oct-2033	2.080%	11,900,000.000	12,014,409.16	9,195,842.45
FNMA MBS	01-Jan-2032	1.890%	30,761,000.000	30,815,194.60	24,477,011.88
FNMA MBS	01-Jan-2032	1.920%	51,025,000.000	51,562,303.59	40,509,394.50
FNMA MBS	01-Sep-2051	2.000%	49,828,216.870	50,383,046.62	39,163,313.70
FNMA MBS	01-Dec-2031	1.910%	43,600,000.000	43,858,393.74	34,952,029.82
FNMA MBS	01-Oct-2031	1.910%	24,000,000.000	24,400,800.95	19,623,931.20
FNMA MBS	01-Jan-2034	2.130%	21,200,000.000	21,217,659.94	16,891,003.54
FNMA MBS	01-Dec-2031	2.320%	46,000,000.000	46,832,445.21	38,164,981.00
FNMA MBS	01-Jan-2037	2.360%	18,199,000.000	18,298,794.17	13,983,062.79
FNMA MBS	01-Sep-2033	1.880%	48,883,000.000	49,540,401.23	37,809,941.69
FNMA MBS	01-Jan-2032	1.800%	43,878,000.000	43,895,801.45	34,779,254.76
FNMA MBS	01-Dec-2036	2.460%	12,500,000.000	12,733,286.80	9,850,585.50
FNMA MBS	01-Jan-2032	2.070%	93,737,535.550	95,403,402.78	78,231,423.68
FNMA MBS	01-Jan-2032	1.980%	48,972,000.000	49,078,716.34	39,761,492.18
FNMA MBS	01-Jan-2032	1.960%	53,950,000.000	53,882,562.50	43,206,197.92
FNMA MBS	01-Jan-2034	1.920%	19,170,000.000	19,223,594.39	14,676,800.25
FNMA MBS	01-Jan-2034	2.010%	12,000,000.000	12,031,821.85	9,218,006.40
FNMA MBS	01-Jan-2032	1.990%	18,757,311.020	18,961,908.15	15,542,405.64
FNMA MBS	01-Jan-2032	1.930%	69,169,000.000	69,509,337.24	55,732,809.00
FNMA MBS	01-Jan-2032	2.020%	51,688,000.000	52,082,869.82	41,546,130.57
FNMA MBS	01-Jan-2032	2.030%	33,675,000.000	34,252,924.56	27,520,678.57
FNMA MBS	01-Jul-2051	2.000%	1,629,282.500	1,642,876.40	1,280,771.66
FNMA MBS	01-Oct-2036	2.160%	21,000,000.000	21,370,103.98	16,005,695.16
FNMA MBS	01-Sep-2033	1.810%	22,000,000.000	21,774,843.75	17,086,331.68
FNMA MBS	01-Nov-2031	1.760%	25,042,000.000	25,218,879.54	19,641,644.62
FNMA MBS	01-Feb-2032	1.995%	24,500,000.000	24,567,986.50	19,562,738.69
FNMA MBS	01-Aug-2041	2.240%	9,975,000.000	9,990,203.81	6,666,450.50
FNMA MBS	01-Feb-2032	1.995%	41,850,000.000	41,966,132.03	33,416,351.59
FNMA MBS	01-Sep-2051	2.000%	3,775,314.630	3,813,323.69	2,968,177.77
FNMA MBS	01-Nov-2033	1.830%	12,048,000.000	12,111,414.94	9,296,273.79
FNMA MBS	01-Dec-2031	1.930%	20,000,000.000	20,192,783.95	16,259,554.20
FNMA MBS	01-Apr-2032	2.630%	20,155,000.000	20,299,059.46	17,039,850.25
FNMA MBS	01-Jan-2037	2.140%	21,800,000.000	21,833,861.95	16,166,907.90

FNMA MBS	01-Sep-2051	2.000%	16,769,775.730	16,940,966.18	13,182,332.48
FNMA MBS	01-Aug-2051	2.000%	8,467,385.520	8,537,989.41	6,658,639.78
FNMA MBS	01-May-2032	2.190%	17,073,439.940	17,769,976.96	14,318,248.57
FNMA MBS	01-Dec-2035	1.970%	48,402,000.000	48,691,998.39	35,679,355.70
FNMA MBS	01-Dec-2036	2.300%	7,339,000.000	7,407,509.85	5,557,694.51
FNMA MBS	01-Dec-2031	1.940%	21,024,000.000	21,249,276.81	17,254,491.20
FNMA MBS	01-Dec-2033	2.090%	43,652,000.000	43,735,968.54	34,561,373.66
FNMA MBS	01-Jan-2039	2.350%	27,684,086.590	22,216,531.46	20,649,634.38
FNMA MBS	01-Nov-2033	1.830%	6,536,000.000	6,570,402.41	5,043,197.67
FNMA MBS	01-Nov-2041	4.000%	1,216,811.100	1,217,427.36	1,114,669.54
FNMA MBS	01-Jun-2040	5.000%	39,144.420	39,166.34	37,905.04
FNMA MBS	01-Sep-2035	4.500%	146,290.250	146,398.13	139,216.93
FNMA MBS	01-Jul-2040	5.000%	72,808.120	72,829.34	70,498.75
FNMA MBS	01-May-2039	5.000%	358,924.260	359,987.35	361,421.59
FNMA MBS	01-Dec-2040	4.500%	152,489.390	152,506.16	144,963.40
FNMA MBS	01-Sep-2041	4.000%	56,092.400	56,098.48	51,336.98
FNMA MBS	01-Jan-2041	4.000%	1,891,564.020	1,855,506.09	1,732,617.30
FNMA MBS	01-Sep-2042	3.500%	14,228,005.500	14,292,237.42	12,776,160.47
FNMA MBS	01-Mar-2042	4.000%	1,160,869.930	1,163,070.52	1,063,198.36
FNMA MBS	01-Sep-2042	3.500%	10,990,022.290	11,028,428.39	9,869,964.17
FNMA MBS	01-Dec-2044	3.500%	5,847,055.520	5,862,516.30	5,251,549.05
FNMA MBS	01-Jun-2042	4.000%	2,199,130.360	2,203,900.86	2,013,891.36
FNMA MBS	01-Nov-2041	4.000%	542,670.730	543,572.86	500,876.75
FNMA MBS	01-Oct-2042	3.500%	16,261,030.820	16,307,387.59	14,599,950.91
FNMA MBS	01-Sep-2046	3.000%	1,863,689.250	1,868,640.03	1,614,463.38
FNMA MBS	01-Dec-2041	4.000%	1,021,967.670	1,024,128.63	935,655.33
FNMA MBS	01-Jun-2042	3.500%	3,525,164.630	3,535,269.78	3,165,432.65
FNMA MBS	01-Oct-2041	4.000%	1,125,288.020	1,127,035.05	1,030,721.93
FNMA MBS	01-Apr-2042	3.500%	6,152,374.110	6,214,193.34	5,572,654.42
FNMA MBS	01-Feb-2045	3.500%	11,555,653.090	11,578,162.67	10,378,719.76
FNMA MBS	01-Sep-2042	3.000%	3,275,817.650	3,270,699.20	2,941,235.40
FNMA MBS	01-Jul-2042	3.500%	29,623,269.790	29,704,900.76	26,600,229.33
FNMA MBS	01-Sep-2042	3.500%	9,556,075.470	9,588,830.80	8,580,936.07
FNMA MBS	01-Jul-2045	3.000%	14,150,284.290	14,162,706.87	12,255,804.33
FNMA MBS	01-Mar-2045	3.000%	2,828,047.350	2,830,652.64	2,449,790.33
FNMA MBS	01-Feb-2045	3.000%	6,235,971.080	6,242,765.67	5,403,276.56
FNMA MBS	01-Jan-2045	3.000%	429,712.740	429,782.28	375,669.85
FNMA MBS	01-Aug-2042	3.500%	33,307,773.380	33,412,215.88	29,896,417.21
FNMA MBS	01-Mar-2042	4.000%	1,955,925.310	1,959,948.85	1,791,327.43
FNMA MBS	01-Jun-2046	3.500%	15,775,181.780	15,821,967.77	14,170,904.00
FNMA MBS	01-Oct-2041	4.000%	1,357,647.460	1,358,905.52	1,243,841.75
FNMA MBS	01-Nov-2046	3.000%	17,306,544.920	17,361,798.03	14,989,860.70
FNMA MBS	01-Apr-2042	3.500%	2,047,052.400	2,051,396.45	1,836,868.37
FNMA MBS	01-Feb-2043	3.000%	13,065,672.600	13,112,492.97	11,606,757.64
FNMA MBS	01-May-2042	3.500%	1,178,817.850	1,181,318.06	1,058,684.97
FNMA MBS	01-Dec-2041	3.500%	2,916,414.600	2,917,184.82	2,618,965.60
FNMA MBS	01-Jun-2046	3.000%	16,984,510.740	17,032,758.22	14,711,533.96
FNMA MBS	01-Feb-2042	4.000%	1,636,944.750	1,639,500.62	1,499,338.71
FNMA MBS	01-May-2046	3.500%	15,685,901.150	15,735,471.95	14,089,444.40
FNMA MBS	01-Oct-2041	4.000%	1,582,199.740	1,583,441.54	1,449,188.72
FNMA MBS	01-Aug-2046	3.000%	30,816,926.810	30,930,113.02	26,694,932.65
FNMA MBS	01-Nov-2041	4.000%	735,280.030	735,744.11	673,440.54
FNMA MBS	01-Nov-2042	3.500%	1,491,618.750	1,497,249.17	1,339,362.35
FNMA MBS	01-May-2042	4.000%	4,192,255.130	4,217,246.72	3,838,608.56
FNMA MBS	01-Mar-2042	4.500%	518,253.340	519,685.69	502,928.77

FNMA MBS	01-Jul-2046	3.000%	14,781,815.100	14,818,947.01	12,802,372.19
FNMA MBS	01-Feb-2043	3.000%	11,300,670.680	11,309,592.10	10,034,737.23
FNMA MBS	01-Feb-2042	4.000%	2,957,003.240	2,967,843.46	2,709,107.46
FNMA MBS	01-Oct-2041	4.000%	2,137,731.960	2,142,294.57	1,979,892.73
FNMA MBS	01-Nov-2041	4.000%	5,273,593.650	5,281,534.00	4,833,115.00
FNMA MBS	01-Apr-2045	3.000%	11,616,165.000	11,603,338.10	10,061,452.71
FNMA MBS	01-Sep-2041	4.000%	499,065.960	499,402.63	461,399.17
FNMA MBS	01-May-2045	3.000%	16,076,616.360	16,095,055.71	13,925,629.88
FNMA MBS	01-Aug-2046	3.000%	19,774,645.810	19,839,770.70	17,130,833.21
FNMA MBS	01-Jul-2046	3.000%	5,339,585.850	5,353,899.17	4,625,358.31
FNMA MBS	01-Sep-2041	4.000%	817,454.670	818,736.92	765,198.53
FNMA MBS	01-Nov-2041	4.000%	1,089,110.570	1,089,883.14	997,851.01
FNMA MBS	01-May-2042	4.000%	5,746,067.720	5,760,186.23	5,265,985.60
FNMA MBS	01-Jan-2045	3.500%	4,407,795.240	4,417,210.47	3,958,875.44
FNMA MEGA	01-Apr-2048	3.000%	4,487,363.420	4,420,754.11	3,890,017.85
FNMA MEGA	01-Dec-2031	1.829%	177,368,216.780	178,223,777.42	143,058,823.72
FNMA MEGA	01-Aug-2051	2.000%	49,652,093.010	50,233,252.19	39,051,989.32
FNMA MEGA	01-Oct-2033	1.933%	171,306,627.210	168,496,127.87	133,707,212.26
FNMA MEGA	01-Sep-2053	3.500%	9,927,560.070	9,972,169.63	8,856,625.12
FNMA MEGA	01-Jul-2043	3.000%	27,917,910.150	26,299,543.76	24,790,721.46
FNMA MEGA	01-Jun-2043	3.000%	51,798,664.500	51,842,659.98	45,995,635.77
FNMA MEGA	01-Jun-2053	3.000%	19,282,505.740	18,854,675.17	16,868,784.34
FNMA REMIC SERIES 2019-064	25-Nov-2049	2.500%	5,904,970.090	5,874,522.59	5,174,519.98
FNMA REMIC SERIES 2019-069	25-Dec-2049	2.916%	17,699,021.430	3,456,794.99	1,549,735.17
FNMA REMIC SERIES 2021-58	25-Sep-2051	0.369%	32,757,772.900	2,648,025.10	620,442.05
FNMA REMIC TRUST	25-May-2034	3.000%	6,953,535.730	6,990,712.84	6,706,830.54
FNMA REMIC TRUST 2021-01	25-Nov-2050	1.000%	10,493,560.200	9,561,491.02	8,002,393.21
FNMA REMIC TRUST 2002-70	25-Nov-2032	5.500%	353,229.300	353,229.30	361,223.59
FNMA REMIC TRUST 2002-75	25-Nov-2032	5.500%	504,936.200	506,014.89	509,299.45
FNMA REMIC TRUST 2003-129	25-Jan-2034	5.500%	7,299,110.800	7,355,235.82	7,393,756.91
FNMA REMIC TRUST 2003-29	25-Apr-2033	5.000%	1,295,281.310	1,296,422.48	1,298,856.29
FNMA REMIC TRUST 2003-64	25-Jul-2033	5.500%	615,431.250	616,418.68	621,544.27
FNMA REMIC TRUST 2003-84	25-Sep-2033	5.000%	4,884,953.910	4,899,641.82	4,886,255.26
FNMA REMIC TRUST 2003-W17	25-Aug-2043	5.750%	5,910,720.080	6,074,845.26	6,014,818.50
FNMA REMIC TRUST 2004-46	25-Mar-2034	2.916%	957,188.150	188,374.12	19,659.30
FNMA REMIC TRUST 2004-51	25-Jul-2034	4.616%	1,410,644.670	51,939.28	115,723.08
FNMA REMIC TRUST 2004-W10	25-Aug-2034	5.750%	1,878,686.400	1,890,035.28	1,882,889.02
FNMA REMIC TRUST 2005-107	25-Jan-2026	4.500%	55,554.810	55,559.18	55,052.26
FNMA REMIC TRUST 2005-37	25-May-2035	4.500%	275,479.950	275,218.14	270,787.48
FNMA REMIC TRUST 2005-87	25-Oct-2035	3.616%	2,479,077.900	350,039.16	246,668.00
FNMA REMIC TRUST 2006-101	25-Oct-2036	3.496%	2,180,103.190	251,520.00	206,855.39
FNMA REMIC TRUST 2006-123	25-Jan-2037	3.236%	852,422.800	118,981.16	80,471.18
FNMA REMIC TRUST 2006-16	25-Mar-2036	5.500%	323,372.030	323,984.02	325,586.87
FNMA REMIC TRUST 2006-56	25-Jul-2036	3.666%	3,547,563.180	227,327.24	207,024.08
FNMA REMIC TRUST 2006-93	25-Oct-2036	3.516%	366,992.800	3,330.37	16,064.60
FNMA REMIC TRUST 2007-109	25-Oct-2035	5.000%	4,531,036.470	4,559,993.47	4,543,723.37
FNMA REMIC TRUST 2007-116	25-May-2037	3.166%	521,229.420	122,374.51	31,773.47
FNMA REMIC TRUST 2007-14	25-Mar-2037	3.726%	3,347,082.000	459,176.89	241,347.04
FNMA REMIC TRUST 2007-30	25-Apr-2037	3.356%	1,674,047.550	234,153.52	147,906.12
FNMA REMIC TRUST 2007-30 SI	25-Apr-2037	3.026%	194,810.450	11,141.67	11,787.22
FNMA REMIC TRUST 2007-32	25-Apr-2037	3.016%	1,434,337.200	179,976.99	108,194.49
FNMA REMIC TRUST 2007-57	25-Oct-2036	3.536%	1,400,612.220	192,192.72	126,863.81
FNMA REMIC TRUST 2007-60	25-Jul-2037	6.000%	2,158,334.440	2,170,952.39	2,221,031.90
FNMA REMIC TRUST 2007-71	25-Jul-2047	6.000%	1,385,571.560	1,388,930.55	1,325,817.96
FNMA REMIC TRUST 2007-75	25-Aug-2037	2.786%	1,782,697.000	230,451.08	139,397.81

FNMA REMIC TRUST 2007-9	25-Mar-2037	3.566%	206,729.100	3,600.43	15,262.95
FNMA REMIC TRUST 2008-29	25-Apr-2038	4.500%	1,799,350.130	1,799,386.63	1,769,419.02
FNMA REMIC TRUST 2008-48	25-Jun-2037	2.916%	336,748.300	18,836.24	14,908.76
FNMA REMIC TRUST 2008-48	25-Jun-2034	5.000%	3,670,002.930	3,694,011.13	3,666,690.02
FNMA REMIC TRUST 2008-5	25-Feb-2038	3.166%	428,228.500	75,102.43	31,741.24
FNMA REMIC TRUST 2008-53	25-Jul-2038	3.066%	119,620.640	20,462.81	9,399.81
FNMA REMIC TRUST 2008-57	25-Feb-2037	2.916%	314,960.100	21,834.93	20,016.44
FNMA REMIC TRUST 2008-61	25-Jul-2038	2.916%	319,052.500	20,009.41	17,832.99
FNMA REMIC TRUST 2008-62	25-Jul-2038	2.916%	227,721.000	4,169.33	13,802.03
FNMA REMIC TRUST 2008-65	25-Aug-2038	2.916%	943,637.250	176,077.57	71,867.98
FNMA REMIC TRUST 2008-81	25-Sep-2038	5.500%	164,688.500	164,763.32	164,251.35
FNMA REMIC TRUST 2009-106	25-Jan-2040	4.500%	1,955,721.120	1,950,439.59	1,882,378.84
FNMA REMIC TRUST 2009-111	25-Jan-2040	3.166%	312,103.000	20,807.69	29,746.19
FNMA REMIC TRUST 2009-16	25-Mar-2029	5.000%	261,012.150	261,130.27	260,346.93
FNMA REMIC TRUST 2009-42	25-Jun-2039	2.916%	862,281.500	93,791.79	27,302.76
FNMA REMIC TRUST 2009-42	25-Jun-2039	2.916%	645,680.700	45,198.79	21,625.98
FNMA REMIC TRUST 2009-47	25-Jul-2039	3.016%	315,610.540	37,344.74	17,503.03
FNMA REMIC TRUST 2009-48	25-Jul-2039	2.866%	222,187.960	16,608.58	16,923.79
FNMA REMIC TRUST 2009-49	25-Jul-2039	3.666%	2,393,579.300	182,814.83	159,159.38
FNMA REMIC TRUST 2009-51	25-Jul-2039	4.500%	231,498.400	231,370.61	226,751.55
FNMA REMIC TRUST 2009-54	25-Jul-2039	5.000%	658,041.650	644,068.76	651,812.76
FNMA REMIC TRUST 2009-70	25-Sep-2039	2.716%	293,684.800	19,645.08	16,797.27
FNMA REMIC TRUST 2009-80	25-Oct-2039	4.500%	1,319,031.800	1,320,547.58	1,214,596.14
FNMA REMIC TRUST 2009-83	25-Oct-2039	4.500%	1,412,940.240	1,394,164.60	1,370,998.38
FNMA REMIC TRUST 2009-85	25-Jan-2036	4.146%	5,985,873.400	619,355.89	485,278.95
FNMA REMIC TRUST 2009-85	25-Oct-2039	3.666%	8,997,844.000	1,471,561.88	984,797.83
FNMA REMIC TRUST 2009-90	25-Apr-2037	2.636%	520,258.000	51,354.00	24,931.28
FNMA REMIC TRUST 2009-94	25-Nov-2039	5.000%	369,154.110	368,461.95	355,063.02
FNMA REMIC TRUST 2010-10	25-Feb-2040	4.500%	663,786.730	664,177.57	635,898.39
FNMA REMIC TRUST 2010-10	25-Feb-2040	3.266%	2,262,804.380	295,511.17	192,493.60
FNMA REMIC TRUST 2010-101	25-Jul-2040	4.500%	6,325,321.310	6,195,744.85	6,227,132.08
FNMA REMIC TRUST 2010-101	25-Sep-2040	1.396%	7,342,792.240	146,660.49	275,997.20
FNMA REMIC TRUST 2010-101	25-Sep-2040	4.500%	3,141,138.210	3,143,239.34	3,083,795.16
FNMA REMIC TRUST 2010-111	25-Oct-2050	2.866%	734,704.820	75,517.36	36,111.18
FNMA REMIC TRUST 2010-116	25-Oct-2040	4.000%	1,045,497.290	1,041,766.93	981,769.00
FNMA REMIC TRUST 2010-117	25-Oct-2040	1.416%	260,089.540	66,626.01	8,220.49
FNMA REMIC TRUST 2010-120	25-Oct-2040	4.000%	793,129.000	793,455.00	744,926.74
FNMA REMIC TRUST 2010-121	25-Oct-2040	1.416%	7,369,624.440	812,466.38	291,016.89
FNMA REMIC TRUST 2010-126	25-Nov-2040	26.796%	242,685.190	247,633.95	383,062.92
FNMA REMIC TRUST 2010-126	25-Nov-2040	7.308%	178,693.200	178,827.83	144,454.96
FNMA REMIC TRUST 2010-128	25-Nov-2040	4.000%	1,199,001.660	1,173,518.04	1,149,521.74
FNMA REMIC TRUST 2010-132	25-Nov-2040	4.500%	792,535.010	792,888.54	743,074.49
FNMA REMIC TRUST 2010-137	25-Dec-2040	7.308%	88,007.760	88,055.75	77,102.82
FNMA REMIC TRUST 2010-142	25-Dec-2040	4.000%	4,734,424.040	4,735,872.05	4,489,015.64
FNMA REMIC TRUST 2010-148	25-Jan-2026	3.566%	2,365,715.420	222,632.35	46,000.63
FNMA REMIC TRUST 2010-150	25-Jan-2041	4.000%	7,807,929.660	7,775,523.94	7,298,140.56
FNMA REMIC TRUST 2010-16	25-Mar-2040	2.366%	3,714,474.670	398,197.74	227,274.59
FNMA REMIC TRUST 2010-2	25-Dec-2049	3.366%	47,783.800	31,413.49	656.12
FNMA REMIC TRUST 2010-2	25-Feb-2050	3.166%	969,941.500	75,849.46	101,263.35
FNMA REMIC TRUST 2010-21	25-Mar-2040	5.000%	1,433,797.410	1,436,885.11	1,436,388.43
FNMA REMIC TRUST 2010-21	25-Mar-2040	1.866%	605,461.250	96,237.55	11,569.58
FNMA REMIC TRUST 2010-31	25-Apr-2040	1.916%	735,274.480	66,530.10	13,630.15
FNMA REMIC TRUST 2010-34	25-Apr-2040	1.846%	717,117.580	158,670.22	38,590.25
FNMA REMIC TRUST 2010-35	25-Apr-2040	3.366%	135,399.630	14,228.79	3,968.16
FNMA REMIC TRUST 2010-35	25-Apr-2040	3.366%	222,695.000	21,184.37	10,887.94



FNMA REMIC TRUST 2010-4	25-Feb-2040	3.146%	1,077,092.400	182,978.06	71,569.99
FNMA REMIC TRUST 2010-46	25-May-2040	1.866%	562,634.000	80,965.05	42,988.16
FNMA REMIC TRUST 2010-49	25-May-2040	4.500%	3,865,537.210	3,868,257.40	3,553,627.40
FNMA REMIC TRUST 2010-58	25-Jun-2040	4.541%	308,729.950	309,075.31	258,895.75
FNMA REMIC TRUST 2010-59	25-Jan-2040	1.916%	3,540,760.760	359,280.09	195,996.33
FNMA REMIC TRUST 2010-59	25-Jun-2040	2.686%	2,989,074.540	410,400.56	196,027.39
FNMA REMIC TRUST 2010-60	25-Oct-2039	5.000%	232,937.490	230,690.63	232,094.35
FNMA REMIC TRUST 2010-61	25-Jun-2040	4.500%	201,422.100	201,544.16	198,306.04
FNMA REMIC TRUST 2010-64	25-Jun-2040	3.584%	7,772,917.200	7,787,022.23	7,727,531.14
FNMA REMIC TRUST 2010-64	25-Jun-2040	5.000%	3,335,012.940	3,339,358.45	3,339,445.17
FNMA REMIC TRUST 2010-76	25-Jul-2040	4.500%	9,519,025.580	9,543,986.68	9,369,241.81
FNMA REMIC TRUST 2010-79	25-Jul-2040	4.500%	8,270,333.480	8,278,993.55	8,142,250.83
FNMA REMIC TRUST 2010-79	25-Jul-2040	4.000%	2,390,384.600	2,391,898.98	2,250,991.00
FNMA REMIC TRUST 2010-84	25-Aug-2040	4.500%	1,931,805.600	1,865,080.46	1,902,182.33
FNMA REMIC TRUST 2010-84	25-Aug-2040	4.500%	2,840,631.380	2,742,659.73	2,797,326.81
FNMA REMIC TRUST 2010-84	25-Aug-2040	4.500%	965,904.800	966,196.37	951,093.13
FNMA REMIC TRUST 2010-9	25-Feb-2040	2.216%	442,570.600	48,567.55	23,668.68
FNMA REMIC TRUST 2010-90	25-Aug-2040	2.766%	220,828.980	17,136.07	14,050.00
FNMA REMIC TRUST 2010-94	25-Aug-2040	4.500%	766,148.130	766,607.73	754,311.06
FNMA REMIC TRUST 2010-99	25-Sep-2040	12.180%	4,306,342.200	4,343,709.73	4,583,955.29
FNMA REMIC TRUST 2011-106	25-Oct-2041	3.500%	14,531,451.240	14,582,226.28	13,736,614.28
FNMA REMIC TRUST 2011-110	25-Nov-2041	4.972%	520,021.220	512,870.93	375,026.36
FNMA REMIC TRUST 2011-111	25-Nov-2041	4.000%	891,995.720	849,759.05	844,373.41
FNMA REMIC TRUST 2011-111	25-Nov-2041	5.000%	4,830,166.970	4,848,444.32	4,828,267.27
FNMA REMIC TRUST 2011-111	25-Nov-2041	4.000%	1,690,258.170	1,693,272.94	1,601,349.07
FNMA REMIC TRUST 2011-131	25-Dec-2041	4.500%	30,000,000.000	30,729,948.26	29,573,826.00
FNMA REMIC TRUST 2011-16	25-Mar-2031	3.500%	10,366,356.940	10,298,647.30	10,031,030.17
FNMA REMIC TRUST 2011-17	25-Mar-2031	3.500%	20,834,087.960	20,661,135.11	20,156,417.58
FNMA REMIC TRUST 2011-17	25-Mar-2041	3.386%	398,517.800	53,546.65	26,194.77
FNMA REMIC TRUST 2011-2	25-Feb-2041	4.000%	3,470,243.850	3,346,725.02	3,291,591.53
FNMA REMIC TRUST 2011-25	25-Apr-2026	3.000%	2,294,295.960	2,289,558.66	2,248,301.29
FNMA REMIC TRUST 2011-27	25-Apr-2041	3.872%	1,812,804.000	1,797,525.85	1,450,343.63
FNMA REMIC TRUST 2011-29	25-Apr-2031	3.500%	21,874,748.000	21,714,969.14	21,164,660.87
FNMA REMIC TRUST 2011-32	25-Apr-2041	4.000%	7,702,049.000	7,728,002.34	7,116,624.73
FNMA REMIC TRUST 2011-36	25-May-2041	4.500%	1,300,611.460	1,301,542.15	1,204,905.19
FNMA REMIC TRUST 2011-37	25-May-2041	4.500%	3,895,030.780	3,897,452.31	3,870,709.82
FNMA REMIC TRUST 2011-38	25-May-2041	4.000%	5,490,923.380	5,511,923.41	5,276,601.66
FNMA REMIC TRUST 2011-39	25-May-2026	3.000%	1,853,257.000	1,849,334.67	1,815,696.48
FNMA REMIC TRUST 2011-39	25-Feb-2041	4.000%	3,869,360.170	3,892,430.74	3,667,013.14
FNMA REMIC TRUST 2011-40	25-May-2041	4.500%	1,694,615.060	1,695,669.76	1,669,541.03
FNMA REMIC TRUST 2011-42	25-May-2041	4.500%	1,907,466.450	1,908,357.40	1,875,095.60
FNMA REMIC TRUST 2011-45	25-May-2041	4.500%	3,484,515.630	3,486,896.64	3,187,983.00
FNMA REMIC TRUST 2011-45	25-May-2031	4.000%	12,363,453.050	12,401,890.07	11,908,243.07
FNMA REMIC TRUST 2011-51	25-Jun-2041	3.534%	10,474,316.020	10,478,611.44	10,381,777.53
FNMA REMIC TRUST 2011-59	25-Jul-2041	4.500%	751,745.250	753,207.89	732,318.87
FNMA REMIC TRUST 2011-60	25-Jul-2026	3.000%	3,409,950.530	3,401,980.91	3,340,201.70
FNMA REMIC TRUST 2011-64	25-Jul-2041	4.000%	7,259,491.180	7,271,902.17	7,041,882.85
FNMA REMIC TRUST 2011-77	25-Aug-2041	3.500%	4,674,803.460	4,646,449.41	4,215,419.87
FNMA REMIC TRUST 2011-99	25-Oct-2041	4.500%	30,848,542.000	31,469,950.74	30,406,713.76
FNMA REMIC TRUST 2012-104	25-Sep-2042	3.500%	14,653,515.590	14,658,749.77	13,662,032.35
FNMA REMIC TRUST 2012-111	25-Apr-2042	4.000%	14,873,188.600	14,914,583.79	13,993,905.03
FNMA REMIC TRUST 2012-111	25-May-2041	3.500%	2,437,816.400	2,449,472.98	2,281,242.28
FNMA REMIC TRUST 2012-122	25-Nov-2042	3.000%	18,103,552.820	18,199,148.21	16,513,879.85
FNMA REMIC TRUST 2012-132	25-Dec-2032	1.750%	14,774,995.800	14,673,417.72	13,314,921.85
FNMA REMIC TRUST 2012-14	25-Mar-2042	4.000%	4,783,424.980	4,753,616.99	4,568,332.06

FNMA REMIC TRUST 2012-144	25-Nov-2049	4.019%	15,170,248.170	15,275,245.40	14,781,002.36
FNMA REMIC TRUST 2012-15	25-Mar-2042	4.000%	27,958,383.350	27,982,320.84	26,106,934.47
FNMA REMIC TRUST 2012-20	25-Mar-2042	3.500%	11,114,002.650	10,564,367.87	10,139,977.01
FNMA REMIC TRUST 2012-30	25-Apr-2042	4.000%	38,162,041.650	37,970,561.64	36,346,917.57
FNMA REMIC TRUST 2012-31	25-Apr-2042	4.000%	20,521,600.080	20,523,587.68	19,588,292.07
FNMA REMIC TRUST 2012-70	25-Jul-2042	3.534%	8,476,194.830	8,478,701.62	8,389,367.23
FNMA REMIC TRUST 2012-74	25-Jul-2042	4.000%	29,997,401.410	30,272,062.96	28,915,836.10
FNMA REMIC TRUST 2012-80	25-Apr-2042	2.000%	304,509.210	302,813.16	293,243.62
FNMA REMIC TRUST 2012-86	25-Aug-2042	3.500%	20,359,109.360	20,379,054.37	19,160,303.92
FNMA REMIC TRUST 2012-96	25-Sep-2042	3.500%	36,423,730.030	36,429,391.69	34,320,529.16
FNMA REMIC TRUST 2012-98	25-Aug-2040	4.500%	8,392,096.350	8,407,678.22	8,260,561.99
FNMA REMIC TRUST 2012-99	25-Sep-2042	3.000%	15,826,019.630	15,901,656.50	14,360,925.86
FNMA REMIC TRUST 2013-100	25-Mar-2043	3.000%	11,396,893.390	11,513,961.04	10,636,979.31
FNMA REMIC TRUST 2013-130	25-Jan-2044	3.000%	22,864,820.070	22,209,111.40	20,399,269.94
FNMA REMIC TRUST 2013-133	25-Jan-2039	3.000%	26,208,171.700	26,019,902.77	23,445,012.71
FNMA REMIC TRUST 2013-41	25-May-2033	3.000%	6,674,194.250	6,598,393.29	6,017,153.86
FNMA REMIC TRUST 2013-51	25-Apr-2043	1.699%	5,692,246.200	5,627,173.57	3,976,289.55
FNMA REMIC TRUST 2013-58	25-Jun-2043	1.374%	994,109.320	966,149.99	508,679.38
FNMA REMIC TRUST 2013-81	25-Aug-2043	3.000%	1,725,478.400	1,695,725.46	1,272,918.54
FNMA REMIC TRUST 2013-82	25-Dec-2042	2.966%	7,184,170.120	1,407,726.20	557,824.95
FNMA REMIC TRUST 2014-12	25-Mar-2044	3.500%	25,514,487.800	24,870,333.65	23,866,157.48
FNMA REMIC TRUST 2014-21	25-Apr-2044	3.000%	15,232,186.200	14,717,892.86	13,625,013.86
FNMA REMIC TRUST 2014-37	25-Jul-2044	2.500%	32,792,899.400	30,770,218.09	27,792,693.85
FNMA REMIC TRUST 2014-39	25-Jul-2044	3.000%	24,470,461.260	23,559,731.54	21,882,426.12
FNMA REMIC TRUST 2014-46	25-Jun-2043	3.000%	105,994.130	103,330.53	81,008.60
FNMA REMIC TRUST 2014-60	25-Oct-2044	3.000%	64,454,634.920	62,248,698.46	55,960,816.02
FNMA REMIC TRUST 2014-61	25-Oct-2044	3.000%	45,497,621.180	43,967,168.05	39,607,258.00
FNMA REMIC TRUST 2014-64	25-Oct-2044	3.000%	38,368,154.540	37,750,983.71	33,484,517.70
FNMA REMIC TRUST 2014-67	25-Oct-2044	3.000%	13,510,128.670	13,119,554.64	11,859,834.03
FNMA REMIC TRUST 2014-68	25-Nov-2044	3.000%	43,189,721.380	41,904,239.66	37,534,074.87
FNMA REMIC TRUST 2014-77	25-Nov-2044	3.000%	24,381,050.600	23,763,888.81	21,368,947.34
FNMA REMIC TRUST 2014-82	25-Apr-2041	3.000%	1,315,795.900	1,323,513.31	1,305,630.98
FNMA REMIC TRUST 2014-84	25-Dec-2044	3.000%	31,311,669.850	30,777,378.28	27,333,040.00
FNMA REMIC TRUST 2014-95	25-Apr-2041	3.000%	4,543,645.880	4,573,826.68	4,521,260.25
FNMA REMIC TRUST 2014-M11	25-Aug-2024	3.225%	90,784,709.490	90,886,867.38	88,359,468.60
FNMA REMIC TRUST 2015-08	25-Mar-2045	2.000%	15,776,970.220	15,725,202.03	13,748,458.90
FNMA REMIC TRUST 2015-21	25-Feb-2042	3.000%	8,850,176.000	8,895,890.82	8,725,900.06
FNMA REMIC TRUST 2015-42	25-Mar-2044	3.000%	5,707,969.080	5,734,921.95	5,394,078.16
FNMA REMIC TRUST 2015-49	25-Mar-2044	3.000%	23,175,180.130	23,311,444.03	21,620,065.29
FNMA REMIC TRUST 2015-52	25-Jul-2045	3.000%	10,355,648.870	9,794,568.71	8,865,414.04
FNMA REMIC TRUST 2015-88	25-Apr-2043	3.000%	6,369,637.120	6,388,245.12	6,179,167.77
FNMA REMIC TRUST 2015-88	25-Apr-2044	3.000%	45,554,086.420	45,718,149.33	43,082,198.69
FNMA REMIC TRUST 2015-94	25-Jan-2046	3.000%	3,166,080.480	3,170,651.17	2,856,461.87
FNMA REMIC TRUST 2016-02	25-Feb-2046	2.500%	15,005,339.200	15,094,330.34	14,184,476.62
FNMA REMIC TRUST 2016-32	25-Oct-2044	3.000%	29,743,614.150	29,993,998.98	27,915,286.09
FNMA REMIC TRUST 2016-72	25-Jul-2046	3.000%	20,015,009.050	20,104,823.38	18,210,601.94
FNMA REMIC TRUST 2016-74	25-Dec-2044	3.000%	3,171,734.620	3,186,127.56	3,110,410.72
FNMA REMIC TRUST 2016-79	25-Jan-2044	3.000%	2,842,390.000	2,854,408.13	2,771,259.76
FNMA REMIC TRUST 2016-81	25-Feb-2044	3.000%	7,927,836.750	7,962,797.76	7,713,747.10
FNMA REMIC TRUST 2018-07	25-Feb-2048	3.000%	34,257,141.550	32,929,677.31	31,191,343.20
FNMA REMIC TRUST 2018-21	25-Apr-2048	3.000%	11,099,442.910	1,606,240.06	1,717,472.30
FNMA REMIC TRUST 2018-21	25-Apr-2048		18,332,552.150	17,564,869.56	13,949,499.25
FNMA REMIC TRUST 2018-27	25-May-2048		46,121,756.210	42,040,499.66	34,979,579.33
FNMA REMIC TRUST 2018-33	25-May-2048	3.000%	13,493,508.250	13,052,860.87	12,143,507.04
FNMA REMIC TRUST 2018-38	25-Jun-2048	3.000%	15,912,118.150	15,295,523.56	14,586,078.60

FNMA REMIC TRUST 2018-85	25-Dec-2048		24,327,789.970	22,875,911.98	18,071,677.40
FNMA REMIC TRUST 2020-054	25-Aug-2050	3.066%	13,229,519.340	3,229,987.40	1,535,263.23
FNMA REMIC TRUST 2020-13	25-Mar-2050	3.000%	15,002,975.680	15,365,490.66	13,450,142.19
FNMA REMIC TRUST 2020-47	25-May-2046	2.000%	37,221,003.600	38,057,916.30	32,105,233.48
FNMA REMIC TRUST 2020-51	25-Jul-2050	2.000%	11,206,957.020	10,423,036.39	7,015,651.47
FNMA REMIC TRUST 2020-61	25-Sep-2060	1.500%	7,637,315.400	7,092,437.88	5,984,170.37
FNMA REMIC TRUST 2020-62	25-Sep-2050	1.250%	76,507,181.030	71,143,986.90	58,981,474.50
FNMA REMIC TRUST 2020-70	25-Oct-2050	3.500%	19,918,754.520	3,263,496.39	3,756,794.62
FNMA REMIC TRUST 2020-97	25-Jan-2051	2.000%	23,820,910.980	2,859,508.59	2,843,897.57
FNMA REMIC TRUST 2020-M10	25-Dec-2030	1.841%	371,780,985.200	34,191,568.60	36,142,985.90
FNMA REMIC TRUST 2020-M10	25-Dec-2027	0.775%	202,718,999.730	5,887,652.66	5,362,363.52
FNMA REMIC TRUST 2020-M13	25-Sep-2030	1.391%	79,522,881.230	5,335,348.76	2,899,778.01
FNMA REMIC TRUST 2020-M15	25-Sep-2031	1.588%	547,585,209.470	58,074,495.65	42,519,224.90
FNMA REMIC TRUST 2020-M17	25-Jan-2028	1.456%	19,110,056.380	875,201.64	909,579.44
FNMA REMIC TRUST 2020-M27	25-Mar-2031	0.944%	128,806,153.620	5,872,754.90	5,822,630.65
FNMA REMIC TRUST 2020-M54	25-Dec-2033	1.633%	168,152,651.470	14,617,959.69	14,266,709.93
FNMA REMIC TRUST 2020-M7	25-Mar-2031	1.332%	53,363,003.870	3,506,400.50	3,806,671.23
FNMA REMIC TRUST 2021-03	25-Feb-2051	2.500%	30,033,817.490	3,764,846.30	4,047,957.92
FNMA REMIC TRUST 2021-13	25-Jan-2049	2.000%	20,043,164.030	20,378,511.53	17,264,027.01
FNMA REMIC TRUST 2021-21	25-Jul-2043	2.000%	16,137,824.110	16,457,977.60	13,874,994.55
FNMA REMIC TRUST 2021-29	25-May-2041	1.250%	16,299,093.150	16,370,414.03	14,019,902.94
FNMA REMIC TRUST 2021-29	25-May-2041	1.250%	4,400,972.780	4,424,738.52	3,786,867.20
FNMA REMIC TRUST 2021-61	25-Sep-2051	2.500%	6,360,092.410	6,418,308.37	3,913,994.51
FNMA REMIC TRUST 2021-70	25-Oct-2049	1.469%	91,837,265.280	12,381,879.63	3,833,360.92
FNMA REMIC TRUST 2021-M12	25-May-2033	2.204%	11,297,071.050	11,710,545.16	9,920,899.14
FNMA REMIC TRUST 2021-M14	25-Oct-2031	1.063%	948,786,766.200	46,169,392.16	43,564,303.40
FNMA REMIC TRUST 2021-M3	25-Aug-2033	1.080%	184,105,386.640	10,915,263.20	8,616,739.64
FNMA REMIC TRUST 2021-M5	25-Jan-2033	1.510%	23,161,062.840	23,741,868.62	20,227,760.55
FNMA REMIC TRUST 2022-03	25-Feb-2052	2.000%	56,321,187.140	49,835,037.08	32,493,568.36
FNMA REMIC TRUST 2022-03	25-Feb-2052	2.000%	81,836,476.560	70,624,661.81	47,126,042.41
FNMA REMIC TRUST 2022-03	25-Jan-2052	2.000%	82,908,406.350	73,966,019.02	47,805,053.43
FNMA REMIC TRUST 2022-04	25-Feb-2052	3.000%	18,861,739.410	18,275,257.20	17,230,247.99
FNMA REMIC TRUST 2022-M2	25-Jan-2032	0.479%	714,396,999.210	19,657,774.42	19,501,966.48
FNMA REMIC TRUST 2022-M4	25-May-2030	2.547%	23,221,723.190	23,718,761.78	20,890,310.95
FNMA STRIP SMBS 400	25-Nov-2039	2.366%	3,245,477.840	285,579.33	212,900.23
FNMA STRIP SMBS 412	01-Aug-2042	3.000%	32,661,675.740	32,858,449.68	28,968,929.37
FNMA SUPER	01-Dec-2046	3.000%	19,799,458.860	19,428,219.01	17,630,074.52
FNMA SUPER	01-Apr-2047	3.000%	51,256,483.960	51,545,200.83	45,516,006.86
FNMA SUPER	01-Jul-2031	3.000%	21,800,892.130	22,021,588.65	20,610,691.17
FNMA SUPER	01-Nov-2050	2.500%	49,049,202.240	51,622,014.01	41,572,038.85
FNMA SUPER	01-Dec-2050	2.000%	37,648,351.200	38,821,654.26	30,737,757.65
FNMA SUPER	01-Jul-2047	3.000%	30,489,074.480	29,795,924.26	27,136,812.94
FNMA SUPER	01-Nov-2033	3.000%	45,446,452.100	45,842,864.42	42,401,953.37
FNMA SUPER	01-Oct-2050	2.500%	49,761,421.890	52,170,188.26	42,113,149.07
FNMA SUPER	01-Nov-2050	2.500%	53,213,693.420	55,442,280.81	45,078,015.73
FNMA SUPER	01-Sep-2050	2.500%	26,756,921.670	27,884,663.25	22,661,670.99
FNMA SUPER	01-Nov-2050	2.500%	30,516,365.080	31,953,928.36	25,840,230.46
FNMA SUPER	01-Dec-2051	2.500%	20,106,965.640	20,585,134.63	16,953,055.37
FNMA SUPER	01-Sep-2051	2.500%	86,756,849.680	90,115,182.35	73,249,910.00
FNMA SUPER	01-Mar-2051	2.500%	71,807,946.790	74,906,644.94	60,884,811.31
FNMA SUPER	01-Sep-2051	2.500%	69,426,391.210	72,792,001.20	58,825,308.96
FNMA SUPER	01-Nov-2051	2.000%	32,522,574.210	32,550,963.16	26,512,571.94
FNMA SUPER	01-Nov-2051	3.500%	38,117,532.600	37,236,064.66	34,475,080.65
FNMA SUPER	01-Jun-2051	2.500%	39,049,687.430	40,961,410.64	32,981,596.79
FNMA SUPER	01-Jul-2051	3.000%	71,238,353.080	74,539,546.55	62,503,389.75

FNMA SUPER	01-Sep-2051	2.500%	39,760,522.950	41,642,225.41	33,680,542.58
FNMA SUPER	01-Apr-2041	1.500%	5,687,714.100	5,634,391.78	4,554,298.80
FNMA SUPER	01-Sep-2051	2.500%	76,774,363.010	80,660,999.67	65,018,909.01
FNMA SUPER	01-Jan-2051	2.000%	11,181,727.270	11,162,508.67	9,140,473.77
FNMA SUPER	01-Jul-2051	3.500%	91,088,644.800	90,063,897.55	83,017,863.86
FNMA SUPER	01-Jul-2051	2.500%	31,078,748.020	32,672,471.10	26,598,183.66
FNMA SUPER	01-Aug-2052	4.500%	17,864,700.660	17,739,089.48	17,083,634.51
FNMA SUPER	01-Feb-2051	2.500%	112,228,314.970	116,112,634.01	95,026,583.96
FNMA SUPER	01-Nov-2051	3.500%	155,996,789.730	152,124,073.82	141,317,830.33
FNMA SUPER	01-Nov-2050	3.500%	62,166,497.160	61,583,686.26	56,605,377.61
FNMA SUPER	01-Jul-2049	4.000%	53,880,753.000	56,770,773.13	50,913,540.47
FNMA SUPER	01-Mar-2050	3.500%	71,931,178.410	71,110,713.41	65,848,206.81
FNMA SUPER	01-Oct-2035	5.000%	1,048,070.400	1,050,712.59	1,057,291.00
FNMA SUPER	01-Jul-2035	5.000%	1,304,710.670	1,308,805.84	1,314,778.84
FNMA SUPER	01-Aug-2036	5.000%	8,568,567.230	8,589,612.28	8,641,469.63
FNMA SUPER	01-Apr-2035	5.000%	4,601,606.400	4,614,358.98	4,641,849.15
FNMA SUPER	01-Apr-2035	5.000%	2,759,709.600	2,765,158.47	2,783,857.72
FNMA SUPER	01-May-2035	5.000%	3,108,231.000	3,117,093.43	3,135,412.82
FNMA SUPER	01-Aug-2037	5.000%	108,198.060	108,300.81	109,143.01
FNMA SUPER	01-Sep-2033	5.000%	3,808,959.770	3,816,006.83	3,829,872.86
FNMA SUPER	01-Aug-2035	5.000%	668,819.100	670,051.67	672,509.22
FNMA SUPER	01-Jul-2035	5.000%	5,129,062.080	5,147,701.94	5,079,516.52
FNMA SUPER	01-Feb-2036	5.000%	2,549,730.320	2,555,979.80	2,567,476.32
FNMA SUPER	01-Jun-2045	3.000%	11,657,714.610	11,789,845.97	10,449,929.79
FNMA SUPER	01-Mar-2046	3.500%	23,294,264.970	23,685,981.18	21,429,455.63
FNMA SUPER	01-Nov-2043	4.000%	5,027,313.570	5,091,266.69	4,796,432.74
FNMA SUPER	01-Nov-2043	3.000%	5,785,522.380	5,787,654.32	5,197,240.11
FNMA SUPER	01-Apr-2042	4.000%	25,654,524.880	25,922,380.04	24,495,687.16
FNMA SUPER	01-Oct-2043	4.000%	4,593,536.670	4,659,590.61	4,368,308.91
FNMA SUPER	01-Oct-2044	3.000%	24,272,721.350	24,387,982.96	21,738,539.77
FNMA SUPER	01-Apr-2026	4.500%	618,812.000	620,130.33	609,822.05
FNMA SUPER	01-Feb-2045	4.500%	7,824,360.000	7,909,276.16	7,673,484.51
FNMA SUPER	01-Jun-2044	4.500%	24,882,063.810	25,268,351.01	24,402,651.88
FNMA UMBS	01-Aug-2050	2.000%	38,395,832.030	38,281,844.40	31,388,771.99
FNMA UMBS	01-Dec-2050	2.500%	19,903,394.060	20,999,232.07	16,867,974.40
FNMA UMBS	01-Jul-2034	3.000%	6,634,008.990	6,697,483.05	6,189,062.56
FNMA UMBS	01-May-2035	3.000%	37,780,262.920	37,883,839.04	34,854,137.73
FNMA UMBS	01-Feb-2047	3.000%	17,900,303.730	17,525,516.13	15,915,399.02
FNMA UMBS	01-Oct-2050	2.500%	42,115,239.760	44,005,845.84	35,663,751.48
FNMA UMBS	01-Sep-2047	3.500%	8,796,955.500	8,801,656.27	8,049,366.29
FNMA UMBS	01-Nov-2040	2.500%	13,613,562.240	14,373,180.59	11,767,092.85
FNMA UMBS	01-Nov-2040	2.500%	23,427,695.770	24,542,204.69	20,237,255.70
FNMA UMBS	01-Apr-2051	3.000%	18,127,948.070	19,008,221.18	15,898,847.84
FNMA UMBS	01-Jun-2051	2.500%	20,209,681.690	21,103,041.76	17,124,455.31
FNMA UMBS	01-May-2052	3.500%	55,672,476.270	55,033,112.68	50,230,844.68
FNMA UMBS	01-Sep-2052	4.500%	49,743,867.000	49,106,523.70	47,569,005.44
FNMA UMBS	01-Aug-2052	5.000%	98,698,639.000	100,233,846.83	96,463,521.47
FNMA UMBS	01-Apr-2052	3.500%	14,611,926.750	14,301,423.30	13,253,205.76
FNMA UMBS	01-Apr-2051	2.500%	101,466,236.250	92,646,276.64	85,800,055.35
FNMA UMBS	01-Aug-2052	4.500%	182,516,782.000	183,888,314.19	174,536,929.27
FNMA UMBS	01-Jun-2040	5.000%	228,983.980	229,515.07	230,998.89
FNMA UMBS	01-Oct-2030	4.000%	947,221.160	948,321.55	904,684.26
FNMA UMBS	01-May-2038	5.000%	79,182.000	79,237.03	79,880.70
FNMA UMBS	01-Jun-2030	4.500%	221,251.900	221,498.59	211,578.50
FNMA UMBS	01-Feb-2031	4.000%	793,892.200	796,511.48	758,343.80

FNMA UMBS	01-Dec-2030	4.000%	215,057.040	215,404.99	205,395.43
FNMA UMBS	01-Sep-2031	4.000%	2,646,421.370	2,653,586.75	2,527,430.11
FNMA UMBS	01-Jan-2031	4.000%	5,503,171.320	5,513,509.54	5,255,887.97
FNMA UMBS	01-Apr-2026	4.000%	1,496,624.780	1,497,202.19	1,449,249.92
FNMA UMBS	01-Mar-2030	4.500%	3,203,209.680	3,209,565.26	3,122,231.26
FNMA UMBS	01-Jun-2040	5.000%	353,975.370	354,628.86	355,949.71
FNMA UMBS	01-May-2030	4.500%	647,324.000	647,630.26	630,951.36
FNMA UMBS	01-Jan-2031	4.000%	6,922,432.800	6,946,067.69	6,611,057.48
FNMA UMBS	01-Dec-2029	4.500%	876,888.750	878,485.46	854,734.09
FNMA UMBS	01-May-2032	3.500%	6,836,293.200	6,866,916.34	6,457,240.98
FNMA UMBS	01-May-2032	3.500%	4,808,599.820	4,833,360.84	4,542,455.99
FNMA UMBS	01-May-2032	3.500%	1,922,137.260	1,929,019.12	1,815,555.36
FNMA UMBS	01-Mar-2032	3.500%	10,386,242.190	10,435,518.71	9,809,466.33
FNMA UMBS	01-May-2032	3.500%	14,034,835.990	14,102,916.96	13,255,362.53
FNMA UMBS	01-May-2035	3.000%	9,081,142.610	9,143,838.43	8,377,668.54
FNMA UMBS	01-Sep-2038	6.500%	592,074.750	594,480.12	619,407.85
FNMA UMBS	01-Jun-2032	3.500%	30,936,892.360	31,091,845.66	29,218,390.06
FNMA UMBS	01-Feb-2032	3.500%	20,597,024.530	20,685,693.77	19,453,320.78
FNMA UMBS	01-Aug-2038	6.500%	1,004,619.900	1,013,200.47	1,074,832.39
FNMA UMBS	01-Mar-2033	3.000%	38,118,721.160	38,335,460.58	35,163,118.64
FNMA UMBS	01-Feb-2033	3.000%	9,539,792.240	9,602,517.15	8,800,284.62
FNMA UMBS	01-Oct-2032	3.000%	13,392,073.190	13,477,766.20	12,354,475.31
FNMA UMBS	01-Oct-2031	4.000%	486,900.630	487,720.38	465,048.68
FNMA UMBS	01-Nov-2032	3.000%	16,782,938.170	16,892,982.17	15,495,272.11
FNMA UMBS	01-Oct-2041	3.000%	29,185,513.660	29,476,275.37	25,962,881.93
FNMA UMBS	01-Oct-2032	3.500%	2,509,936.200	2,528,108.89	2,370,452.77
FNMA UMBS	01-Jan-2045	3.500%	9,316,486.910	9,440,166.07	8,568,845.54
FNMA UMBS	01-Dec-2032	3.000%	21,374,007.500	21,523,280.86	19,716,709.49
FNMA UMBS	01-Apr-2046	3.500%	9,353,691.010	9,540,161.70	8,564,609.71
FNMA UMBS	01-Jan-2032	3.500%	17,404,532.500	17,472,506.00	16,437,882.68
FNMA UMBS	01-Aug-2032	3.500%	13,280,357.030	13,375,153.00	12,542,524.96
FNMA UMBS	01-Nov-2042	3.000%	26,833,188.960	27,044,303.35	24,082,315.36
FNMA UMBS	01-Oct-2032	3.000%	6,879,720.800	6,924,883.56	6,347,248.57
FNMA UMBS	01-Oct-2046	3.000%	20,265,758.280	20,445,757.08	18,032,923.44
FNMA UMBS	01-Jul-2032	3.500%	18,896,364.120	19,021,559.85	17,520,638.52
FNMA UMBS	01-Dec-2031	3.500%	41,364,767.850	41,524,088.04	39,067,454.68
FNMA UMBS	01-Apr-2033	3.000%	22,949,558.130	23,086,055.63	21,169,933.73
FNMA UMBS	01-Aug-2032	3.000%	9,404,773.230	9,442,985.72	8,677,346.94
FNMA UMBS	01-Jan-2035	3.000%	8,477,070.470	8,526,347.02	7,820,597.49
FNMA UMBS	01-Oct-2034	3.000%	5,063,130.600	5,093,550.51	4,671,263.73
FNMA UMBS	01-Jan-2035	3.000%	12,222,520.000	12,287,787.38	11,275,740.01
FNMA UMBS	01-Jun-2033	3.000%	39,798,812.720	40,045,482.86	36,712,756.67
FNMA UMBS	01-Sep-2034	3.500%	25,043,788.970	25,241,487.08	23,531,587.64
FNMA UMBS	01-Apr-2038	3.000%	9,449,781.680	9,530,913.76	8,343,471.17
FNMA UMBS	01-May-2033	3.000%	23,680,052.780	23,849,984.69	21,843,654.74
FNMA UMBS	01-Feb-2035	3.500%	14,895,097.320	15,016,392.37	13,959,339.05
FNMA UMBS	01-May-2033	3.000%	7,733,310.260	7,779,599.23	7,134,559.64
FNMA UMBS	01-May-2033	3.000%	4,491,285.110	4,516,017.76	4,144,020.97
FNMA UMBS	01-Apr-2033	3.000%	4,982,916.780	5,012,008.55	4,597,557.48
FNMA UMBS	01-Mar-2044	4.500%	6,681,877.200	6,745,252.70	6,518,267.09
FNMA UMBS	01-Oct-2034	3.000%	10,299,504.210	10,356,490.78	9,501,263.07
FNMA UMBS	01-Jul-2033	3.000%	5,112,872.500	5,143,845.11	4,716,333.65
FNMA UMBS	01-Dec-2046	3.000%	8,686,319.660	8,575,704.81	7,734,660.38
FNMA UMBS	01-Mar-2045	3.000%	28,464,872.310	28,534,847.24	25,411,855.92
FNMA UMBS	01-Aug-2034	3.000%	10,666,152.680	10,733,772.35	9,839,950.04

FNMA UMBS	01-Nov-2041	3.000%	14,656,932.680	14,752,295.88	13,063,918.01
FNMA UMBS	01-May-2044	4.500%	4,355,123.240	4,383,485.98	4,271,142.66
FNMA UMBS	01-Nov-2046	3.000%	17,585,458.660	17,160,934.69	15,641,601.10
FNMA UMBS	01-Mar-2045	3.000%	74,230,010.060	74,419,677.53	66,264,657.88
FNMA UMBS	01-Mar-2045	3.000%	18,094,224.700	18,133,942.08	16,145,802.40
FNMA UMBS	01-Nov-2046	3.000%	17,120,100.010	16,775,023.00	15,340,257.78
FNMA UMBS	01-Dec-2046	3.000%	14,293,595.330	14,005,490.04	12,705,831.17
FNMA UMBS	01-Feb-2033	3.000%	6,202,952.100	6,239,166.66	5,721,913.47
FNMA UMBS	01-Mar-2044	4.500%	7,589,307.540	7,658,067.59	7,442,811.67
FNMA UMBS	01-Jun-2044	4.500%	2,187,278.400	2,200,488.87	2,135,815.70
FNMA UMBS	01-Jul-2044	4.500%	2,086,639.100	2,098,912.84	2,048,282.63
FNMA UMBS	01-Feb-2033	3.000%	9,437,869.060	9,493,601.45	8,706,071.89
FNMA UMBS	01-Jan-2032	3.500%	10,517,200.300	10,570,582.19	9,933,273.03
FNMA UMBS	01-Nov-2046	3.000%	44,434,893.940	43,335,571.49	39,502,087.94
FNMA UMBS	01-Dec-2044	3.000%	12,673,905.820	12,692,052.52	11,316,521.13
FNMA UMBS	01-Apr-2035	3.000%	10,454,424.500	10,512,953.74	9,644,904.02
FNMA UMBS	01-Apr-2035	3.000%	12,821,811.600	12,903,650.78	11,828,806.01
FNMA UMBS	01-Oct-2032	3.000%	4,819,374.280	4,845,719.50	4,446,741.47
FNMA UMBS	01-Mar-2038	3.000%	11,135,596.770	11,204,053.73	9,828,547.41
FNMA UMBS	01-Dec-2044	3.000%	32,092,763.060	32,126,833.35	28,659,430.17
FNMA UMBS	01-Jan-2032	3.500%	11,084,213.730	11,139,330.44	10,468,487.98
FNMA UMBS	01-Dec-2040	4.000%	2,782,142.100	2,811,469.25	2,654,755.83
FNMA UMBS	01-Nov-2031	3.500%	3,557,828.510	3,573,979.86	3,360,266.63
FNMA UMBS	01-Jan-2032	3.500%	13,341,429.700	13,419,876.61	12,600,316.35
FNMA UMBS	01-Jan-2035	3.000%	11,826,276.600	11,902,277.47	10,910,963.59
FNMA UMBS	01-Apr-2035	3.000%	13,566,551.770	13,637,309.91	12,514,626.72
FNMA UMBS	01-Nov-2041	4.000%	8,288,507.610	8,355,699.75	7,869,027.23
FNMA UMBS	01-Nov-2042	3.000%	35,698,850.000	35,710,355.12	32,047,357.07
FNMA UMBS	01-Apr-2043	3.000%	7,214,425.550	7,217,051.98	6,471,429.97
FNMA UMBS	01-Dec-2042	3.000%	6,855,278.720	6,858,833.32	6,147,838.36
FONTAINEBLEAU MIAMI 2019-FBLU	12-Dec-2036	4.095%	6,520,000.000	6,330,940.24	5,746,458.72
FOUNDATION FIN TR 2019-1	15-Nov-2034	3.860%	2,676,199.920	2,675,785.09	2,624,360.05
FRANKLIN PK PL CLO LTD 2022-1	16-Apr-2035	2.170%	13,000,000.000	13,000,000.00	12,481,689.22
FREDDIE MAC REMIC TRUST 4924 S	25-Aug-2048	2.916%	28,531,249.730	6,444,106.78	2,505,157.85
FREDDIE MAC SCRT SERIES 2022-2	25-Apr-2062	3.000%	35,000,000.000	27,600,567.31	26,314,442.00
FREMF MTG TR 2017-KF34	25-Aug-2024	5.253%	1,479,905.220	1,475,469.51	1,477,842.82
FREMF MTG TR 2017-KF36	25-Aug-2024	5.203%	3,882,066.410	3,865,530.24	3,876,345.02
FREMONT HM LN TR 2006-D	25-Nov-2036	3.224%	122,008,561.950	104,097,553.16	72,891,489.76
FRTKL SFR1 2021-1	17-Sep-2038	2.370%	7,750,000.000	7,749,789.98	6,504,964.83
FRTKL SFR1 2021-1	17-Sep-2038	2.520%	6,650,000.000	6,649,827.10	5,566,157.07
FSRIA 2019-FL1 A	16-Dec-2036	4.139%	1,544,880.570	1,500,465.26	1,539,621.80
GCAT 2021-NQM2 TR	25-May-2066	2.538%	7,096,000.000	7,095,792.80	5,014,184.04
GCAT 2021-NQM6 TRUST	25-Aug-2066	4.418%	8,405,000.000	8,404,928.56	5,972,120.64
GCAT LLC 2019-NQM3	25-Nov-2059	3.450%	2,751,000.000	2,750,957.08	2,310,158.58
GE-WMC ASSET-BCKD PTC 2006-1 A	25-Aug-2036	3.384%	33,175,903.840	25,651,438.66	15,662,291.12
GINNIE MAE REMIC TST 2019-122	16-Jul-2061	1.007%	23,770,928.800	1,546,516.43	1,603,558.33
GLOBAL SC FIN 2020-1 SRL	17-Oct-2040	2.170%	25,934,279.300	25,933,052.61	23,196,602.32
GMACM MTG LN TR 2005-AR5	19-Sep-2035	3.886%	1,883,540.770	1,873,182.82	1,656,296.10
GNMA 2021-065 REMIC TRUST	16-Aug-2063	0.881%	243,660,890.750	20,778,224.37	16,984,406.76
GNMA PASS-THRU C PLATINUM 30YR	20-Mar-2051	2.500%	138,491,169.040	142,735,234.20	118,800,457.23
GNMA PASS-THRU C PLATINUM 30YR	20-Feb-2051	2.500%	30,109,144.960	30,959,756.62	26,080,407.68
GNMA PASS-THRU C PLATINUM 30YR	20-Jan-2051	2.000%	13,490,428.070	13,621,078.48	11,105,784.32
GNMA PASS-THRU C PLATINUM 30YR	20-Aug-2051	2.500%	59,724,417.920	62,522,754.46	51,356,346.71
GNMA PASS-THRU C PLATINUM 30YR	20-Mar-2051	2.500%	28,283,342.900	29,260,978.31	24,403,893.81
GNMA PASS-THRU C PLATINUM 30YR	20-Aug-2051	2.500%	15,268,005.570	15,974,668.89	13,120,710.82

GNMA PASS-THRU C PLATINUM 30YR	20-Oct-2050	2.500%	98,278,591.570	102,338,773.87	83,880,104.70
GNMA PASS-THRU C PLATINUM 30YR	20-Mar-2051	2.500%	31,589,962.220	33,026,297.59	27,200,885.72
GNMA PASS-THRU C PLATINUM 30YR	20-Oct-2051	2.500%	14,173,709.540	14,586,294.44	12,167,645.18
GNMA PASS-THRU C PLATINUM 30YR	20-Aug-2051	2.500%	34,322,785.040	35,807,217.30	29,465,942.09
GNMA PASS-THRU C PLATINUM 30YR	20-Mar-2051	2.000%	46,132,853.160	46,761,842.45	37,893,630.31
GNMA PASS-THRU C SINGLE FAMILY	20-Mar-2051	2.500%	11,121,336.530	11,512,079.34	9,548,222.59
GNMA PASS-THRU C SINGLE FAMILY	20-Mar-2051	2.500%	10,544,848.770	10,919,774.74	9,054,016.79
GNMA PASS-THRU C SINGLE FAMILY	20-Apr-2051	2.500%	9,364,860.780	9,700,458.28	8,040,558.02
GNMA PASS-THRU C SINGLE FAMILY	20-Mar-2051	2.500%	2,931,221.860	3,002,754.00	2,493,075.63
GNMA PASS-THRU M JUMBO FHA	20-Jan-2045	3.500%	632,004.480	632,861.58	572,240.70
GNMA PASS-THRU M SINGLE FAMILY	20-Mar-2051	2.500%	11,986,045.440	11,942,970.60	10,358,460.33
GNMA REIC TRUST 2022-042	16-Dec-2063	0.667%	125,610,343.050	8,365,240.21	7,669,943.40
GNMA REMIC 2020-151 TRUST	20-Oct-2050	2.500%	22,208,577.850	2,975,502.40	2,803,699.70
GNMA REMIC 2021-022 TRUST	16-May-2063	0.972%	281,715,879.430	24,183,142.89	20,811,338.02
GNMA REMIC 2021-025 TRUST	20-Feb-2051	2.500%	12,827,819.050	1,516,314.05	1,634,840.12
GNMA REMIC 2021-045 TR	16-Apr-2063	0.819%	624,995,246.550	48,988,328.13	40,303,505.97
GNMA REMIC SERIES 2020-148	20-Oct-2050	1.000%	40,698,000.110	34,506,668.50	31,143,005.04
GNMA REMIC TR 2021-100	16-Jun-2063	0.979%	123,365,343.280	10,871,629.13	9,140,693.43
GNMA REMIC TRUST 2003-67	20-Aug-2033	4.086%	5,460,033.290	622,025.26	299,175.43
GNMA REMIC TRUST 2003-86	20-Oct-2033	5.000%	2,257,163.650	2,258,154.41	2,269,217.36
GNMA REMIC TRUST 2004-49	20-Jun-2034	6.000%	1,333,413.780	1,341,906.94	1,369,281.01
GNMA REMIC TRUST 2004-83	20-Oct-2034	3.066%	2,498,923.330	295,981.73	149,227.95
GNMA REMIC TRUST 2005-21	20-Mar-2035	5.000%	626,075.450	626,787.81	633,784.25
GNMA REMIC TRUST 2005-39	20-Jul-2034	5.000%	6,753,751.290	6,762,889.36	6,823,424.34
GNMA REMIC TRUST 2006-24	20-May-2036	17.865%	477,296.640	491,660.43	495,613.76
GNMA REMIC TRUST 2007-26	20-Apr-2037	1.676%	2,492,158.140	206,674.39	26,914.31
GNMA REMIC TRUST 2008-2	16-Jan-2038	3.561%	2,483,172.360	257,599.92	207,101.79
GNMA REMIC TRUST 2008-42	16-May-2038	4.751%	4,406,037.180	129,953.32	598,507.72
GNMA REMIC TRUST 2008-43	20-May-2038	3.322%	1,589,558.000	152,010.48	52,927.67
GNMA REMIC TRUST 2008-51	20-Jun-2038	3.236%	1,816,993.650	162,366.16	118,875.17
GNMA REMIC TRUST 2008-51	16-Jun-2038	3.311%	1,461,030.490	154,805.95	100,136.11
GNMA REMIC TRUST 2008-82	20-Sep-2038	3.036%	525,044.730	94,653.71	17,350.42
GNMA REMIC TRUST 2008-83	16-Nov-2036	3.621%	925,256.820	258,129.85	47,035.15
GNMA REMIC TRUST 2009-10	16-Feb-2039	3.711%	3,078,430.630	379,898.62	274,632.95
GNMA REMIC TRUST 2009-106	20-Nov-2039	4.500%	3,595,639.580	3,619,995.13	3,527,058.15
GNMA REMIC TRUST 2009-24	20-Sep-2038	3.086%	688,166.820	83,905.15	19,580.55
GNMA REMIC TRUST 2009-32	16-May-2039	4.500%	2,171,389.990	2,178,336.78	2,134,670.48
GNMA REMIC TRUST 2009-35	20-May-2039	4.500%	11,640,985.660	11,669,985.66	11,419,174.83
GNMA REMIC TRUST 2009-41	16-Jun-2039	4.500%	8,879.910	8,869.29	8,648.82
GNMA REMIC TRUST 2009-48	16-Jun-2039	5.000%	1,528,474.850	1,530,116.32	1,521,242.11
GNMA REMIC TRUST 2009-50	20-Jun-2039	4.500%	149,939.490	150,227.39	149,314.48
GNMA REMIC TRUST 2009-69	16-Apr-2039	3.261%	953,255.180	130,292.67	41,122.28
GNMA REMIC TRUST 2009-75	20-Sep-2039	4.500%	1,657,965.680	1,660,273.29	1,627,500.89
GNMA REMIC TRUST 2009-87	20-Mar-2037	3.726%	764,887.110	332,053.41	17,646.10
GNMA REMIC TRUST 2010-1	16-Jan-2040	2.811%	3,225,919.650	392,616.44	212,868.11
GNMA REMIC TRUST 2010-106	20-Mar-2040	3.036%	8,919,563.320	1,904,405.09	302,980.62
GNMA REMIC TRUST 2010-25	16-Feb-2040	4.500%	2,989,031.300	2,914,319.77	2,945,377.69
GNMA REMIC TRUST 2010-26	20-Feb-2040	3.236%	23,970,027.350	3,801,600.40	2,443,449.46
GNMA REMIC TRUST 2010-42	20-Apr-2040	2.666%	1,984,889.990	338,904.61	166,634.69
GNMA REMIC TRUST 2010-42	20-Nov-2039	5.000%	2,084,444.970	2,100,467.41	2,100,725.32
GNMA REMIC TRUST 2010-61	20-Sep-2039	3.536%	616,295.440	84,796.29	37,749.82
GNMA REMIC TRUST 2010-62	16-May-2040	5.500%	7,085,306.420	7,131,994.15	7,220,702.37
GNMA REMIC TRUST 2010-62	20-May-2040	2.736%	6,242,239.050	860,990.29	480,902.72
GNMA REMIC TRUST 2011-18	20-Dec-2040	3.472%	3,062,397.620	3,006,196.58	2,433,559.99
GNMA REMIC TRUST 2011-18	20-Dec-2040	3.472%	3,065,732.750	3,015,639.22	2,408,041.41

GNMA REMIC TRUST 2011-69	20-May-2041	2.336%	8,764,796.800	1,142,694.84	599,212.35
GNMA REMIC TRUST 2011-69	20-May-2041		882,474.930	874,855.61	728,072.00
GNMA REMIC TRUST 2011-72	20-May-2041	3.136%	2,781,289.390	479,470.03	254,997.79
GNMA REMIC TRUST 2011-72	20-May-2041	2.366%	3,351,769.510	434,081.27	240,339.97
GNMA REMIC TRUST 2013-116	20-Aug-2043	3.136%	8,751,273.060	1,315,985.15	811,131.87
GNMA REMIC TRUST 2013-136	16-Sep-2043	3.261%	13,134,840.490	2,483,907.92	1,037,094.17
GNMA REMIC TRUST 2013-182	20-Dec-2043	2.500%	63,493,377.310	61,160,241.00	57,790,300.57
GNMA REMIC TRUST 2013-182	20-Dec-2043	2.500%	20,597,666.650	19,726,624.42	18,644,529.99
GNMA REMIC TRUST 2013-186	16-Feb-2043	3.311%	4,897,262.130	1,144,602.50	263,582.89
GNMA REMIC TRUST 2013-26	20-Feb-2043	3.236%	5,980,121.110	911,867.37	646,924.72
GNMA REMIC TRUST 2013-34	20-Mar-2042	3.000%	4,654,366.090	4,674,041.63	4,532,658.61
GNMA REMIC TRUST 2014-163	20-Nov-2044	2.586%	10,357,199.370	1,839,142.43	791,168.85
GNMA REMIC TRUST 2014-167	20-Nov-2044	2.586%	11,274,617.950	1,679,593.21	892,010.57
GNMA REMIC TRUST 2014-21	20-Feb-2044	2.536%	19,003,676.450	2,809,019.83	1,395,609.09
GNMA REMIC TRUST 2014-39	20-Mar-2044	3.186%	11,681,696.660	2,039,651.85	1,164,868.42
GNMA REMIC TRUST 2014-59	16-Apr-2044	3.311%	12,684,323.340	2,060,730.28	1,055,363.61
GNMA REMIC TRUST 2016-108	20-Aug-2046	3.086%	11,855,961.850	2,468,250.75	1,332,020.87
GNMA REMIC TRUST 2020-098	20-Jul-2050	3.136%	19,951,394.370	4,613,854.16	2,446,751.22
GNMA REMIC TRUST 2020-112	20-Aug-2050	3.916%	12,136,143.590	2,727,468.30	1,641,208.32
GNMA REMIC TRUST 2020-140	20-Sep-2050	3.286%	169,011,971.210	46,288,600.80	21,402,814.07
GNMA REMIC TRUST 2020-140	20-Sep-2050	3.336%	43,468,986.880	10,034,035.68	5,319,186.91
GNMA REMIC TRUST 2020-146	20-Oct-2050	2.500%	22,151,824.540	2,748,402.02	2,718,290.26
GNMA REMIC TRUST 2020-146	20-Oct-2050	2.500%	56,670,224.890	7,338,553.46	7,045,134.68
GNMA REMIC TRUST 2020-152	16-Dec-2062	0.593%	67,934,217.750	4,835,484.05	3,742,400.95
GNMA REMIC TRUST 2020-160	20-Oct-2050	2.500%	50,774,496.300	7,089,781.01	7,106,337.57
GNMA REMIC TRUST 2020-160	20-Oct-2050	2.500%	12,673,147.160	1,797,915.33	1,591,623.09
GNMA REMIC TRUST 2020-162	20-Oct-2050	3.286%	40,480,325.490	10,898,826.99	4,784,770.42
GNMA REMIC TRUST 2020-166	20-Nov-2050	3.286%	58,293,146.670	13,766,445.39	6,520,653.90
GNMA REMIC TRUST 2020-167	20-Nov-2050	3.286%	16,893,588.700	4,166,695.94	1,920,762.18
GNMA REMIC TRUST 2020-167	20-Nov-2050	1.200%	30,867,987.670	26,077,028.80	23,826,388.50
GNMA REMIC TRUST 2020-167	20-Nov-2050	2.500%	88,481,319.480	11,493,441.56	11,523,382.34
GNMA REMIC TRUST 2020-167	20-Nov-2050	2.500%	37,364,673.480	4,650,844.81	4,952,941.55
GNMA REMIC TRUST 2020-175	20-Nov-2050	3.286%	42,878,778.650	11,017,557.00	5,696,184.18
GNMA REMIC TRUST 2020-181	20-Dec-2050	3.286%	34,676,367.320	8,751,981.64	3,889,197.33
GNMA REMIC TRUST 2020-181	20-Dec-2050	1.170%	31,172,538.720	26,120,029.68	24,009,906.04
GNMA REMIC TRUST 2020-187	20-Dec-2050	2.500%	53,677,599.340	7,041,681.75	7,081,878.92
GNMA REMIC TRUST 2020-188	20-Dec-2050	3.286%	41,726,874.840	10,524,346.43	4,673,526.82
GNMA REMIC TRUST 2020-188	20-Dec-2050	2.500%	101,985,219.580	14,627,388.72	14,815,688.61
GNMA REMIC TRUST 2020-188	20-Dec-2050	2.500%	6,257,565.430	844,735.53	960,856.06
GNMA REMIC TRUST 2020-188	20-Dec-2050	2.000%	31,184,499.000	3,454,547.32	3,505,449.53
GNMA REMIC TRUST 2020-188	20-Oct-2050	3.000%	46,329,486.710	7,040,342.33	7,182,474.22
GNMA REMIC TRUST 2020-195	16-Dec-2062	1.164%	42,751,044.900	3,726,793.76	3,398,759.37
GNMA REMIC TRUST 2021-007	01-Jan-2051	2.500%	103,080,532.470	13,564,537.72	13,312,799.23
GNMA REMIC TRUST 2021-007	20-Jan-2051	2.500%	60,218,916.010	9,290,811.55	9,263,740.81
GNMA REMIC TRUST 2021-009	20-Jan-2051	2.000%	67,412,560.100	8,613,603.30	7,130,900.61
GNMA REMIC TRUST 2021-009	20-Jan-2051	2.500%	69,914,792.430	9,189,643.34	9,273,826.67
GNMA REMIC TRUST 2021-01	20-Jan-2051	2.000%	92,552,727.230	12,177,807.95	9,216,955.89
GNMA REMIC TRUST 2021-010	16-May-2063	0.983%	69,092,902.460	5,416,052.26	5,236,993.27
GNMA REMIC TRUST 2021-012	16-Mar-2063	0.969%	250,099,466.390	22,152,338.56	17,853,550.49
GNMA REMIC TRUST 2021-02	16-Jun-2063	0.873%	64,824,524.080	5,562,666.17	4,299,726.41
GNMA REMIC TRUST 2021-020	16-Aug-2062	1.135%	34,629,820.730	3,318,631.40	2,714,877.52
GNMA REMIC TRUST 2021-024	20-Feb-2051	2.000%	86,908,649.640	9,340,406.07	9,527,073.92
GNMA REMIC TRUST 2021-024	20-Feb-2051	1.200%	35,774,877.730	29,591,146.90	27,633,699.71
GNMA REMIC TRUST 2021-030	20-Feb-2051	2.500%	28,977,169.850	4,231,345.68	4,239,284.61
GNMA REMIC TRUST 2021-030	20-Feb-2051	2.500%	24,119,551.200	3,722,491.03	3,754,176.79



GNMA REMIC TRUST 2021-035	16-Dec-2062	0.994%	28,739,984.140	2,678,696.59	2,166,187.21
GNMA REMIC TRUST 2021-040	16-Feb-2063	0.824%	34,241,812.160	2,612,476.30	2,291,105.95
GNMA REMIC TRUST 2021-052	16-Apr-2063	0.718%	24,916,697.100	2,070,074.03	1,543,350.19
GNMA REMIC TRUST 2021-060	16-May-2063	0.826%	212,003,057.130	16,539,198.76	13,768,072.14
GNMA REMIC TRUST 2021-070	16-Apr-2063	0.707%	184,707,155.410	14,688,705.57	12,435,409.24
GNMA REMIC TRUST 2021-071	16-Oct-2062	0.873%	167,698,245.230	13,287,007.96	11,356,692.87
GNMA REMIC TRUST 2021-072	16-Jan-2061	0.567%	164,177,820.660	10,092,589.07	8,689,275.34
GNMA REMIC TRUST 2021-077	20-May-2051	0.736%	112,390,830.110	14,554,645.30	3,605,093.22
GNMA REMIC TRUST 2021-078	20-May-2051	4.000%	13,265,377.280	1,990,862.76	2,150,785.92
GNMA REMIC TRUST 2021-080	16-Dec-2062	0.900%	60,706,861.050	5,062,781.47	4,511,800.69
GNMA REMIC TRUST 2021-085	16-Mar-2063	0.683%	321,028,204.020	22,987,785.53	19,305,897.82
GNMA REMIC TRUST 2021-087	20-May-2051	2.000%	55,761,483.720	56,585,587.48	45,565,028.03
GNMA REMIC TRUST 2021-096	20-Jun-2051	0.966%	51,327,472.570	5,456,708.86	1,209,075.08
GNMA REMIC TRUST 2021-097	20-Jun-2051	0.736%	38,594,432.340	4,952,320.22	1,238,838.82
GNMA REMIC TRUST 2021-098	20-Jun-2051	3.000%	124,328,735.450	18,315,405.96	18,999,295.71
GNMA REMIC TRUST 2021-098	20-Jun-2051	3.286%	10,260,518.130	2,108,425.74	1,077,712.50
GNMA REMIC TRUST 2021-098	20-Mar-2051	0.446%	79,952,877.600	6,259,537.47	935,336.73
GNMA REMIC TRUST 2021-098	20-Jun-2051	3.286%	31,688,095.800	6,275,602.56	3,138,851.65
GNMA REMIC TRUST 2021-098	20-Jun-2051	2.500%	28,823,148.560	3,812,922.69	3,805,085.07
GNMA REMIC TRUST 2021-099	16-May-2061	0.587%	42,625,585.620	2,639,398.83	2,296,849.84
GNMA REMIC TRUST 2021-107	20-Jun-2051	2.500%	72,025,203.750	10,140,900.92	10,128,832.38
GNMA REMIC TRUST 2021-110	16-Nov-2063	0.871%	133,930,569.090	10,984,439.58	9,580,308.08
GNMA REMIC TRUST 2021-114	20-Jun-2051	0.232%	28,652,018.720	2,173,326.45	225,915.44
GNMA REMIC TRUST 2021-117	20-Jun-2051	3.500%	25,051,933.480	3,296,379.79	2,878,800.35
GNMA REMIC TRUST 2021-117	20-Jul-2051	3.286%	19,647,778.780	4,215,588.87	1,949,301.32
GNMA REMIC TRUST 2021-122	20-Jul-2051	0.316%	131,682,814.730	9,775,509.01	1,292,163.96
GNMA REMIC TRUST 2021-125	20-Jun-2051	3.000%	29,806,915.460	4,176,819.81	4,045,182.94
GNMA REMIC TRUST 2021-135	20-Aug-2051	3.000%	69,557,736.460	10,385,158.39	10,406,706.85
GNMA REMIC TRUST 2021-135	20-Aug-2051	3.286%	91,574,740.840	18,959,663.44	10,256,755.59
GNMA REMIC TRUST 2021-136	20-Aug-2051	3.000%	72,637,568.450	11,223,894.64	10,909,690.64
GNMA REMIC TRUST 2021-138	20-Aug-2051	1.466%	72,939,255.560	6,543,690.13	1,569,346.43
GNMA REMIC TRUST 2021-138	20-Aug-2051	3.000%	44,589,910.560	5,866,178.87	6,482,044.22
GNMA REMIC TRUST 2021-139	20-Aug-2051	3.500%	17,981,836.080	2,001,737.99	2,131,570.45
GNMA REMIC TRUST 2021-142	20-Aug-2051	3.000%	35,926,477.620	5,299,015.55	5,546,171.54
GNMA REMIC TRUST 2021-143	16-Oct-2063	0.966%	115,301,960.340	9,795,419.99	8,314,355.18
GNMA REMIC TRUST 2021-144	16-Apr-2063	0.825%	87,790,378.760	6,865,203.89	5,889,347.33
GNMA REMIC TRUST 2021-151	16-Apr-2063	0.916%	70,230,027.500	5,805,800.40	5,101,979.74
GNMA REMIC TRUST 2021-155	20-Sep-2051	0.916%	43,311,908.790	3,904,611.51	876,975.20
GNMA REMIC TRUST 2021-155	20-Sep-2051	4.000%	94,537,796.690	13,691,715.64	16,426,972.64
GNMA REMIC TRUST 2021-155	20-Sep-2051	3.286%	45,156,030.730	8,727,415.06	6,215,217.37
GNMA REMIC TRUST 2021-155	20-Sep-2051	3.000%	33,143,320.530	5,270,072.27	5,385,163.18
GNMA REMIC TRUST 2021-158	20-Sep-2051	2.500%	70,824,411.270	10,656,241.80	11,212,325.87
GNMA REMIC TRUST 2021-160	20-Sep-2051	2.500%	41,052,166.140	5,363,270.25	5,248,030.92
GNMA REMIC TRUST 2021-160	20-Sep-2051	3.000%	28,485,534.860	4,292,976.42	4,364,260.25
GNMA REMIC TRUST 2021-160	20-Sep-2051	3.000%	49,261,397.810	7,649,548.87	7,487,850.69
GNMA REMIC TRUST 2021-160	20-Sep-2051	0.366%	89,228,191.690	6,694,797.62	887,169.14
GNMA REMIC TRUST 2021-161	20-Sep-2051	3.000%	93,360,863.690	14,894,000.35	14,289,935.17
GNMA REMIC TRUST 2021-162	20-Sep-2051	3.000%	31,112,766.680	4,775,367.95	4,832,058.46
GNMA REMIC TRUST 2021-170	16-May-2063	0.992%	15,836,170.660	1,419,272.38	1,206,477.08
GNMA REMIC TRUST 2021-175	20-Sep-2051	2.500%	59,583,174.340	8,201,118.70	7,954,091.61
GNMA REMIC TRUST 2021-175	20-Jul-2051	2.500%	16,853,812.360	2,299,731.85	2,289,775.80
GNMA REMIC TRUST 2021-176	20-Oct-2051	4.000%	52,466,557.700	7,218,743.73	8,802,172.73
GNMA REMIC TRUST 2021-177	20-Oct-2051	2.500%	137,106,866.340	19,570,375.56	18,786,766.73
GNMA REMIC TRUST 2021-180	16-Nov-2063	0.903%	61,284,676.470	5,254,952.25	4,581,262.45
GNMA REMIC TRUST 2021-184	16-Dec-2061	0.895%	74,410,625.120	6,309,834.30	5,191,636.76

GNMA REMIC TRUST 2021-188	20-Oct-2051	2.500%	53,139,275.380	7,777,880.61	7,834,302.11
GNMA REMIC TRUST 2021-188	20-Oct-2051	3.000%	31,025,953.360	4,896,150.38	4,549,782.31
GNMA REMIC TRUST 2021-188	20-Oct-2051	2.500%	38,817,721.240	5,336,042.15	5,364,007.40
GNMA REMIC TRUST 2021-191	20-Oct-2051	2.500%	52,742,009.320	6,741,676.92	7,866,185.88
GNMA REMIC TRUST 2021-192	20-Oct-2051	3.000%	32,633,405.070	5,117,716.71	5,091,441.02
GNMA REMIC TRUST 2021-193	20-Nov-2051	0.266%	141,357,651.530	8,914,455.38	1,509,629.04
GNMA REMIC TRUST 2021-196	20-Nov-2051	2.500%	80,980,991.000	10,751,855.95	11,884,535.39
GNMA REMIC TRUST 2021-200	16-Nov-2063	0.875%	89,997,690.060	7,659,803.31	6,623,074.01
GNMA REMIC TRUST 2021-205	20-Nov-2051	2.500%	28,605,179.780	3,685,296.47	3,798,421.75
GNMA REMIC TRUST 2021-208	16-Jun-2064	0.753%	189,456,049.120	13,903,569.73	12,086,557.06
GNMA REMIC TRUST 2021-210	16-May-2062	0.978%	187,819,983.530	16,067,810.78	14,093,880.09
GNMA REMIC TRUST 2021-211	16-Jan-2063	0.970%	53,736,210.660	4,560,506.27	4,011,150.19
GNMA REMIC TRUST 2021-213	20-Dec-2051	3.000%	38,301,593.970	6,054,046.98	5,735,054.70
GNMA REMIC TRUST 2021-226	20-Dec-2051	2.500%	10,399,113.840	1,519,497.46	1,558,839.64
GNMA REMIC TRUST 2022-008	16-Sep-2063	0.853%	94,304,870.610	7,260,282.37	6,836,226.08
GNMA REMIC TRUST 2022-009	20-Jan-2052	3.000%	66,330,004.590	9,761,532.87	8,833,160.08
GNMA REMIC TRUST 2022-014	16-Dec-2061	0.656%	117,761,070.480	7,406,178.24	6,848,771.89
GNMA REMIC TRUST 2022-021	16-Oct-2063	0.783%	76,242,314.500	6,057,207.89	5,241,445.64
GNMA REMIC TRUST 2022-027	16-Mar-2064	0.744%	148,601,813.850	11,107,128.92	9,492,327.22
GNMA REMIC TRUST 2022-035	16-Oct-2063	0.552%	95,654,970.060	6,178,539.55	5,597,307.97
GNMA REMIC TRUST 2022-049	16-Mar-2064	0.761%	68,065,537.980	4,922,379.52	4,561,480.09
GNMA REMIC TRUST 2022-054	16-Oct-2063	0.593%	128,659,128.940	7,733,762.15	7,191,903.78
GNMA REMIC TRUST 2022-062	16-Jun-2064	0.618%	80,543,555.830	5,141,683.15	4,763,490.87
GNMA REMIC TRUST 2022-071	16-Jun-2064	0.552%	213,587,978.020	11,389,025.16	10,924,961.00
GNMA REMIC TRUST 2022-073	16-Jul-2064	0.558%	99,508,029.560	6,002,322.87	5,776,172.44
GNMA REMIC TRUST 2022-086	16-Oct-2063	0.535%	129,249,674.240	7,197,226.75	6,834,270.40
GNMA REMIC TRUST 2022-39	16-Jan-2064	0.622%	426,052,988.390	29,068,919.32	26,971,028.80
GNMA REMIX TRUST 2011-71	20-Feb-2041	4.500%	8,621,213.910	8,648,647.86	8,457,667.76
GREAT WOLF TRUST 2019-WOLF	15-Dec-2036	5.949%	75,048,000.000	74,860,380.00	71,101,751.02
GREAT WOLF TRUST 2019-WOLF	15-Dec-2036	5.550%	68,881,000.000	68,708,797.50	65,584,878.84
GREENPOINT MTA TR 2005-AR3	25-Aug-2045	3.604%	22,029,633.000	19,823,277.47	5,861,488.34
GREENPOINT MTG FDG 2007-AR2	25-Apr-2047	3.324%	18,824,535.020	17,533,643.36	16,873,247.72
GREYSTONE CRE LTD 2021-FL3	15-Jul-2039	4.468%	6,083,000.000	6,083,000.00	5,535,913.23
GREYSTONE CRE NOTES2019-FL LTD	15-Sep-2037	4.418%	25,725,000.000	25,046,631.75	25,085,785.20
GREYSTONE CRE NOTES2019-FL LTD	15-Sep-2037	4.818%	14,873,000.000	14,635,130.25	14,614,001.58
GREYWOLF CLO VI LTD 2018-6	26-Apr-2031	3.796%	58,370,000.000	57,833,809.28	57,222,899.92
GS MORTGAGE SEC TR 2020-GC45 X	14-Feb-2053	0.785%	181,431,757.650	8,388,789.49	6,205,601.12
GS MORTGAGE SECRT TR 2020-GSA2	12-Dec-2053	1.843%	55,975,880.790	6,846,890.89	5,344,246.84
GS MTG BCKD SEC TR 2020-RPL2 P	25-May-2060	6.896%	31,834,603.360	33,971,011.93	30,196,713.02
GS MTG CORP TR 2021-ARDN	17-Nov-2036	7.818%	16,787,000.000	16,787,000.00	15,036,030.29
GS MTG CORP TR 2021-ARDN	17-Nov-2036	6.168%	3,280,000.000	3,280,000.00	3,041,513.82
GS MTG SEC CORP TR 2018-LAUA A	15-Nov-2032	3.818%	16,399,000.000	16,399,000.00	15,976,246.90
GS MTG SEC CORP TR 2020-UPTN D	12-Mar-2037	3.354%	7,561,000.000	7,658,701.66	6,684,900.88
GS MTG SEC CORP TR 2020-UPTN F	12-Mar-2037	3.354%	6,760,500.000	6,653,021.57	5,676,850.67
GS MTG SEC TR 2019-GC38	12-Feb-2052	1.114%	60,499,212.600	4,050,734.05	2,700,878.45
GS MTG SEC TR 2019-GC39	10-May-2052	1.283%	17,019,924.670	1,258,404.21	820,030.18
GS MTG SECS 2011-GC3	10-Mar-2044	0.000%	605,664.980	1,234,810.26	6.06
GS MTG SECS CORP TR 2018-TWR A	15-Jul-2031	3.968%	15,571,000.000	15,571,000.00	15,198,686.49
GS MTG SECS CORP TR 2018-TWR D	15-Jul-2031	4.668%	3,897,000.000	3,897,000.00	3,612,678.78
GS MTG SECS CORP TR 2018-TWR E	15-Jul-2031	5.168%	11,950,000.000	11,950,000.00	10,918,844.06
GS MTG SECS CORP TR 2018-TWR F	15-Jul-2031	5.868%	11,242,000.000	11,242,000.00	9,949,410.58
GS MTG SECS CORP TR 2018-TWR G	15-Jul-2031	6.993%	4,648,000.000	4,648,000.00	3,853,192.00
GS MTG SECS TR 2013-GC10	10-Feb-2046	1.595%	16,846,576.150	1,561,725.20	18,022.47
GS MTG SECS TR 2015-GC28	12-Feb-2048	4.454%	4,000,000.000	3,863,913.80	3,729,658.80
GS MTG SECS TR 2015-GC28	12-Feb-2048	1.116%	199,110,251.030	13,200,812.69	3,466,051.52

GS MTG SECS TR 2015-GC32	10-Jul-2048	0.856%	204,323,350.050	9,633,232.22	3,301,272.80
GS MTG SECS TR 2015-GC34	10-Oct-2048	1.373%	153,228,995.880	10,794,473.94	4,392,339.81
GS MTG SECS TR 2015-GS1	10-Nov-2048	0.906%	64,946,699.940	2,890,073.34	1,286,775.98
GS MTG SECS TR 2016-GS2	12-May-2049	1.894%	40,713,745.980	3,873,646.96	1,943,910.37
GS MTG SECS TR 2016-GS3	13-Oct-2049	1.321%	261,425,608.890	19,119,293.56	9,524,885.20
GS MTG SECS TR 2016-GS4	15-Nov-2049	0.693%	48,731,242.870	1,768,744.33	908,511.18
GS MTG SECS TR 2017-GS7	12-Aug-2050	1.230%	181,618,418.500	12,568,286.15	6,827,635.69
GS MTG SECS TR 2017-GS7	12-Aug-2050	0.482%	98,700,000.000	2,318,060.40	1,368,070.83
GS MTG SECS TR 2018-GS10	12-Jul-2051	5.067%	11,236,750.000	10,741,316.65	9,402,943.86
GS MTG SECS TR 2018-GS10	12-Jul-2051	5.067%	6,834,000.000	6,994,108.83	6,251,569.62
GS MTG SECS TR 2018-GS10	12-Jul-2051	5.067%	8,990,000.000	8,913,191.24	7,715,166.76
GS MTG SECS TR 2018-GS10	12-Jul-2051	5.067%	3,443,000.000	3,564,489.27	3,239,230.87
GS MTG SECS TR 2018-GS10	12-Jul-2051	5.067%	9,287,000.000	9,396,084.65	8,260,816.22
GS MTG SECS TR 2018-GS9	10-Mar-2051	0.571%	201,552,922.880	6,129,188.67	3,643,169.86
GS MTG SECS TR 2021-1HTL	16-Oct-2023	6.185%	56,900,000.000	56,905,865.47	56,275,750.10
GSAA HEQ TR 2005-12	25-Sep-2035	5.069%	115,907.130	113,122.70	79,579.52
GSAA HEQ TR 2006-10	25-Jun-2036	6.795%	5,701,809.380	5,409,061.62	1,624,747.69
GSAA HEQ TR 2006-10	25-Jun-2036	5.985%	7,966,568.060	7,563,272.59	2,275,316.37
GSAA HEQ TR 2006-15	25-Sep-2036	6.459%	11,004,090.060	10,433,593.50	3,242,458.57
GSAA HEQ TR 2006-18	25-Nov-2036	5.772%	1,708,228.250	1,635,278.94	542,889.46
GSAA HEQ TR 2006-18	25-Nov-2036	6.182%	3,971,745.940	3,787,074.32	1,060,752.06
GSAA HEQ TR 2006-19	25-Dec-2036	3.264%	7,492,403.380	5,167,053.43	2,344,296.60
GSAA HEQ TR 2007-10	25-Nov-2037	6.500%	2,522,454.600	2,439,502.21	1,183,847.98
GSAA HEQ TR 2007-10	25-Nov-2037	6.000%	3,983,302.390	3,914,541.68	2,528,141.08
GSAA HEQ TR 2007-7	25-Jul-2037	3.644%	5,751,438.120	3,978,483.25	3,148,470.09
GSAMP TRUST 2006-HE6	25-Aug-2036	3.384%	16,723,744.770	15,492,529.13	13,937,247.80
GSAMP TRUST 2007-H1	25-Feb-2037	3.284%	7,145,354.650	5,439,970.72	4,012,265.26
GSMBS 2020-RPL2 A1	25-May-2060	1.750%	122,109,632.430	123,899,165.21	111,675,742.88
GSMBS 2020-RPL2 M1	25-May-2060	2.250%	12,540,000.000	12,540,000.00	9,905,776.12
GSMBS 2020-RPL2 M2	25-May-2060	2.750%	10,237,000.000	10,237,000.00	8,094,977.36
GSMBS 2020-RPL2 M3	25-May-2060	3.000%	9,341,000.000	9,154,180.00	7,103,667.97
GSMPS MTG LN TR 2005-RP2	25-Mar-2035	3.434%	7,139,566.900	6,983,307.69	6,918,365.98
GSMPS MTG LN TR 2005-RP2	25-Mar-2035	1.913%	7,139,566.900	806,668.94	79,968.15
GSMPS MTG LN TR 2005-RP3	25-Sep-2035	3.434%	4,556,570.800	4,443,692.22	3,938,735.80
GSMPS MTG LN TR 2005-RP3	25-Sep-2035	1.687%	4,556,570.800	481,162.65	39,936.52
GSMPS MTG LN TR 2006-RP1	25-Jan-2036	3.434%	17,342,184.560	16,535,926.35	14,585,900.99
GSMPS MTG LN TR 2006-RP1	25-Jan-2036	1.643%	17,342,184.550	2,134,139.82	165,468.72
GSMSC PT TRUST 2008-2R	25-Sep-2036	4.172%	895,539.370	895,539.37	344,152.47
GSMSC RESEC TR 2014-3R	26-Sep-2036	2.624%	17,723,446.130	15,263,194.08	10,688,776.41
GSR MTG LN TR 2006-2F	25-Feb-2036	6.000%	1,581,362.540	1,557,551.70	796,568.37
GSR MTG LN TR 2006-2F	25-Feb-2036	5.750%	350,806.050	347,533.91	308,930.02
GSR MTG LN TR 2006-2F	25-Feb-2036	6.000%	1,899,210.070	1,841,103.90	956,676.36
GSR MTG LN TR 2006-5F	25-Jun-2036	6.500%	17,450,426.450	16,208,069.47	8,989,170.12
GSR MTG LN TR 2006-6F	25-Jul-2036	6.000%	4,428,672.040	4,378,731.34	2,729,192.17
GSR MTG LN TR 2006-7F	25-Aug-2036	6.250%	3,766,080.460	3,721,400.58	1,449,595.63
GSR MTG LN TR 2006-9F	25-Oct-2036	6.500%	9,735,970.270	9,649,206.80	4,787,477.42
GSR MTG LN TR 2006-OA1	25-Aug-2046	2.369%	28,012,155.300	15,519,412.14	9,047,612.43
GSR MTG LN TR 2007-1F	25-Jan-2037	5.500%	233,921.810	222,079.54	428,092.80
GSR MTG LN TR 2007-4F	25-Jul-2037	5.000%	636,712.380	630,142.04	889,846.05
GSR MTG LN TR 2007-4F	25-Jul-2037	6.000%	12,727,414.110	12,582,401.82	9,048,968.70
GSR MTG LN TR 2007-OA1	25-May-2037	3.314%	42,580,427.850	31,568,029.08	24,656,822.68
GSR MTG TR 2005-1F	25-Jan-2035	6.000%	1,735,868.030	1,694,137.36	1,550,219.03
GSR MTG TR 2005-1F	25-Feb-2035	5.500%	771,472.000	771,799.15	708,980.38
GSR MTG TR 2005-6F	25-Jun-2035	3.584%	161,222.880	159,622.98	157,399.80
GSR MTG TR 2005-6F	25-Jul-2035	3.816%	2,399,444.260	308,087.96	200,669.12

GSR MTG TR 2005-6F	25-Jul-2035	6.000%	228,248.010	227,154.50	213,865.56
GSR MTG TR 2005-7F	25-Sep-2035	3.584%	127,926.980	127,069.24	125,915.44
GSR MTG TR 2005-8F	25-Nov-2035	6.000%	1,684,555.480	1,667,259.38	834,005.73
GSR MTG TR 2005-8F	25-Nov-2035	6.000%	7,017,853.970	6,968,042.30	3,319,711.61
GSR MTG TR 2006-1F	25-Feb-2036	5.500%	201,672.650	201,739.46	320,164.00
HALCYON LN ADV FDG 2014-2	28-Apr-2025	7.793%	1,961,620.930	1,951,512.13	505,065.43
HALCYON LN ADV FDG 2014-3	22-Oct-2025	6.409%	5,010,541.610	4,984,370.12	4,766,073.78
HALSEYPOINT CLO LTD 2019-1	20-Jan-2033	4.910%	13,000,000.000	13,000,000.00	12,672,732.80
HARBORVIEW MTG LN TR 2005-14 3	19-Dec-2035	3.701%	301,217.910	296,195.56	283,031.07
HARBORVIEW MTG LN TR 2005-2	19-May-2035	3.513%	5,287,137.680	3,555,754.57	1,901,198.14
HARBORVIEW MTG LN TR 2005-8	19-Sep-2035	3.613%	22,294,405.210	19,265,119.46	12,027,974.29
HARBORVIEW MTG LN TR 2005-8	19-Sep-2035	2.654%	42,704,880.300	39,538,791.47	22,116,951.46
HARBORVIEW MTG LN TR 2006-10 2	19-Nov-2036	3.173%	4,062,395.090	3,833,938.26	3,663,975.29
HARBORVIEW MTG LN TR 2006-11 A	19-Dec-2036	3.333%	5,377,259.010	5,136,793.96	4,594,380.64
HARBORVIEW MTG LN TR 2006-14 1	19-Feb-2037	3.353%	33,345,076.080	32,176,543.20	30,810,406.81
HARBORVIEW MTG LN TR 2006-4	19-May-2046	3.373%	5,734,638.270	3,997,516.73	2,964,691.57
HARBORVIEW MTG LN TR 2006-8	21-Jul-2036	3.214%	58,957,519.100	55,645,237.87	31,751,530.64
HARBORVIEW MTG LN TR 2006-BU1	19-Feb-2046	3.413%	7,452,594.130	7,212,923.97	6,365,544.59
HARBORVIEW MTG LN TR 2007-7	25-Oct-2037	4.084%	14,885,633.310	14,488,353.60	12,891,439.25
Harbour Aircraft Investments L	15-Nov-2037	4.000%	11,639,966.050	11,565,615.76	8,574,161.95
HARBOURVIEW CLO LTD 2018-7R	18-Jul-2031	3.870%	28,930,902.890	28,930,902.89	28,400,067.40
HERO FDG 2016-3	20-Sep-2042	3.910%	2,371,409.760	2,390,494.70	2,243,018.08
HERO FDG 2016-4	20-Sep-2047	4.290%	6,327,904.460	6,386,442.72	6,068,523.66
HILTON USA TRUST 2016-SFP	07-Nov-2035	2.828%	5,692,000.000	5,612,178.59	5,501,383.46
HLSS HOLDINGS LLC 2020-PLS1	25-Dec-2025	3.844%	60,579,458.910	60,579,307.47	55,434,524.22
HOME EQUITY ASSET TR 2004-7	25-Jan-2035	4.074%	365,625.250	359,223.02	364,044.43
HOME EQUITY MTG INABS 2006-B 2	25-Jun-2036	3.644%	12,182,000.000	11,697,333.37	11,018,894.31
HOME EQUITY MTG INABS 2006-D 2	25-Nov-2036	3.324%	8,528,138.650	7,618,559.89	6,800,170.61
HOME EQUITY MTG INABS 2007-B 1	25-Jul-2037	3.274%	8,193,001.750	5,505,953.61	3,731,939.33
HOME EQUITY MTG INABS 2007-B 1	25-Jul-2037	3.274%	8,193,001.740	5,505,953.61	3,731,939.33
HOME EQUITY MTG TR 2003-3	25-Aug-2033	4.374%	505,420.890	488,226.80	493,101.10
HOME PARTN AMER TR 2019-2	19-Oct-2039	3.021%	3,706,201.430	3,705,968.33	3,137,120.87
HOME PARTN AMER TR 2019-2	19-Oct-2039	3.320%	7,421,679.680	7,421,569.08	6,206,221.55
HOME PARTN AMER TR 2019-2	19-Oct-2039	3.121%	3,942,767.230	3,942,661.56	3,307,364.66
HOMEBANC MTG TR 2005-1	25-Mar-2035	3.819%	426,648.360	413,742.54	354,345.33
HOMEBANC MTG TR 2005-3	25-Jul-2035	4.929%	10,350,000.000	10,155,937.50	9,289,880.55
HOMEWARD OPT FUND I 2020-1	25-Nov-2059	5.919%	13,276,000.000	13,497,432.29	13,240,267.65
HOMEWARD OPT FUND I 2020-1	25-Nov-2059	5.740%	13,161,000.000	13,412,709.56	13,116,761.93
HOMEWARD OPT FUND I 2020-2	25-May-2065	5.495%	28,994,000.000	29,773,901.26	28,021,752.90
HOMEWARD OPT FUND I 2020-BPL1	25-Aug-2025	3.228%	40,963,670.790	40,963,670.79	40,933,484.66
HORIZON AIR FIN 2018-A-B-C	15-Dec-2038	4.458%	11,165,789.570	11,165,550.63	8,981,001.86
HORIZON AIRCRAFT FINANCE II LT	15-Jul-2039	3.721%	15,209,276.150	15,209,207.69	12,490,830.97
HPLY TRUST 2019-HIT	17-Nov-2036	5.968%	27,658,753.540	27,658,753.54	26,074,377.16
HPS LN MGMT LTD 2015-7R	15-Mar-2027	4.085%	10,000,000.000	9,812,181.23	9,837,500.00
HSI ASSET LN OBL 2007-2	25-Sep-2037	6.000%	19,044,505.260	18,789,877.50	7,145,283.17
HSI ASSET LN OBL 2007-WF1	25-Dec-2036	6.230%	14,058,394.790	10,687,446.62	4,842,958.15
HSI ASSET SEC TR 2006-HE1	25-Oct-2036	3.364%	28,653,739.090	18,528,272.78	9,773,678.65
HSI ASSET SEC TR 2007-NC1	25-Apr-2037	3.264%	63,638,918.430	53,083,746.28	45,284,983.43
HSI ASSET SEC TR 2007-NC1	25-Apr-2037	3.224%	14,679,172.830	12,069,533.78	10,420,066.61
IMPAC CMB TR 2002-9F	25-Dec-2032	5.216%	256,713.570	256,729.99	242,823.21
IMPAC SECD ASSET TR 2007-3	25-Sep-2037	3.564%	10,914,391.300	9,987,669.53	9,089,232.21
IMPERIAL FND MTG TR 2021-NQM4	25-Jan-2057	2.091%	28,335,836.400	28,335,669.22	23,071,752.06
IMPERIAL FND MTG TR 2021-NQM4	25-Jan-2057	2.296%	14,651,516.470	14,651,339.17	11,939,063.64
IMPERIAL FND MTG TR 2021-NQM4	25-Jan-2057	2.450%	11,166,208.600	11,166,092.47	9,094,673.68
INDYMAC IMJA MTG LN TR 2007-A1	25-Aug-2037	6.000%	3,202,264.230	3,169,721.89	1,409,159.26

INDYMAC IMJA MTG LN TR 2007-A1	25-Aug-2037	6.000%	2,344,307.570	2,318,108.60	1,031,614.66
INDYMAC IMJA MTG LN TR 2007-A2	25-Oct-2037	6.000%	7,568,173.470	7,412,443.48	4,115,767.24
INDYMAC IMJA MTG LN TR 2007-A2	25-Oct-2037	6.500%	11,180,426.360	10,475,956.50	6,478,264.38
INDYMAC IMJA MTG LN TR 2007-A2	25-Oct-2037	7.000%	18,077,843.010	15,241,498.55	5,900,761.62
INDYMAC IMJA MTG LN TR 2007-A3	25-Nov-2037	6.250%	15,418,841.410	15,194,795.52	7,513,803.41
INDYMAC IMJA MTG LN TR 2007-A4	25-Feb-2038	6.250%	12,548,600.970	7,722,437.82	4,532,933.64
INDYMAC IMSC 2007-F1	25-Jun-2037	6.500%	29,333,896.680	24,888,176.01	8,521,714.06
INDYMAC IMSC 2007-F2	25-Jul-2037	6.500%	25,080,024.400	22,757,143.00	8,500,663.60
INDYMAC IMSC 2007-F2	25-Jul-2037	6.000%	270,026.750	262,210.93	205,778.29
INDYMAC IMSC 2007-HOA1	25-Dec-2046	3.444%	3,119,212.550	2,876,960.69	2,208,696.00
INDYMAC INDA 2006-AR2	25-Sep-2036	3.269%	926,110.540	908,685.60	813,774.63
INDYMAC INDA 2006-AR2	25-Sep-2036	3.538%	831,386.240	804,612.80	592,521.08
INDYMAC INDA 2006-AR3	25-Dec-2036	3.013%	8,638,229.800	8,317,131.25	7,583,402.60
INDYMAC INDA 2007-AR1	25-Mar-2037	2.827%	3,319,143.570	3,235,567.75	2,916,800.31
INDYMAC INDA 2007-AR3	25-Jul-2037	3.097%	2,374,720.050	2,340,658.60	2,161,310.37
INDYMAC INDX 2006-AR7	25-May-2036	2.973%	2,327,814.810	2,271,183.34	1,970,527.59
INDYMAC INDX 2007-AR13	25-Jul-2037	3.496%	3,121,000.660	2,938,368.24	2,443,394.90
INDYMAC INDX 2007-AR21IP	25-Sep-2037	3.225%	5,232,272.670	5,170,139.43	5,020,151.63
INDYMAC MBS 2005-AR15	25-Sep-2035	3.229%	5,880,492.950	5,662,301.63	5,046,933.07
JACK IN THE BOX FUNDING 2019-1	25-Aug-2049	4.970%	37,430,000.000	37,430,000.00	33,380,328.52
JAMESTOWN CLO LTD 2018-11	14-Jul-2031	4.183%	6,000,000.000	5,865,000.00	5,748,511.32
JAMESTOWN CLO LTD 2019-12	20-Apr-2032	4.860%	4,500,000.000	4,477,500.00	4,392,300.11
JAMESTOWN CLO VI-R 2018-6R	25-Apr-2030	3.933%	56,134,156.620	56,134,156.62	55,156,052.06
JAMESTOWN CLO VI-R 2018-6R	25-Apr-2030	4.563%	5,000,000.000	4,932,500.00	4,872,414.80
JERSEY MIKES FDG 2019-1	15-Feb-2050	4.433%	10,470,875.000	11,080,539.94	9,527,603.08
JIMMY JOHNS FDG 2017-1	30-Jul-2047	4.846%	20,984,000.000	20,984,000.00	19,600,187.04
JOL AIR LTD 2019-1	15-Apr-2044	3.967%	9,415,302.280	9,415,290.05	7,982,905.27
JP MORGAN ACCEPT 2005-A6	25-Aug-2035	3.653%	170,337.890	166,931.13	167,563.39
JP MORGAN ACCEPT 2005-S2	25-Sep-2035	5.500%	379,538.920	360,680.59	304,603.55
JP MORGAN ACCEPTANCE 2005-S1 1	25-Jan-2035	6.500%	3,867,440.690	3,981,368.17	3,789,278.94
JP MORGAN ALT LN TR 2005-S1	25-Dec-2035	6.000%	1,674,292.640	1,651,331.71	1,246,791.98
JP MORGAN ALT LN TR 2005-S1	25-Dec-2035	6.000%	5,222,720.140	5,102,142.27	3,889,192.04
JP MORGAN ALT LN TR 2006-A2	25-May-2036	3.444%	3,565,072.040	3,479,140.73	3,083,436.87
JP MORGAN ALT LN TR 2006-S1	25-Mar-2036	5.750%	2,288,173.630	2,219,345.22	1,342,276.97
JP MORGAN ALT LN TR 2006-S2	25-May-2036	6.690%	3,489,315.920	3,336,244.08	3,454,750.41
JP MORGAN ALT LN TR 2006-S4	25-Dec-2036	6.460%	7,162,791.510	6,898,597.52	6,782,149.31
JP MORGAN CHASE 2007-CIBC18	12-Jun-2047	1.063%	5,973,389.980	621,084.77	132.61
JP MORGAN CHASE 2007-CIBC20	12-Feb-2051		835,782.270	7,839,526.97	1.25
JP MORGAN CHASE CMBS 2014-C20	17-Jul-2047	4.399%	9,535,000.000	10,001,058.51	9,094,340.93
JP MORGAN CHASE CMBS 2018-ASH8	15-Feb-2035	4.268%	905,000.000	905,000.00	864,678.63
JP MORGAN CHASE CMBS 2018-BCON	07-Jan-2031	3.881%	11,745,000.000	11,810,434.71	11,603,452.78
JP MORGAN CHASE CMBS 2018-MINN	15-Nov-2035	5.568%	9,343,000.000	9,343,000.00	8,035,737.72
JP MORGAN CHASE CMBS 2018-WPT	08-Jul-2033	5.542%	5,831,000.000	5,890,849.40	5,602,057.45
JP MORGAN CHASE CMBS 2018-WPT	08-Jul-2033	5.542%	6,097,000.000	6,244,230.79	5,813,266.35
JP MORGAN MTG ACQ 2005-WMC1	25-Sep-2035	3.984%	2,179,200.000	1,998,787.35	1,911,678.79
JP MORGAN MTG ACQ 2006-CH2	25-Oct-2036	5.462%	6,018,958.580	5,674,296.69	3,965,698.00
JP MORGAN MTG ACQ 2006-HE3	25-Nov-2036	3.364%	11,129,057.130	10,480,857.73	9,859,784.83
JP MORGAN MTG ACQ 2006-RM1	25-Nov-2035	3.324%	23,345,445.410	17,471,621.65	10,809,195.69
JP MORGAN MTG ACQ 2006-RM1	25-Jul-2036	3.444%	21,576,901.130	16,175,989.34	10,034,113.47
JP MORGAN MTG ACQ 2006-WF1	25-Jul-2036	6.910%	3,052,397.550	2,875,021.10	1,032,168.84
JP MORGAN MTG ACQ 2006-WMC4	25-Dec-2036	3.214%	4,508,265.700	3,696,098.62	2,941,304.80
JP MORGAN MTG ACQ 2006-WMC4	25-Dec-2036	3.314%	35,550,679.370	8,114,337.73	2,813,985.58
JP MORGAN MTG ACQ 2007-CH1	25-Nov-2036	5.920%	16,916,807.450	16,343,999.18	16,235,339.24
JP MORGAN MTG ACQ 2007-CH3	25-Mar-2037	3.404%	9,690,000.000	8,933,197.48	8,540,464.64
JP MORGAN MTG TR 2006-S2	25-Jul-2036	6.250%	3,397,507.040	3,142,560.50	1,730,081.59

JP MORGAN MTG TR 2006-S2	25-Jul-2036	6.000%	1,051,628.510	1,042,138.70	509,472.47
JP MORGAN MTG TR 2006-S3	25-Aug-2036	6.000%	1,786,092.940	1,769,366.03	833,301.48
JP MORGAN MTG TR 2006-S3	25-Aug-2036	4.036%	7,423,570.120	426,486.35	1,284,120.25
JP MORGAN MTG TR 2006-S3	25-Aug-2036	6.000%	832,273.190	825,333.72	388,297.14
JP MORGAN MTG TR 2006-S3	25-Aug-2036	3.464%	7,423,570.110	7,090,735.62	1,108,814.13
JP MORGAN MTG TR 2006-S4	25-Jan-2037	6.000%	5,779,982.100	5,141,029.69	2,613,429.89
JP MORGAN MTG TR 2006-S4	25-Jan-2037	6.000%	2,407,070.780	2,162,535.69	1,097,253.59
JP MORGAN MTG TR 2006-S4	25-Jan-2037	3.536%	5,577,086.580	441,409.01	1,023,653.61
JP MORGAN MTG TR 2006-S4	25-Jan-2037	3.464%	5,577,086.580	5,415,267.79	1,795,946.81
JP MORGAN MTG TR 2007-A2	25-Apr-2037	3.326%	661,317.080	652,162.47	570,492.65
JP MORGAN MTG TR 2007-A3	25-May-2037	3.283%	2,603,118.250	2,612,139.04	2,400,059.15
JP MORGAN MTG TR 2007-S1	25-Mar-2037	6.000%	6,185,654.680	6,063,948.71	2,894,440.40
JP MORGAN MTG TR 2007-S3	25-Aug-2037	6.000%	679,284.490	670,091.66	390,252.88
JP MORGAN MTG TR 2007-S3	25-Aug-2037	7.500%	1,704,912.180	1,469,531.73	743,543.06
JP MORGAN MTG TR 2007-S3	25-Aug-2037	6.000%	4,035,991.870	3,980,331.36	2,332,829.13
JP MORGAN MTG TR 2007-S3	25-Aug-2037	6.000%	3,721,377.010	3,667,751.38	2,138,957.82
JP MORGAN MTG TR 2007-S3	25-Aug-2037	5.500%	1,786,433.740	1,764,716.61	982,587.86
JP MORGAN MTG TR 2007-S3	25-Aug-2037	6.000%	4,242,012.440	4,178,839.74	2,437,451.02
JP MORGAN RESEC TR 2009-4	26-Feb-2037	6.000%	5,071,156.510	4,949,219.12	2,714,322.32
JP MORGAN RESEC TR 2009-7	27-Sep-2037	7.000%	16,378,411.560	14,780,857.05	7,024,875.97
JP MORGAN RESEC TR 2010-1	27-Jan-2037	7.000%	5,130,919.560	4,574,161.45	2,587,660.50
JP MORGAN RESEC TR 2010-1	26-Feb-2037	6.000%	8,331,838.020	8,130,787.51	4,357,602.94
JP MRGAN CHASE COM TR 2020-ACE	12-Jan-2037	3.817%	7,366,000.000	7,406,756.83	6,829,106.99
JP MRGN CHASE COM TR 2020-NNN	16-Jan-2037	3.972%	40,424,000.000	41,284,285.56	34,446,786.09
JP MRGN CHASE COM TR 2021-MHC	15-Apr-2038	5.268%	1,900,000.000	1,909,036.79	1,791,671.88
JPMBB COML MTG SEC 2014-C21	16-Aug-2047	4.795%	4,787,000.000	4,878,063.86	4,377,085.84
JPMBB COML MTG SEC TR 2014-C2	17-Jan-2048	1.087%	163,181,669.970	10,575,873.56	2,526,688.66
JPMBB COML MTG SEC TR 2014-C25	18-Nov-2047	0.958%	156,482,546.620	8,069,972.12	2,211,536.53
JPMBB COML MTG SEC TR 2015-C27	18-Feb-2048	4.444%	13,992,000.000	14,087,100.22	12,839,291.47
JPMBB COML MTG SEC TR 2015-C27	18-Feb-2048	3.944%	10,425,000.000	9,822,807.24	8,551,297.03
JPMBB COML MTG SEC TR 2015-C28	19-Oct-2048	4.280%	10,663,088.000	9,992,548.82	9,788,508.99
JPMBB COML MTG SEC TR 2015-C28	19-Oct-2048	1.091%	30,780,330.450	1,842,797.27	484,645.54
JPMBB COML MTG SEC TR 2015-C29	15-May-2048	0.716%	31,082,955.090	1,625,031.80	372,653.55
JPMBB COML MTG SEC TR 2015-C30	15-Jul-2048	0.579%	125,435,464.290	4,632,009.01	1,278,199.92
JPMBB COML MTG SEC TR 2015-C32	15-Nov-2048	4.805%	23,865,000.000	22,010,761.10	18,436,843.70
JPMBB COML MTG SEC TR 2015-C32	15-Nov-2048	1.286%	58,841,468.960	4,728,521.46	1,153,410.47
JPMBB COML MTG SEC TR 2016-C1	17-Mar-2049	4.894%	7,394,000.000	6,931,808.74	6,771,340.17
JPMBB COML MTG SEC TR 2016-C1	17-Mar-2049	1.373%	18,768,867.140	972,891.38	532,636.05
JPMCC COML MORTG SEC TR 9-COR5	14-Jun-2052	1.627%	89,806,894.120	8,955,702.98	5,906,365.93
JPMCC COML MTG SEC TR 2015-JP1	15-Jan-2049	1.050%	51,929,494.650	3,543,271.56	1,265,776.24
JPMCC COML MTG SEC TR 2017-JP5	17-Mar-2050	3.931%	1,725,000.000	1,819,920.79	1,437,709.88
JPMDB COML MT SEC TR 2019-COR6	18-Nov-2052	3.410%	13,604,000.000	14,412,641.91	11,532,619.59
JPMDB COML MT SEC TR 2020-COR7	15-May-2053	3.294%	1,435,000.000	1,472,360.27	1,157,302.10
JPMDB COML MT SEC TR 2020-COR7	15-May-2053	1.775%	280,007,744.510	29,039,844.60	22,016,448.94
JPMDB COML MTG SEC TR 2016-C2	17-Jun-2049	1.646%	108,084,589.160	10,232,049.06	4,296,384.04
JPMDB COML MTG SEC TR 2017-C5	17-Mar-2050	1.040%	141,708,789.300	8,754,603.93	4,063,386.17
JPMDB COML MTG SEC TR 2017-C7	17-Oct-2050	0.989%	187,513,745.740	7,677,402.19	5,610,542.53
JPMDB COML MTG SEC TR 2018-C8	16-Jun-2051	4.992%	1,843,999.990	1,735,570.62	1,593,040.07
JPMORGAN CHASE CMBS 2014-C18 X	15-Feb-2047	0.915%	68,353,889.670	3,992,460.29	486,652.35
KKR INDST PRTFOL TR 2021-KDIP	15-Dec-2037	4.868%	7,875,000.000	7,875,000.00	7,306,098.98
KRESTREL AIRCRAFT FDG 2018	15-Dec-2038	4.250%	6,728,906.200	6,539,071.63	6,004,243.38
LABRADOR AVIA FIN LTD 2016-1 A	15-Jan-2042	4.300%	60,859,978.180	59,679,136.35	47,587,695.00
LCCM TRUST 2021-FL3	17-Nov-2036	4.268%	13,713,000.000	13,713,000.00	13,126,769.25
LCM XVII 2014-17RR	15-Oct-2031	3.662%	30,000,000.000	30,000,000.00	29,513,406.60
LEGACY MTG ASSET TR 2019-RPL3	25-Jun-2058	4.295%	130,059,605.990	131,354,427.49	116,907,757.53

LEGACY MTG ASSET TR 2020-GS1 A	25-Oct-2059	4.000%	26,545,000.000	26,445,456.25	26,170,667.72
LEGACY MTG ASSET TR 2020-GS2 A	25-Mar-2060	4.000%	26,264,000.000	26,165,510.00	23,107,342.97
LEGACY MTG TR 2021-GS4	25-Nov-2060	3.550%	24,000,000.000	24,016,244.86	21,776,685.60
LEHMAN ABS MTG LN TR 2007-1	25-Jun-2037	3.294%	20,170,064.890	16,839,292.93	14,978,102.61
LEHMAN ABS MTG LN TR 2007-1	25-Jun-2037	3.384%	5,983,079.750	5,213,149.71	4,277,824.84
LEHMAN MTG TR 2005-2	25-Dec-2035	5.500%	1,677,749.140	1,640,378.81	976,678.34
LEHMAN MTG TR 2005-2	25-Dec-2035	5.750%	1,047,149.830	1,041,206.08	753,864.84
LEHMAN MTG TR 2005-3	25-Jan-2036	5.500%	165,850.860	165,043.44	146,538.85
LEHMAN MTG TR 2005-3	25-Jan-2036	6.000%	1,947,663.740	1,929,006.09	1,775,894.41
LEHMAN MTG TR 2005-3	25-Jan-2036	6.000%	890,774.940	879,683.69	809,628.82
LEHMAN MTG TR 2006-1	25-Feb-2036	5.500%	1,460,428.530	1,450,052.01	1,127,627.54
LEHMAN MTG TR 2006-1	25-Feb-2036	3.834%	973,779.470	940,836.78	470,560.91
LEHMAN MTG TR 2006-1	25-Feb-2036	1.666%	2,921,338.380	56,392.45	200,386.28
LEHMAN MTG TR 2006-1	25-Feb-2036	3.834%	2,266,720.150	2,227,340.02	1,721,453.82
LEHMAN MTG TR 2006-1	25-Feb-2036	1.666%	2,266,720.150	269,038.52	59,738.73
LEHMAN MTG TR 2006-4	25-Aug-2036	2.316%	1,707,970.210	164,746.27	109,330.76
LEHMAN MTG TR 2006-4	25-Aug-2036	6.000%	1,085,548.880	1,059,739.23	896,876.14
LEHMAN MTG TR 2006-5	25-Sep-2036	3.434%	5,442,308.820	5,214,127.95	688,294.78
LEHMAN MTG TR 2006-5	25-Sep-2036	4.066%	11,336,270.080	716,814.13	1,605,247.58
LEHMAN MTG TR 2006-6	25-Oct-2036	5.500%	6,123,740.870	5,858,096.46	4,362,470.94
LEHMAN MTG TR 2006-6	25-Dec-2036	6.000%	275,863.560	275,930.15	267,083.54
LEHMAN MTG TR 2006-7	25-Nov-2036	3.466%	10,309,828.920	674,357.54	1,479,362.51
LEHMAN MTG TR 2006-7	25-Nov-2036	3.534%	2,787,004.030	2,634,370.69	686,117.75
LEHMAN MTG TR 2006-9	25-Jan-2037	16.496%	1,757,569.990	1,789,571.20	1,697,349.14
LEHMAN MTG TR 2006-9	25-Jan-2037	3.684%	1,911,575.230	1,811,264.76	1,112,034.04
LEHMAN MTG TR 2006-9	25-Jan-2037	3.536%	6,194,479.620	401,609.84	644,720.82
LEHMAN MTG TR 2006-9	25-Jan-2037	3.464%	3,438,797.190	3,269,174.50	765,763.39
LEHMAN MTG TR 2006-9	25-Jan-2037	2.066%	5,713,250.160	396,538.96	333,429.85
LEHMAN MTG TR 2007-10	25-Jan-2038	6.500%	6,005,752.570	5,948,417.98	2,106,321.33
LEHMAN MTG TR 2007-2	25-Mar-2037	5.750%	1,475,908.160	1,413,802.02	1,097,977.97
LEHMAN MTG TR 2007-4	25-May-2037	3.414%	2,491,237.990	2,303,506.03	766,262.45
LEHMAN MTG TR 2007-4	25-May-2037	3.414%	742,015.740	710,499.18	200,522.33
LEHMAN MTG TR 2007-4	25-May-2037	3.586%	10,864,319.650	41,460.59	1,364,612.87
LEHMAN MTG TR 2007-5	25-Oct-2036	7.500%	641,881.830	620,244.87	309,955.30
LEHMAN MTG TR 2007-5	25-Jun-2037	4.695%	7,018,874.940	6,776,280.58	4,518,707.47
LEHMAN MTG TR 2007-5	25-Aug-2036	21.576%	708,605.180	748,192.46	893,253.31
LEHMAN MTG TR 2007-6	25-Jul-2037	6.000%	102,274.960	99,873.86	82,373.99
LEHMAN MTG TR 2007-9	25-Oct-2037	6.500%	5,605,435.630	4,888,784.23	1,949,302.01
LEHMAN MTG TR 2008-2	25-Mar-2038	6.000%	3,268,147.030	3,251,604.14	1,175,025.33
LEHMAN XS TRUST 2005-2	25-Aug-2035	5.940%	5,004,554.350	4,835,657.71	4,386,313.23
LEHMAN XS TRUST 2005-4	25-Oct-2035	5.500%	1,079,825.580	1,033,917.47	1,532,069.17
LEHMAN XS TRUST 2005-9N	25-Feb-2036	2.164%	7,532,023.560	7,247,683.89	6,600,500.55
LEHMAN XS TRUST 2006-17	25-Aug-2046	3.424%	131.150	131.15	266,669.83
LEHMAN XS TRUST 2006-3	25-Mar-2036	3.684%	6,626,521.820	6,409,777.52	6,303,105.81
LEHMAN XS TRUST 2006-5	25-Apr-2036	3.504%	7,081,734.960	6,878,914.08	6,352,728.42
LEHMAN XS TRUST 2006-5	25-Apr-2036	6.390%	48,066.900	48,066.90	58,946.61
LEHMAN XS TRUST 2006-GP3	25-Jun-2046	3.484%	8,582,678.130	8,175,000.89	7,927,900.47
LEHMAN XS TRUST 2007-1	25-Feb-2037	4.340%	5,812,127.060	5,732,620.57	5,992,301.84
LEHMAN XS TRUST 2007-12N	25-Jul-2047	3.484%	10,852,720.160	10,120,161.52	10,356,466.51
LEHMAN XS TRUST 2007-15N	25-Aug-2047	3.984%	10,846,111.570	10,320,753.05	9,614,826.28
LHOME MORTGAGE 2020-RTL1	25-Oct-2024	3.228%	2,781,177.390	2,781,161.54	2,781,177.39
LHOME MORTGAGE TR 2021-RTL1	25-Feb-2026	2.857%	9,300,000.000	9,299,788.89	8,399,493.09
LHOME MORTGAGE TRUST 2021-RTL2	25-Jun-2026	2.090%	92,000,000.000	91,998,150.80	87,381,572.40
LMREC LLC 2019-CRE3	24-Dec-2035	4.459%	15,169,002.700	14,896,434.69	14,981,437.98
LOANCORE 2018-CRE1 LTD	15-May-2028	3.948%	40,799.230	40,125.51	41,014.89

LOANCORE ISSUER LTD 2019-CRE2	15-May-2036	4.318%	39,811,976.390	39,811,976.39	39,356,208.88
LOANCORE ISSUER LTD 2019-CRE2	15-May-2036	4.518%	12,625,000.000	12,279,832.50	12,529,315.13
LOANPAL SOLAR LOAN LTD 2021-1	20-Jan-2048	2.840%	1,658,291.640	1,657,714.40	1,365,096.56
LONG BEACH MTG LN TR 2006-2	25-Apr-2036	3.664%	13,813,630.210	7,836,929.42	5,884,834.39
LONG BEACH MTG LN TR 2006-3	25-Apr-2046	3.444%	48,594,270.990	29,366,220.72	17,199,548.60
LONG BEACH MTG LN TR 2006-3	25-Apr-2046	3.624%	4,953,622.920	3,249,666.54	1,753,603.32
LONG BEACH MTG LN TR 2006-5	25-Jun-2036	3.564%	15,786,773.060	11,553,753.68	8,114,052.47
LONG BEACH MTG LN TR 2006-6	25-Jul-2036	3.374%	27,375,316.180	23,618,986.08	19,827,391.27
LONG BEACH MTG LN TR 2006-WL1	25-Jan-2036	3.534%	11,639,106.310	11,302,155.99	9,900,129.55
LSTAR COML MTG TR 2015-3	22-Apr-2048	3.295%	5,360,000.000	5,373,431.54	4,695,819.35
LSTAR COML MTG TR 2017-5	11-Mar-2050	0.945%	16,428,788.170	1,002,388.28	360,168.32
LUMINENT MTG TR 2005-1	25-Nov-2035	3.604%	2,891,334.950	2,794,075.78	2,765,517.35
LUNAR AIRCRAFT 2020-1 LTD	15-Feb-2045	3.376%	13,215,511.100	13,215,372.32	11,167,357.97
M360 2021-CRE3 LTD	22-Nov-2038	5.302%	7,162,000.000	7,162,000.00	7,067,927.13
M360 2021-CRE3 LTD	22-Nov-2038	4.552%	25,000,000.000	25,000,000.00	24,455,575.00
MANHATTAN WEST 2020-1MW MTG TR	12-Sep-2039	2.413%	5,731,000.000	5,637,947.76	4,645,845.47
MARBLE PNT CLO LTD 2021-23	22-Jan-2035	3.969%	50,000,000.000	50,000,000.00	48,568,636.50
MARBLE POINT CLO LTD 2021-22 A	25-Jul-2034	3.983%	55,000,000.000	55,000,000.00	53,510,356.90
MASTR ABS TRUST 2006-AM2	25-Jun-2036	3.424%	7,038,532.600	6,563,561.51	6,306,218.33
MASTR ABS TRUST 2007-HE1	25-May-2037	3.294%	11,230,427.720	10,957,639.73	10,641,022.31
MASTR ABS TRUST 2007-WMC1	25-Jan-2037	3.229%	13,689,719.240	7,395,051.02	4,374,950.89
MASTR ADJ MTG 2005-2	25-Mar-2035	3.070%	2,743,819.090	2,646,561.46	2,452,050.70
MASTR ADJ MTG 2005-6	25-Jul-2035	2.862%	773,963.820	761,452.75	697,112.00
MASTR ADJ MTG 2007-1	25-Nov-2036	2.777%	5,409,871.530	5,366,704.96	3,328,500.82
MASTR ALTERNATIVE LN TR 2004-9	25-Aug-2034	5.758%	6,651,000.000	6,683,896.60	5,152,149.26
MASTR ALTERNATIVE LN TR 2005-2	25-Mar-2035	6.000%	1,112,252.530	1,104,157.20	932,898.25
MASTR ALTERNATIVE LN TR 2005-5	25-Jul-2025	5.500%	81,450.910	81,418.88	76,065.61
MASTR ALTERNATIVE LN TR 2005-5	25-Aug-2035	5.750%	6,845,895.710	6,208,400.70	3,752,709.17
MASTR ALTERNATIVE LN TR 2005-6	25-Dec-2035	5.500%	1,653,624.540	1,625,923.53	1,215,908.31
MASTR ALTERNATIVE LN TR 2006-3	25-Jul-2036	6.250%	1,290,887.850	1,257,996.43	775,904.15
MASTR ALTERNATIVE LN TR 2007-1	25-Oct-2036	5.750%	854,314.410	848,151.50	776,821.60
MASTR ALTERNATIVE LN TR 2007-1	25-Oct-2036	6.000%	3,780,858.860	3,700,245.24	1,358,090.55
MASTR ASSET BKD SECS 2003-OPT1	25-Dec-2032	7.209%	2,589,928.390	2,477,203.06	2,393,108.59
MASTR ASSET SEC TR 2006-1	25-May-2036	5.750%	1,787,688.720	1,710,036.03	1,279,663.16
MASTR ASSET SEC TR 2006-2	25-Jun-2036	6.000%	1,137,686.210	1,097,156.15	808,948.25
MASTR ASSET SEC TR 2007-1	25-Nov-2037	6.250%	2,726,145.610	2,702,068.77	1,305,974.23
MASTR RESECURITIZATION 2008-1	27-Sep-2037	6.000%	13,857,431.340	13,391,908.22	10,522,350.87
MASTR RESECURITIZATION 2008-4	27-Jun-2036	6.000%	7,518,474.570	7,307,443.06	5,969,955.26
MASTR SEASONED SEC 2005-2	25-Oct-2032	3.484%	510,504.030	501,153.00	485,268.54
MASTR SEASONED SEC 2005-2	25-Oct-2032	6.000%	1,273,001.570	1,266,465.77	1,200,722.58
ME FUNDING LLC 2019-1	30-Jul-2049	6.448%	33,191,425.000	34,991,994.64	32,618,853.00
MED TR 2021-MDLN	15-Nov-2038	8.068%	16,733,000.000	16,733,000.00	15,491,312.68
MF1 LTD 2021-FL5	17-Mar-2031	3.810%	4,804,671.000	4,804,671.00	4,732,351.09
MF1 LTD 2021-FL5	17-Mar-2031	4.160%	10,000,000.000	10,000,000.00	9,757,960.00
MFA LLC 2021-NPL1	25-Mar-2060	2.363%	26,408,528.430	26,408,528.43	25,327,363.28
MHC COML MTG TR 2021-MHC	15-Apr-2038	3.619%	4,220,000.000	4,209,807.86	4,068,607.50
MIDOCEAN CR CLO IX 2018-9	21-Jul-2031	3.860%	54,500,000.000	54,440,050.00	53,516,400.35
MKS CLO 2017-1R LTD	22-Jul-2030	3.710%	70,500,000.000	70,500,000.00	69,588,420.90
MKT MORTGAGE TRUST 2020-525M F	12-Feb-2040	3.039%	1,000,000.000	954,261.34	619,249.50
ML ALT NT ASSET TR 2007-A3	27-Apr-2037	3.724%	14,688,700.740	9,571,515.71	6,449,392.80
ML ALT NT ASSET TR 2007-A3	27-Apr-2037	3.304%	20,665,803.920	13,297,963.80	8,770,341.93
ML ALT NT ASSET TR 2007-A3	27-Apr-2037	3.504%	10,597,817.960	7,130,676.93	4,585,883.55
ML ALT NT ASSET TR 2007-F1	25-Mar-2037	3.596%	13,198,684.010	2,588,437.86	1,953,348.48
ML ALT NT ASSET TR 2007-F1	25-Mar-2037	3.404%	13,198,684.010	11,294,531.41	3,558,333.53
ML ALT NT ASSET TR 2007-OAR5 A	25-Oct-2047	2.791%	29,436,199.050	16,165,628.45	10,391,811.31



ML FF MTG LN TR 2007-H1	25-Oct-2037	6.584%	2,606,396.760	2,557,577.98	2,411,720.29
ML MTG INV MLCC 2006-3	25-Oct-2036	3.146%	601,601.570	598,514.79	589,325.59
ML MTG INV TR 2006-AR1	25-Mar-2037	3.404%	8,140,289.010	4,005,861.34	2,708,993.76
ML MTG INV TR 2006-F1	25-Apr-2036	6.000%	810,745.910	803,050.08	431,448.41
ML MTG INV TR 2006-FM1	27-Apr-2037	3.384%	24,402,672.340	19,718,385.75	15,520,368.04
ML MTG INV TR 2006-HE3	25-Jun-2037	3.584%	10,719,213.360	5,328,836.84	3,079,101.54
ML MTG INV TR 2006-HE4	27-Jul-2037	3.284%	7,706,049.710	3,498,432.52	2,008,218.90
ML MTG INV TR 2007-HE2	25-Feb-2037	3.584%	82,652,047.610	66,048,259.85	43,305,019.64
ML MTG INV TR 2007-HE3	25-Apr-2037	3.624%	3,190,188.780	2,225,476.57	1,466,853.59
ML MTG INV TR 2007-HE3	25-Apr-2037	3.464%	7,616,372.300	5,223,131.75	3,502,155.74
ML MTG INV TR 2007-HE3	25-Apr-2037	3.224%	8,927,331.990	5,963,478.56	4,105,199.69
ML MTG INV TR 2007-MLN1	25-Mar-2037	3.334%	55,499,982.640	50,908,963.35	45,221,396.96
ML MTG INVESTORS 1998-C1-CTL I	15-Nov-2026	2.010%	539,665.880	160,308.71	28.39
ML MTG INVESTORS 2005-AR1	25-Jun-2036	4.089%	19,113,520.960	18,225,424.52	16,282,305.82
MOFT TRUST 2020-ABC	12-Feb-2042	3.358%	12,625,000.000	12,917,682.25	10,098,543.08
MOFT TRUST 2020-ABC	12-Feb-2042	3.593%	5,326,000.000	5,368,170.15	4,160,041.67
MORGAN STAN CAP I 2015-UBS8 B	17-Dec-2048	4.315%	7,137,000.000	7,486,552.51	6,411,617.44
MORGAN STAN CAP I 2015-UBS8 X	17-Dec-2048	1.018%	25,025,017.460	1,290,061.83	546,764.10
MORGAN STAN CAP I 2018-SUN	16-Jul-2035	5.868%	10,748,000.000	10,748,000.00	10,329,422.36
MORGAN STAN CAP I TR 2017-ASHF	15-Nov-2034	5.968%	15,461,000.000	15,461,000.00	14,712,177.39
MORGAN STAN CAP I TR 2017-ASHF	15-Nov-2034	7.168%	5,023,000.000	5,023,000.00	4,568,217.58
MORGAN STAN CAP I TR 2017-HR2	16-Dec-2050	4.480%	4,661,000.000	4,831,453.47	4,081,554.73
MORGAN STAN CAP I TR 2018-MP E	12-Jul-2040	4.419%	8,000,000.000	8,210,617.24	5,866,728.00
MORGAN STAN CAP I TR 2019-L2 X	15-Mar-2052	1.171%	77,580,721.430	5,629,255.63	3,832,557.46
MORGAN STAN CAP I TR 2019-L3 A	18-Nov-2052	3.490%	3,845,000.000	3,940,849.40	3,328,142.80
MORGAN STAN CAP I TR 2019-L3 X	18-Nov-2052	0.760%	156,719,188.460	7,242,740.19	5,435,946.10
MORGAN STAN CAP I TR 2019-PLND	15-May-2036	4.118%	1,315,000.000	1,315,000.00	1,265,866.47
MORGAN STAN CAP I TR 2019-PLND	15-May-2036	4.968%	6,002,000.000	6,002,000.00	5,539,289.01
MORGAN STANLEY ABS 2006-HE7	25-Sep-2036	3.544%	23,082,240.510	15,231,532.21	10,576,986.61
MORGAN STANLEY ABS 2006-HE7	25-Sep-2036	3.404%	17,394,726.270	11,586,380.39	7,965,700.94
MORGAN STANLEY ABS 2007-HE4	25-Feb-2037	3.214%	6,222,091.870	3,628,233.77	2,828,894.60
MORGAN STANLEY CAP 2006-HQ10 X	12-Nov-2041	0.594%	15,717,919.010	1,646,291.04	93,180.54
MORGAN STANLEY CAP 2006-NC2	25-Feb-2036	3.624%	13,128,504.260	12,687,562.50	13,008,423.08
MORGAN STANLEY CAP 2019-H7	17-Jul-2052	3.524%	5,305,000.000	5,429,607.80	4,584,882.32
MORGAN STANLEY CAP 2021-L6 TR	17-Jun-2054	3.580%	10,779,000.000	10,979,077.48	8,158,431.08
MORGAN STANLEY CAP I 2017-H1 X	17-Jun-2050	1.483%	141,952,320.380	11,856,965.89	5,663,925.97
MORGAN STANLEY CAP TR 2020-L4	18-Feb-2053	3.082%	24,004,000.000	24,616,702.06	19,293,241.40
MORGAN STANLEY CAP TR 2020-L4	18-Feb-2053	1.198%	287,233,794.100	23,041,721.31	17,171,008.55
MORGAN STANLEY CAP TR 2021-ILP	17-Nov-2036	3.596%	4,353,603.230	4,338,190.17	4,169,014.81
MORGAN STANLEY CAP TR 2021-ILP	17-Nov-2036	4.394%	17,924,725.380	17,861,241.38	16,625,842.42
MORGAN STANLEY IXIS 2006-2	25-Nov-2036	3.154%	5,230,655.450	3,275,585.01	1,935,939.33
MORGAN STANLEY RS MTG 2020-RPL	25-Oct-2060	2.693%	24,132,616.300	24,132,348.43	23,100,915.58
MORGAN STANLEY CAP I TR 2020-HR8	17-Jul-2053	2.704%	2,200,000.000	2,257,247.79	1,695,594.78
MORGAN STN CAP I TR 2019-NUGS	15-Dec-2036	4.618%	3,355,000.000	3,364,876.47	3,178,314.96
MOSAIC SOLAR LNS 2017-2	22-Jun-2043	3.820%	14,746,633.270	14,744,729.50	13,613,336.81
MOSAIC SOLAR LNS 2018-1	22-Jun-2043	4.010%	8,733,316.490	8,732,865.85	8,127,939.58
MOSAIC SOLAR LNS 2018-2-GS	22-Feb-2044	4.200%	10,994,887.410	10,993,106.23	10,188,600.43
MOSAIC SOLAR LNS 2019-1	21-Dec-2043	4.370%	1,904,648.140	1,904,014.65	1,791,416.43
MP CLO III LTD 2013-3R	21-Oct-2030	3.960%	65,000,000.000	64,975,156.82	63,871,472.60
MP18 2020-2A A1R	15-Oct-2034	3.722%	12,500,000.000	12,500,000.00	12,189,689.75
MRCO 2019-PARK MORTGAGE TRUST	15-Dec-2036	2.718%	7,794,000.000	7,503,634.16	6,709,293.43
MRCO 2019-PARK MORTGAGE TRUST	15-Dec-2036	2.718%	32,926,000.000	30,910,552.21	27,814,603.98
MS BOFA ML TRUST 2013-C12	15-Oct-2046	0.714%	128,614,816.880	6,246,831.31	380,532.66
MS BOFA ML TRUST 2014-C18	15-Oct-2047	4.622%	13,450,000.000	13,380,096.47	12,567,875.03
MS BOFA ML TRUST 2014-C19	17-Dec-2047	4.000%	6,693,500.000	6,469,010.05	6,066,838.47

MS BOFA ML TRUST 2015-C20	15-Feb-2048	4.602%	5,457,500.000	5,484,876.02	5,097,527.12
MS BOFA ML TRUST 2015-C20	18-Feb-2048	1.403%	182,350,754.670	14,318,497.76	3,587,860.51
MS BOFA ML TRUST 2015-C27	15-Dec-2047	4.650%	14,422,000.000	13,391,388.02	13,199,284.09
MS BOFA ML TRUST 2016-C28	15-Jan-2049	1.310%	132,517,174.500	9,468,554.74	3,735,089.33
MS BOFA ML TRUST 2016-C31	18-Nov-2049	4.409%	7,564,000.000	7,681,821.01	6,277,575.39
MS BOFA ML TRUST 2017-C33	17-May-2050	1.409%	40,546,363.670	3,415,992.79	1,682,617.33
MS BOFAML TRUST 2013-C7	16-Feb-2046	1.383%	21,738,543.210	1,969,305.97	15,673.49
MS HEQ LN TR 2007-1	25-Dec-2036	3.304%	26,484,635.250	21,617,951.18	13,903,991.21
MS MTG LN TR 2005-10	25-Dec-2035	3.784%	679,072.690	664,668.30	440,170.44
MS MTG LN TR 2005-10	25-Dec-2035	5.320%	2,004,795.410	1,922,097.60	1,785,715.18
MS MTG LN TR 2005-10	25-Dec-2035	5.750%	1,701,390.750	1,621,857.44	1,242,117.84
MS MTG LN TR 2006-11	25-Aug-2036	6.731%	4,630,583.310	4,407,799.60	964,619.96
MS MTG LN TR 2006-11	25-Aug-2036	6.000%	6,854,868.820	6,681,232.09	3,388,387.02
MS MTG LN TR 2006-16AX	25-Nov-2036	3.424%	6,866,800.390	4,064,858.42	2,289,472.96
MS MTG LN TR 2006-17XS	25-Oct-2046	6.077%	1,838,471.580	1,720,709.23	477,842.85
MS MTG LN TR 2006-17XS	25-Oct-2046	6.151%	5,381,925.310	5,068,856.58	1,709,761.79
MS MTG LN TR 2006-2	25-Feb-2036	5.750%	1,900,099.520	1,824,477.39	1,671,626.23
MS MTG LN TR 2006-7	25-Jun-2036	6.000%	1,622,001.690	1,572,362.41	930,991.18
MS MTG LN TR 2006-7	25-Jun-2036	6.000%	1,641,996.150	1,596,043.59	942,467.37
MS MTG LN TR 2006-7	25-Jun-2036	5.138%	16,270,477.880	15,603,344.46	10,952,208.60
MS MTG LN TR 2007-13	25-Oct-2037	6.000%	2,870,884.930	2,753,671.33	1,743,479.52
MS MTG LN TR 2007-14AR	25-Oct-2037	2.910%	4,019,438.180	3,936,757.29	2,696,052.23
MS MTG LN TR 2007-1XS	25-Sep-2046	6.584%	1,993,603.980	1,863,248.81	627,568.79
MS MTG LN TR 2007-1XS	25-Sep-2046	6.419%	2,975,154.190	2,788,217.24	773,370.51
MS MTG LN TR 2007-3XS	25-Jan-2047	6.463%	3,158,024.850	2,996,196.24	1,242,935.10
MS MTG LN TR 2007-3XS	25-Jan-2047	6.122%	340,347.570	334,079.24	315,074.99
MS MTG LN TR 2007-3XS	25-Jan-2047	6.358%	5,399,203.780	5,108,510.47	2,125,477.56
MS RE-REMIC TR 2010-R5	27-Jan-2037	2.251%	6,999,480.260	6,690,136.02	5,932,551.58
MS RE-REMIC TR 2010-R5	26-Jun-2036	2.397%	4,394,904.290	4,267,269.41	3,774,567.07
MS RE-REMIC TR 2010-R9	26-Nov-2036	6.000%	9,965,778.230	9,790,413.57	8,452,100.09
MS RE-REMIC TR 2011-R1	26-Feb-2037	5.942%	345,924.970	341,527.64	346,027.19
MS RE-REMIC TR 2012-R4	26-Aug-2036	2.744%	7,807,432.970	7,279,664.63	6,621,845.39
MS RE-REMIC TR 2013-R2	28-Oct-2036	3.071%	7,156,733.860	7,003,871.67	5,904,345.51
MS RESEC TR 2014-R7	26-Jan-2051	3.840%	3,149,603.770	3,172,224.87	3,115,913.72
MS RESEC TR 2014-R7	26-Jan-2051	3.840%	4,722,431.870	4,838,386.02	4,303,316.99
MSBAM COMM MTG 2012-CKSV	18-Oct-2030	4.302%	11,401,000.000	10,942,499.21	9,405,441.93
MSCCG TR 2018-SELF	15-Oct-2037	5.868%	1,160,000.000	1,100,110.94	1,079,347.17
NASSAU 2018-1 LTD	15-Jul-2031	3.662%	30,000,000.000	29,934,000.00	29,418,161.10
NATIXIS COMM MTG SEC 2018-FL1	15-Jun-2035	3.768%	8,185,468.920	8,185,468.92	7,926,325.16
NATIXIS COMM MTG SEC 2020-2PAC	16-Dec-2038	3.751%	13,188,800.000	13,474,212.69	12,089,471.32
NAVIENT PRIV ED LN TR 2017-A B	16-Dec-2058	3.910%	23,000,000.000	22,998,330.20	21,321,158.70
NAVIENT PRIV ED LN TR 2018-B B	15-Dec-2059	4.130%	11,000,000.000	10,998,042.00	9,915,771.80
NAVIGATOR ACFT ABS LTD 2021-1	15-Nov-2046	3.571%	12,332,589.100	12,332,521.29	10,119,604.65
NEIGHBORLY ISSUER LLC 2021-1 A	30-Apr-2051	3.584%	14,565,625.000	14,565,625.00	12,100,451.23
NEW CENTURY ALT 2006-ALT1	25-Jul-2036	6.173%	9,809,522.220	9,173,976.96	2,467,666.73
NEW CENTURY ALT 2006-ALT2	25-Oct-2036	6.715%	12,352,146.330	9,447,680.48	2,724,488.21
NEW CENTURY HEQ TR 2005-4	25-Sep-2035	4.104%	17,829,000.000	17,784,427.50	16,692,970.00
NEW CENTURY HEQ TR 2006-1	25-May-2036	3.644%	12,500,000.000	11,560,801.83	11,101,385.00
NEW RESI MTG TR 2020-RPL1	25-Nov-2059	3.500%	16,345,550.000	15,570,983.42	12,447,173.92
NEW RESI MTG TR 2020-RPL1	25-Nov-2059	3.250%	62,504,400.000	62,093,996.11	49,132,058.65
NEW YORK MTG TR 2005-2	25-Aug-2035	3.414%	249,587.860	246,490.55	231,984.03
NEWTEK SM BUS LN TR 2018-1	25-Feb-2044	5.700%	3,806,092.000	3,806,092.00	3,758,991.99
NLY 2019-FL2 ISSUER LTD	15-Feb-2036	4.418%	14,792,000.000	14,792,000.00	14,817,486.62
NLY 2019-FL2 ISSUER LTD	15-Feb-2036	5.168%	4,425,000.000	4,375,218.75	4,423,283.10
NLY 2019-FL2 ISSUER LTD	15-Feb-2036	4.718%	3,725,000.000	3,665,623.50	3,719,352.90

NOMURA ASSET ACCEPT 2005-AP1 I	25-Feb-2035	5.355%	30,150.300	29,229.09	28,354.65
NOMURA ASSET ALT LN 2006-AF1 I	25-May-2036	6.159%	13,215,702.480	12,555,551.64	3,225,834.03
NOMURA ASSET ALT LN 2006-AF1 I	25-May-2036	6.408%	2,685,666.830	2,536,322.80	655,007.01
NOMURA ASSET ALT LN 2006-AP1 A	25-Jan-2036	5.515%	14,562,459.860	13,775,119.05	4,621,977.68
NOMURA ASSET ALT LN 2006-AP1 A	25-Jan-2036	5.654%	2,461,362.360	2,337,668.79	780,935.14
NOMURA ASSET ALT LN 2006-WF1 A	25-Jun-2036	5.755%	1,179,374.080	1,137,640.76	335,149.45
NOMURA HEQ LN TR 2006-AF1	25-Oct-2036	5.796%	15,314,764.710	14,304,930.62	4,130,600.32
NOMURA HEQ LN TR 2007-1	25-Feb-2037	5.992%	13,189,041.680	12,356,253.95	3,965,965.94
NOMURA HEQ LN TR 2007-1	25-Feb-2037	6.058%	2,646,153.950	2,479,674.81	795,561.69
NOMURA RESEC TR 2014-1R	26-Aug-2036	6.724%	2,859,548.380	2,823,804.02	2,356,535.80
NOMURA RESEC TR 2014-2R	28-Jul-2036	3.497%	4,686,011.250	4,615,739.32	4,053,676.67
NOMURA RESEC TR 2015-4R	26-Mar-2036	2.195%	7,075,879.250	6,729,649.60	5,249,473.11
NORTHWOODS CAP LTD 2017-16	15-Nov-2030	4.175%	19,280,833.960	19,280,833.96	19,095,992.08
NOVASTAR HEQ LN TR 2005-3	25-Jan-2036	3.969%	13,792,879.090	13,546,088.10	12,022,335.48
NOVASTAR MTG FDG TR 2006-3	25-Oct-2036	3.404%	7,869,659.080	5,588,858.56	4,621,509.23
NRZ FHT EXCESS LLC 2021-FHT1 A	25-Jul-2026	3.104%	60,075,441.150	60,074,023.38	52,600,986.93
NYT MTG TR 2019-NYT	17-Dec-2035	4.818%	30,009,000.000	29,846,313.75	26,806,346.49
OBX TRUST 2021-NQM3	25-Jul-2061	2.333%	9,694,000.000	9,693,775.10	6,134,045.24
OFSI BSL IX LTD 2018-9	15-Jul-2031	3.662%	75,000,000.000	73,924,620.18	73,379,981.25
OPG TR 2021-PORT	15-Oct-2036	3.949%	7,357,491.240	7,296,387.28	6,729,099.69
OPG TR 2021-PORT	15-Oct-2036	6.164%	14,577,222.280	14,540,541.61	13,161,825.02
OPTION ONE MTG LN TR 2004-3	25-Nov-2034	4.059%	839,344.930	813,693.15	802,334.18
OPTION ONE MTG LN TR 2007-1	25-Jan-2037	3.224%	5,970,919.930	4,708,676.64	3,696,955.38
OPTION ONE MTG LN TR 2007-6	25-Jul-2037	3.274%	58,674,569.030	53,757,296.58	52,125,618.74
OXFORD FIN FDG LLC 2019-1	15-Feb-2027	4.459%	5,317,995.750	5,317,995.75	5,265,654.97
PEOPLES CHOICE HM LN 2005-1	25-Feb-2035	4.584%	10,080,000.000	9,099,243.49	7,746,656.40
PPF 2021-7 LTD	16-Apr-2038	3.668%	669,435.340	669,435.34	653,389.64
PHHAM TRUST 2007-1	25-Feb-2037	3.404%	3,351,686.030	3,237,123.05	2,430,211.35
PHHAM TRUST 2007-2	25-May-2037	6.000%	234,962.680	231,328.47	208,317.54
PHHAM TRUST 2007-2	25-May-2037	6.000%	3,483,658.660	3,337,780.46	2,927,331.96
PHHAM TRUST 2007-2	25-May-2037	6.000%	7,465,789.160	7,336,132.21	6,273,531.75
PIONEER AIR FIN 2019	15-Jun-2044	3.967%	36,500,331.360	36,500,119.65	31,112,115.94
PMT CR RISK TRANS TR 2019-2R A	30-May-2023	5.863%	39,370,716.870	39,370,716.87	37,919,894.14
PMT CR RISK TRANS TR 2019-3R A	27-Oct-2022	5.813%	10,291,872.040	10,291,820.84	9,931,218.08
PMT CR RISK TRANS TR 2020-1R A	27-Feb-2023	5.463%	30,579,893.620	30,579,278.42	29,141,852.72
PMT CR RISL TRANS TR 2021-1R A	27-Feb-2026	5.984%	74,884,154.900	74,884,154.90	73,416,260.72
PMT ISSUER TR 2018-FT1	25-Apr-2023	5.434%	17,500,000.000	17,491,377.90	16,779,652.75
PMT ISSUER TR 2021-FT1	25-Mar-2026	6.084%	67,663,000.000	67,663,000.00	63,336,309.76
PNMAC GMSR ISSUER TR 2018-GT1	25-Feb-2023	5.934%	1,200,000.000	1,200,304.13	1,191,562.08
PPM CLO LTD 2018-1	15-Jul-2031	3.662%	28,000,000.000	27,966,400.00	27,379,785.16
PR MTG LN TR 2014-1	25-Oct-2049	5.874%	132,464,784.600	132,806,135.42	120,122,563.75
PRET LLC 2021-NPL5	25-Oct-2051	2.487%	29,287,648.030	29,287,618.74	27,176,008.61
PRET LLC 2021-RN2	25-Jul-2051	1.744%	19,765,755.600	19,765,727.91	18,196,690.62
PRET LLC 2021-RN4	25-Oct-2051	2.487%	35,007,008.290	35,007,008.29	32,659,098.75
PRETIUM MTG CR PTNRS 2021-NPL1	29-Sep-2060	2.240%	60,801,633.230	60,801,633.23	57,853,216.11
PRIME MTG TR 2006-DR1	25-May-2035	5.500%	5,663,549.850	5,464,474.60	4,817,750.78
PRIME MTG TR 2006-DR1	25-May-2035	6.000%	2,962,502.170	2,942,134.98	2,417,973.24
PRIMROSE FUNDING LLC-2019	30-Jul-2049	4.475%	17,081,962.500	17,283,278.48	15,603,103.55
PROGRESS RES 2021-SFR2 TR	19-Apr-2038	3.395%	62,271,000.000	62,268,303.67	53,333,722.86
PROGRESS RES 2021-SFR2 TR	19-Apr-2038	2.547%	29,000,000.000	28,999,103.90	24,680,800.90
PROGRESS RES 2021-SFR2 TR	19-Apr-2038	2.647%	20,000,000.000	19,999,444.00	17,028,468.00
PROGRESS RES TR 2021-SFR10	19-Dec-2040	3.567%	57,832,000.000	57,829,819.16	46,833,469.76
PROGRESS RES TR 2021-SFR10	19-Dec-2040	4.608%	13,000,000.000	12,999,954.24	10,759,915.40
PROGRESS RES TR 2021-SFR10	19-Dec-2040	3.666%	24,000,000.000	23,998,713.12	19,203,028.80
PROGRESS RES TR 2021-SFR5	19-Jul-2038	2.209%	7,000,000.000	6,980,585.94	5,875,758.70

PROGRESS RES TR 2021-SFR8	19-Oct-2038	2.382%	25,000,000.000	24,999,577.50	20,888,120.00
PROGRESS RES TR 2021-SFR8	19-Oct-2038	3.181%	19,900,000.000	19,899,832.84	16,548,700.70
PROGRESS RES TR 2021-SFR8	19-Oct-2038	2.532%	23,900,000.000	23,899,646.28	19,805,351.62
PROSPER PASS THRU TR II 19-ST1	15-Jul-2025	4.500%	1,949,945.560	1,949,945.56	1,952,065.15
PRPM LLC 2020-4	25-Oct-2025	3.436%	5,500,000.000	5,500,000.00	5,295,641.45
PRPM LLC 2021-10	25-Oct-2026	2.487%	209,020,350.110	209,020,141.09	189,694,098.62
PRPM LLC 2021-11	25-Nov-2026	2.487%	112,190,138.700	112,189,992.84	104,133,742.40
PRPM LLC 2021-2	25-Mar-2026	3.770%	7,100,000.000	7,099,947.46	6,245,581.74
PRPM LLC 2021-2	25-Mar-2026	2.115%	96,558,237.850	96,539,119.47	90,629,986.90
PRPM LLC 2021-6	25-Jul-2026	1.793%	56,746,109.640	56,745,803.21	52,480,311.64
PRPM LLC 2021-7	25-Aug-2026	1.867%	48,692,908.450	48,585,043.74	44,863,926.99
PUREWEST FUNDING LLC 2021-1	20-Dec-2036	4.091%	36,112,200.000	36,112,200.00	34,275,515.45
RALI SERIES TRUST 2006-QS1	25-Jan-2036	19.213%	692,108.270	724,385.04	655,468.82
RALI SERIES TRUST 2006-QS10	25-Aug-2036	6.000%	2,227,100.020	2,234,742.64	1,879,110.07
RALI SERIES TRUST 2006-QS10	25-Aug-2036	5.750%	684,855.590	663,552.55	571,947.28
RALI SERIES TRUST 2006-QS11	25-Aug-2036	6.500%	4,926,606.110	4,791,109.14	3,957,300.79
RALI SERIES TRUST 2006-QS12	25-Sep-2036	6.500%	1,151,349.620	1,108,309.80	580,638.05
RALI SERIES TRUST 2006-QS12	25-Sep-2036	5.750%	1,918,836.620	1,856,174.19	1,519,803.80
RALI SERIES TRUST 2006-QS14	25-Nov-2036	6.250%	3,087,674.380	2,915,539.45	2,464,278.48
RALI SERIES TRUST 2006-QS15	25-Oct-2036	6.500%	1,413,040.460	1,361,191.83	1,200,206.19
RALI SERIES TRUST 2006-QS16	25-Nov-2036	6.000%	560,244.080	539,808.71	454,989.79
RALI SERIES TRUST 2006-QS16	25-Nov-2036	6.000%	1,587,923.060	1,478,341.57	1,289,596.46
RALI SERIES TRUST 2006-QS16	25-Nov-2036	6.000%	1,992,139.000	1,919,474.05	1,622,364.14
RALI SERIES TRUST 2006-QS16	25-Nov-2036	6.000%	248,673.340	239,602.76	201,954.53
RALI SERIES TRUST 2006-QS16	25-Nov-2036	6.000%	628,409.240	604,767.44	510,348.61
RALI SERIES TRUST 2006-QS17	25-Dec-2036	6.000%	1,130,227.390	1,088,730.80	930,625.62
RALI SERIES TRUST 2006-QS17	25-Dec-2036	6.000%	6,279,054.480	6,016,893.16	5,170,153.37
RALI SERIES TRUST 2006-QS3	25-Mar-2036	6.000%	4,601,533.370	4,403,481.92	3,855,425.10
RALI SERIES TRUST 2006-QS4	25-Apr-2036	8.000%	1,083,729.660	1,041,501.81	943,451.58
RALI SERIES TRUST 2006-QS4	25-Apr-2036	6.000%	4,286,391.710	4,250,895.24	3,404,946.69
RALI SERIES TRUST 2006-QS5	25-May-2036	6.000%	2,770,995.740	2,695,444.03	2,272,539.33
RALI SERIES TRUST 2006-QS5	25-May-2036	6.000%	8,258,609.610	8,037,483.17	6,773,022.01
RALI SERIES TRUST 2006-QS6	25-Jun-2036	6.000%	1,393,358.660	1,338,525.87	1,135,361.17
RALI SERIES TRUST 2006-QS6	25-Jun-2036	6.000%	2,021,460.570	1,950,880.90	1,647,162.28
RALI SERIES TRUST 2006-QS8	25-Aug-2036	6.000%	3,872,131.100	3,741,084.62	3,059,494.30
RALI SERIES TRUST 2006-QS8	25-Aug-2036	2.466%	6,714,840.730	722,317.97	493,710.01
RALI SERIES TRUST 2006-QS9	25-Jul-2036	2.216%	2,496,787.730	261,653.83	126,798.37
RALI SERIES TRUST 2007-QA5	25-Sep-2037	5.491%	23,375,817.860	21,921,990.91	16,892,509.06
RALI SERIES TRUST 2007-QH5	25-Jun-2037	3.544%	25,097,676.580	21,479,246.51	10,358,393.39
RALI SERIES TRUST 2007-QH7	25-Aug-2037	3.684%	10,505,205.150	10,203,180.50	9,535,231.19
RALI SERIES TRUST 2007-QS1	25-Jan-2037	2.366%	8,469,669.140	899,103.83	473,335.93
RALI SERIES TRUST 2007-QS1	25-Jan-2037	6.000%	852,562.000	822,455.16	687,917.02
RALI SERIES TRUST 2007-QS1	25-Jan-2037	6.000%	2,058,862.790	1,983,584.29	1,621,635.69
RALI SERIES TRUST 2007-QS10	25-Sep-2037	6.500%	24,657,470.110	23,902,432.44	19,690,977.27
RALI SERIES TRUST 2007-QS11	25-Oct-2037	7.000%	2,606,243.350	2,487,521.90	2,043,829.59
RALI SERIES TRUST 2007-QS2	25-Jan-2037	6.250%	2,806,917.360	2,678,755.30	2,293,204.89
RALI SERIES TRUST 2007-QS3	25-Feb-2037	6.250%	2,267,137.440	2,170,284.60	1,777,909.13
RALI SERIES TRUST 2007-QS3	25-Feb-2037	6.500%	14,217,929.400	13,494,933.07	11,296,406.52
RALI SERIES TRUST 2007-QS4	25-Mar-2037	6.000%	3,659,004.780	3,541,288.53	2,947,962.46
RALI SERIES TRUST 2007-QS5	25-Mar-2037	5.500%	1,504,934.610	1,438,118.83	1,222,376.97
RALI SERIES TRUST 2007-QS5	25-Mar-2037	3.384%	620,846.850	592,253.60	471,347.80
RALI SERIES TRUST 2007-QS5	25-Mar-2037	3.616%	2,061,974.350	252,182.16	182,079.35
RALI SERIES TRUST 2007-QS6	25-Apr-2037	5.750%	2,364,319.280	2,277,013.56	1,943,105.63
RALI SERIES TRUST 2007-QS6	25-Apr-2037	29.300%	530,893.190	575,804.39	530,016.26
RALI SERIES TRUST 2007-QS6	25-Apr-2037	30.133%	260,243.450	283,523.46	266,029.10

RALI SERIES TRUST 2007-QS6	25-Apr-2037	6.250%	3,767,994.350	3,643,419.56	3,155,856.54
RALI SERIES TRUST 2007-QS6	25-Apr-2037	5.750%	1,651,151.340	1,574,198.96	1,356,992.95
RALI SERIES TRUST 2007-QS7	25-Jun-2037	6.750%	5,437,759.830	5,140,346.65	2,395,371.81
RALI SERIES TRUST 2007-QS9	25-Jul-2037	6.500%	14,633,293.360	14,073,041.52	11,807,907.32
RALI TRUST 2005-QA13	25-Dec-2035	4.208%	8,683,787.450	8,479,864.72	7,185,778.54
RALI TRUST 2005-QS16	25-Nov-2035	3.784%	1,539,406.930	1,496,832.54	1,298,400.61
RALI TRUST 2005-QS16	25-Nov-2035	1.716%	1,539,140.790	120,909.35	42,052.56
RALI TRUST 2005-QS17	25-Dec-2035	6.000%	2,576,561.470	2,508,248.32	2,175,767.03
RALI TRUST 2005-QS17	25-Dec-2035	6.000%	889,017.810	872,396.60	750,727.53
RALI TRUST 2005-QS17	25-Dec-2035	6.000%	919,900.380	900,554.23	776,806.20
RALI TRUST 2005-QS17	25-Dec-2035	2.066%	1,831,338.690	144,056.22	68,940.74
RALI TRUST 2005-QS17	25-Dec-2035	3.934%	1,831,338.690	1,757,654.72	1,535,742.50
RALI TRUST 2005-QS17	25-Dec-2035	6.000%	1,473,551.810	1,437,239.70	1,244,334.93
RAMP SERIES TRUST 2006-RS2	25-Mar-2036	3.684%	9,765,273.400	9,392,952.27	9,544,715.91
RAMP SERIES TRUST 2006-RS3	25-May-2036	3.684%	13,376,338.200	13,044,614.91	12,096,685.46
RAMP SERIES TRUST 2006-RS6	25-Nov-2036	3.624%	12,890,508.480	11,796,777.67	10,970,590.99
RAPTOR AIRCRAFT FIN I LTD 2019	23-Aug-2044	4.213%	18,319,650.410	18,372,954.06	12,938,582.86
RASC SERIES TRUST 2007-EMX1	25-Oct-2036	3.284%	9,381,081.950	8,839,905.17	9,075,006.33
RBSGC STRUCTURED TR 2008-B	25-Jun-2037	6.000%	13,198,839.170	12,941,059.29	10,996,330.40
RBSSP RESEC TR 2009-12	27-Dec-2035	2.772%	15,041,086.140	14,759,065.75	13,426,986.58
RBSSP RESEC TR 2009-12	26-Oct-2035	3.230%	2,031,814.520	2,031,814.52	1,995,221.34
RBSSP RESEC TR 2010-4	27-Jul-2037	6.000%	2,957,308.720	2,796,419.64	1,543,439.23
REDWOOD FDG TR 2019-1	27-Sep-2024	4.468%	57,587,231.410	57,587,231.41	56,368,967.77
REGATTA FUNDING 2018-14	27-Oct-2031	3.973%	20,000,000.000	20,000,000.00	19,630,725.60
REGATTA XI FDG 2018-11 LTD	17-Jul-2031	4.390%	2,500,000.000	2,437,500.00	2,393,223.43
REGNL 2021-1A A	15-Apr-2041	5.750%	40,699,045.690	40,393,802.85	36,774,436.71
RENAISSANCE HEQ 2006-1	25-May-2036	5.746%	5,384,854.030	4,096,672.13	2,919,056.14
RENAISSANCE HEQ 2006-2	25-Aug-2036	6.254%	2,062,139.270	1,515,397.72	919,158.99
RENAISSANCE HEQ 2006-3	25-Nov-2036	5.586%	17,385,181.380	10,935,477.07	7,015,901.21
RENAISSANCE HEQ 2006-3	25-Nov-2036	5.812%	18,049,870.510	12,300,680.96	7,560,413.89
RENAISSANCE HEQ 2006-3	25-Nov-2036	6.120%	2,933,946.890	1,883,030.08	1,290,194.34
RENAISSANCE HEQ 2006-4	25-Jan-2037	5.685%	20,214,745.990	17,934,451.60	8,138,701.33
RENAISSANCE HEQ 2006-4	25-Jan-2037	5.473%	10,265,442.650	9,074,494.65	3,979,333.14
RENAISSANCE HEQ 2007-1	25-Apr-2037	5.345%	5,779,949.750	4,190,269.41	1,751,577.94
RENAISSANCE HEQ 2007-1	25-Apr-2037	5.742%	8,192,821.840	6,074,251.17	2,630,073.59
RENAISSANCE HEQ 2007-1	25-Apr-2037	5.909%	8,232,816.880	6,149,668.23	2,717,768.11
RENAISSANCE HEQ 2007-1	25-Apr-2037	5.761%	2,781,357.060	1,500,426.48	895,751.62
RENAISSANCE HEQ 2007-1	25-Apr-2037	5.612%	5,072,268.150	3,732,073.91	1,592,450.25
RENAISSANCE HEQ 2007-1	25-Apr-2037	5.512%	3,486,894.630	2,536,939.39	1,075,773.59
RENAISSANCE HEQ 2007-2	25-Jun-2037	5.675%	17,696,892.240	15,663,482.22	5,554,312.97
RENAISSANCE HEQ 2007-2	25-Jun-2037	6.203%	22,755,580.940	15,656,691.12	7,893,221.53
RENEW 2017-2	22-Sep-2053	3.220%	7,819,370.470	7,816,383.47	7,153,746.56
RESIDENTIAL ACCREDIT 2005-QA11	25-Oct-2035	3.912%	15,774,196.760	15,327,933.08	11,731,031.94
RESIDENTIAL ACCREDIT 2005-QA3	25-Mar-2035	3.651%	6,314,650.470	6,038,373.67	2,665,326.19
RESIDENTIAL ACCREDIT 2005-QS12	25-Aug-2035	17.226%	205,468.140	223,966.15	164,072.25
RESIDENTIAL ACCREDIT 2005-QS13	25-Sep-2035	5.500%	812,603.370	797,180.41	664,298.95
RESIDENTIAL ACCREDIT 2005-QS13	25-Sep-2035	3.784%	1,653,267.840	1,601,294.43	1,402,150.18
RESIDENTIAL ACCREDIT 2005-QS13	25-Sep-2035	1.966%	6,778,398.160	710,797.34	238,253.92
RESIDENTIAL ACCREDIT 2005-QS14	25-Sep-2035	6.000%	5,011,457.190	4,922,298.42	1,913,096.72
RESIDENTIAL ACCREDIT 2005-QS15	25-Oct-2035	6.000%	1,323,131.310	1,297,490.48	1,097,574.87
RESIDENTIAL ACCREDIT 2005-QS15	25-Oct-2035	6.000%	1,616,551.240	1,576,357.52	1,382,576.62
RESIDENTIAL ACCREDIT 2005-QS5	25-Apr-2035	5.700%	646,410.420	631,514.31	522,279.00
RESIDENTIAL ASSET 2005-A11CB 2	25-Oct-2035	6.000%	4,543,990.830	4,316,430.39	2,464,576.56
RESIDENTIAL ASSET 2005-A8CB	25-Jul-2035	6.000%	3,016,248.980	2,984,519.30	1,985,321.92
RESIDENTIAL ASSET 2005-A8CB	25-Jul-2035	1.916%	3,047,175.010	228,553.35	139,346.40

RESIDENTIAL ASSET 2006-A14CB 2	25-Dec-2036	3.534%	14,017,478.760	12,578,149.80	2,789,639.47
RESIDENTIAL ASSET 2006-A14CB 2	25-Dec-2036	3.466%	30,934,473.000	2,483,611.96	5,120,759.64
RESIDENTIAL ASSET SEC 2004-RS7	25-Jul-2034	3.881%	1,659,993.320	1,622,241.35	1,538,961.88
RESIDENTIAL ASSET SEC 2005-A12	25-Nov-2035	1.916%	1,503,689.970	164,039.90	87,243.64
RESIDENTIAL ASSET SEC 2005-A12	25-Nov-2035	3.634%	1,562,158.140	1,524,046.47	745,178.49
RESIDENTIAL ASSET SEC 2005-A15	25-Feb-2036	6.000%	1,788,195.460	1,813,095.22	1,682,647.58
RESIDENTIAL ASSET SEC 2005-A15	25-Feb-2036	5.750%	6,959,477.650	6,817,802.69	3,001,118.15
RESIDENTIAL ASSET SEC 2005-A16	25-Feb-2036	5.000%	7,075,051.920	6,215,866.94	2,960,470.58
RESIDENTIAL ASSET SEC 2005-KS4	25-May-2035	4.884%	3,860,296.390	3,821,693.43	3,513,407.45
RESIDENTIAL ASSET SEC 2006-A1	25-Apr-2036	6.000%	647,090.210	628,026.52	323,707.59
RESIDENTIAL ASSET SEC 2006-A1	25-Apr-2036	6.000%	10,365,443.900	10,010,990.32	5,298,893.70
RESIDENTIAL ASSET SEC 2006-A10	25-Sep-2036	6.500%	4,909,524.720	4,568,812.22	1,974,226.43
RESIDENTIAL ASSET SEC 2006-A12	25-Nov-2036	6.250%	6,980,990.270	6,685,465.90	2,893,765.67
RESIDENTIAL ASSET SEC 2006-A13	25-Dec-2036	6.250%	7,270,113.650	6,901,698.57	2,806,757.51
RESIDENTIAL ASSET SEC 2006-A2	25-Jan-2046	6.000%	5,461,506.160	5,207,851.13	2,445,841.05
RESIDENTIAL ASSET SEC 2006-A2	25-May-2036	6.000%	3,802,331.380	3,668,652.53	1,694,983.89
RESIDENTIAL ASSET SEC 2006-A2	25-May-2036	6.000%	3,160,094.210	2,196,700.91	1,408,691.63
RESIDENTIAL ASSET SEC 2006-A8	25-Aug-2036	6.000%	2,315,266.010	2,252,308.07	1,568,780.72
RESIDENTIAL ASSET SEC 2006-R1	25-Jan-2046	16.064%	4,575,971.450	4,655,950.90	5,393,720.20
RESIDENTIAL ASSET SEC 2007-A2	25-Apr-2037	6.000%	19,261,944.720	18,721,534.54	11,999,762.02
RESIDENTIAL ASSET SEC 2007-A3	25-Apr-2037	22.739%	725,874.580	746,189.50	821,969.41
RESIDENTIAL ASSET SEC 2007-A5	25-May-2037	3.016%	22,804,354.750	739,250.78	1,434,886.49
RESIDENTIAL ASSET SEC 2007-A5	25-May-2037	3.484%	5,864,444.480	5,494,687.26	497,381.13
RESIDENTIAL ASSET SEC 2007-A5	25-May-2037	6.000%	4,214,617.720	4,154,618.82	2,519,208.09
RESIDENTIAL ASSET SEC 2007-A5	25-May-2037	6.000%	1,847,051.730	1,816,063.86	1,104,040.26
RESIDENTIAL ASSET SEC 2007-A6	25-Jun-2037	6.000%	7,626,110.280	7,468,138.96	4,705,148.37
RESIDENTIAL ASSET SEC 2007-A7	25-Jul-2037	6.000%	7,740,803.200	7,465,178.21	3,201,866.36
RESIDENTIAL ASSET SEC 2007-A7	25-Jul-2037	6.000%	34,049,024.820	31,092,465.69	14,083,864.98
RESIDENTIAL ASSET SEC 2007-A7	25-Jul-2037	6.000%	15,086,404.310	14,515,266.80	6,240,263.34
RESIDENTIAL MTG LN TR 2020-2 M	25-May-2060	3.565%	6,300,000.000	6,390,164.28	6,122,819.43
RFMSI SERIES TRUST 2007-S3	25-Mar-2037	6.000%	1,679,280.440	1,651,378.94	1,211,800.34
RFMSI SERIES TRUST 2006-S10	25-Oct-2036	6.000%	4,067,407.410	4,038,839.73	3,441,060.84
RFMSI SERIES TRUST 2006-S5	25-Jun-2036	6.000%	82,937.450	82,088.32	69,396.29
RFMSI SERIES TRUST 2006-S5	25-Jun-2036	6.000%	1,211,398.660	1,167,485.46	1,013,614.21
RFMSI SERIES TRUST 2006-S9	25-Sep-2036	6.250%	2,458,921.850	2,330,598.65	1,979,431.35
RFMSI SERIES TRUST 2007-S1	25-Jan-2037	6.000%	3,042,345.090	2,961,821.76	2,483,471.47
RFMSI SERIES TRUST 2007-S2	25-Feb-2037	6.000%	1,730,355.740	1,705,595.92	1,376,098.11
RFMSI SERIES TRUST 2007-S2	25-Feb-2037	6.000%	504,800.130	497,702.96	401,451.84
RFMSI SERIES TRUST 2007-S2	25-Feb-2037	6.000%	3,230,376.280	3,189,510.13	2,569,017.79
RFMSI SERIES TRUST 2007-S2	25-Feb-2037	6.000%	1,535,895.810	1,518,017.49	1,221,450.17
RFMSI SERIES TRUST 2007-S4	25-Apr-2037	6.000%	1,572,434.330	1,530,382.36	1,266,969.93
RFMSI SERIES TRUST 2007-S4	25-Apr-2037	6.000%	880,609.550	871,171.43	711,828.49
RFMSI SERIES TRUST 2007-S5	25-May-2037	6.000%	11,331,006.970	11,194,979.36	9,309,774.01
RFMSI SERIES TRUST 2007-S5	25-May-2037	6.000%	3,283,770.550	3,243,967.63	2,710,290.56
RFMSI SERIES TRUST 2007-S6	25-Jun-2037	6.000%	1,341,768.130	1,325,976.18	1,126,111.78
RFMSI SERIES TRUST 2007-S7	25-Jul-2037	6.000%	8,588,949.960	8,170,858.85	6,749,973.32
RFMSI SERIES TRUST 2007-S8	25-Sep-2037	6.000%	4,329,788.070	4,249,247.21	3,083,303.57
RFMSI SERIES TRUST 2007-SA1	25-Feb-2037	5.014%	739,424.780	737,058.80	576,222.79
RFMSI SERIES TRUST 2007-SA2	25-Apr-2037	3.503%	3,086,004.180	3,038,584.93	2,481,784.62
ROCKFORD TOWER CLO 2018-1	20-May-2031	4.084%	26,500,000.000	26,500,000.00	25,926,574.98
RPM 2021-2A A	25-Mar-2030	2.650%	44,738,179.490	44,738,179.49	39,219,226.22
RSFR 2020-1 PT	17-Feb-2025	4.213%	38,228,439.450	38,228,439.45	36,854,853.39
RSFR 2021-1 PT	19-Jun-2026	4.750%	71,791,508.260	71,791,508.26	66,889,440.49
SALT TR 2021-1	28-Feb-2033	2.675%	4,815,553.050	4,815,549.18	4,328,040.91
SALT TR 2021-1	28-Feb-2033	3.821%	8,794,259.600	8,794,149.68	7,873,439.06

SAPPHIRE AVIATION FIN 2020-1 A	15-Mar-2040	3.228%	38,526,968.980	38,526,379.54	30,533,200.82
SAPPHIRE AVIATION FIN 2020-1 B	15-Mar-2040	4.335%	16,832,409.170	16,831,745.97	11,252,128.88
SAT 2021-2 A	15-Aug-2030	1.250%	70,132,895.440	70,132,895.44	68,080,105.59
SAT 2021-2 R1	15-Aug-2030		500,000.000	30,970,584.20	14,530,977.00
SAT 2021-3 A	15-Nov-2030	1.500%	75,395,202.120	75,395,202.12	73,044,304.32
SAT 2021-3 R1	15-Nov-2030		950,000.000	57,969,252.03	33,373,036.40
SEB FUNDING LLC 2021	30-Jan-2052	4.969%	17,705,625.000	17,705,625.00	14,991,547.45
SECURITIZED ASSET REC 2006-NC3	25-Sep-2036	3.384%	3,701,212.770	2,174,548.80	1,430,021.66
SECURITIZED ASSET REC 2007-BR3	25-Apr-2037	3.154%	5,868,986.880	4,465,396.92	4,039,583.17
SECURITIZED ASSET REC 2007-BR3	25-Apr-2037	3.304%	5,736,017.870	4,410,004.30	3,939,577.95
SECURITIZED ASSET REC 2007-BR4	25-May-2037	3.284%	15,578,889.500	11,264,196.11	10,281,602.82
SEQUOIA MTG TRUST 2003-4	20-Jul-2033	3.693%	82,973.190	81,718.02	77,718.59
SERVICEMASTER FDG 2020 LLC	30-Jan-2051	3.337%	4,097,600.000	4,097,600.00	3,156,107.56
SG MTG SECS TR 2006-FRE1	25-Feb-2036	3.624%	2,519,843.920	1,993,691.91	1,499,875.61
SG MTG SECS TR 2006-FRE1	25-Feb-2036	3.424%	4,894,024.110	4,723,253.31	4,791,514.86
SHENTON AIRCRAFT 2015-1	15-Oct-2042	4.750%	21,832,507.130	21,638,714.47	18,897,039.22
SIERRA TIMESHARE FDG 2020-2	20-Jul-2037	3.510%	2,081,704.090	2,081,444.87	1,951,799.30
SIERRA TIMESHARE FDG 2020-2	20-Jul-2037	2.320%	3,730,973.520	3,729,987.85	3,518,467.72
SIERRA TIMESHARE REC FDG2021-2	20-Sep-2038	1.950%	3,403,705.140	3,403,699.63	3,130,493.81
SIERRA TIMESHARE REC FDG2021-2	20-Sep-2038	3.230%	4,084,446.170	4,083,715.83	3,768,198.12
SILVER AIR LSE INV LTD 2019-1	15-Jul-2044	3.967%	31,556,483.620	31,556,388.95	26,803,446.06
SLG OFFICE TRUST 2021-OVA	17-Jul-2041	2.851%	37,079,000.000	34,260,199.62	24,717,495.45
SLM PRIVATE ST LN TR 2006-A	15-Jun-2039	3.583%	5,801,143.130	5,672,430.26	5,456,333.04
SLM PRIVATE ST LN TR 2006-B	15-Dec-2039	3.563%	4,485,828.320	4,386,298.99	4,244,152.08
SMALT 2015-1 PC	25-Feb-2045	2.218%	201,561,217.130	178,907,318.42	172,842,250.85
SMR MORTGAGE TRUST 2022-IND	15-Feb-2039	10.345%	4,352,232.230	4,352,232.23	4,110,465.73
SOFI ALT TR 2021-A	15-Mar-2047	1.480%	47,851,550.250	47,999,691.68	43,634,440.98
SOFI ALT TR 2021-A	15-Mar-2047	1.480%	38,698,272.050	38,818,076.25	35,385,854.76
SOFI ALT TR CON LN PRG 2021-1	25-May-2030	9.724%	19,116,868.950	19,691,622.37	18,913,637.52
SOFI ALTERNATIVE TRUST 2021-B	15-Feb-2047	1.761%	22,336,341.720	22,414,371.20	20,462,054.61
SOFI ALTERNATIVE TRUST 2021-B	15-Feb-2047	1.761%	28,629,099.320	28,738,636.51	26,226,774.34
SOFI PRFSSNAL LN PRGRM 2017-E	26-Nov-2040	3.490%	20,000,000.000	19,882,616.00	19,028,944.00
SOFI PRFSSNAL LN PRGRM 2017-E	26-Nov-2040	4.160%	13,000,000.000	12,978,582.50	12,331,341.10
SOFI PRFSSNAL LN PRGRM 2018-A	25-Feb-2042	3.610%	22,800,000.000	22,785,075.12	21,600,626.52
SOFI PRFSSNAL LN PRGRM 2018-B	25-Aug-2047	3.830%	18,000,000.000	17,998,225.20	16,805,583.00
SOHO TRUST 2021-SOHO	12-Aug-2038	2.786%	2,985,000.000	2,874,408.74	2,270,127.72
SOLRR AIRCRAFT LTD 2021-1	15-Oct-2046	3.432%	1,161,878.020	1,161,860.02	997,858.02
SOUND PNT CLO IV-R LTD 2018-4R	18-Apr-2031	3.890%	50,000,000.000	50,000,000.00	48,770,000.00
SOUND PNT CLO IX 2015-9RRR	20-Jul-2032	3.920%	26,500,000.000	26,500,000.00	26,006,856.73
SOUND POINT CLO LTD 2020-27R	25-Oct-2034	3.963%	25,250,000.000	25,250,000.00	24,432,067.66
SOUND POINT CLO 2018-21	27-Oct-2031	3.946%	28,000,000.000	28,000,000.00	27,468,978.60
SOUND PT CLO XX LTD 2018-20	26-Jul-2031	4.716%	18,000,000.000	17,032,675.79	16,507,852.56
SOUNDVIEW HM LN 2007-NS1	25-Jan-2037	3.434%	11,154,167.780	11,690,090.25	10,802,672.07
SOUNDVIEW HM LN 2007-OPT1	25-Jun-2037	3.234%	3,528,723.710	3,095,995.80	2,536,956.50
SOUNDVIEW HM LN 2007-OPT3	25-Aug-2037	3.254%	6,350,953.860	6,085,902.39	5,542,410.75
SOUNDVIEW HM LN 2007-OPT4	25-Sep-2037	4.084%	19,422,712.320	17,804,201.32	14,666,804.83
SOUNDVIEW HM LN 2007-WMC1	25-Feb-2037	2.469%	43,453,083.050	39,623,748.85	38,131,805.46
SPECIALTY UNDRWR FIN 2006-BC2	25-Feb-2037	3.784%	3,975,416.880	2,589,536.26	1,646,991.36
SPECIALTY UNDRWR FIN 2007-AB1	25-Mar-2037	3.334%	14,162,252.650	11,218,170.27	8,946,440.87
SPRITE LTD 2021-1	15-Nov-2046	3.750%	24,030,240.000	23,847,941.78	20,341,598.16
SPRUCE HILL MTG LN TR 2020-SH1	28-Jan-2050	3.223%	9,826,000.000	9,825,930.24	9,426,368.72
SREIT COMM MTG TR 2021-MFP	15-Nov-2038	4.845%	5,300,000.000	5,268,971.15	4,958,207.24
SREIT COMM MTG TR 2021-MFP2	17-Nov-2036	6.734%	32,600,000.000	32,475,970.04	30,183,466.32
SREIT TR 2021-IND	15-Oct-2038	5.353%	1,629,000.000	1,612,587.50	1,474,364.89
SREIT TR 2021-IND	15-Oct-2038	6.084%	56,592,000.000	55,982,311.75	49,976,966.78

STACK INFRA ISSUER 2020-1 LLC	25-Aug-2045	1.893%	5,750,000.000	5,750,000.00	5,112,250.83
STAR 2021-5 M1	25-Sep-2066	3.252%	9,103,000.000	9,102,997.27	6,253,758.27
STARM MTG LN TR 2007-2	25-Apr-2037	2.275%	3,970,055.780	3,918,149.53	1,957,677.78
STARM MTG LN TR 2007-3	25-Jun-2037	3.099%	1,501,056.020	1,486,744.43	1,057,479.56
START LTD 2018-1	15-May-2043	4.089%	19,219,020.430	19,041,434.71	15,556,874.53
STARWOOD MTD RES TR 2021-1	25-May-2065	4.521%	6,329,000.000	6,425,942.87	5,800,710.78
STARWOOD MTG RES TR 2021-2	25-May-2065	3.000%	7,110,000.000	7,070,006.25	5,613,413.26
STARWOOD MTG RES TR 2021-2	25-May-2065	2.750%	5,000,000.000	5,000,000.00	4,144,140.00
STEELE CREEK CLO 2016-1R LTD A	16-Jun-2031	4.413%	34,000,000.000	34,000,000.00	33,251,084.72
STEELE CREEK CLO LTD 2014-1R A	21-Apr-2031	3.802%	15,523,953.910	15,423,048.21	15,266,395.52
STEELE CREEK CLO LTD 2019-1R B	15-Apr-2032	4.312%	10,000,000.000	10,000,000.00	9,596,918.10
STRU JPM-4565 DUS	30-Nov-2052	4.330%	139,849,000.000	137,095,722.81	135,828,341.25
STRU MS-6319 PT	17-Oct-2052	3.890%	24,125,000.000	24,434,101.56	22,315,625.00
STRUCTURED ADJ RATE 2005-22	25-Dec-2035	3.257%	1,411,515.720	1,396,843.61	1,270,234.15
STRUCTURED ADJ RATE 2006-1	25-Feb-2036	3.630%	7,459,479.980	6,366,179.38	4,792,947.13
STRUCTURED ADJ RATE 2006-12	25-Jan-2037	3.788%	2,440,557.570	2,371,171.77	1,963,138.14
STRUCTURED ADJ RATE 2006-8	25-Sep-2036	3.940%	1,968,728.300	1,939,197.38	1,808,715.77
STRUCTURED ADJ RATE 2007-7	25-Aug-2037	3.684%	7,733,174.240	7,539,439.77	6,669,755.29
STRUCTURED ASSET ADJ 2004-12 8	25-Sep-2034	3.778%	99,413.650	98,946.47	99,030.65
STRUCTURED ASSET INV 2006-3	25-Jun-2036	3.244%	76,562,357.760	66,843,411.34	51,013,904.76
STRUCTURED ASSET INV 2006-4	25-Jul-2036	3.257%	8,566,201.210	6,904,201.41	5,589,207.29
STRUCTURED ASSET INV 2006-4	25-Jul-2036	3.394%	20,800,000.000	11,338,849.02	7,540,802.88
STRUCTURED ASSET MTG 2006-AR3	25-Apr-2036	3.484%	9,275,142.740	8,933,392.36	7,737,306.45
STRUCTURED ASSET SEC 2007-MLN1	25-Jan-2037	3.324%	13,965,219.260	11,477,168.43	9,710,117.50
STRUCTURED ASSET SECS 2002-BC7	25-Oct-2032	4.284%	5,515,071.450	5,243,767.45	4,315,811.99
STRUCTURED ASSET SECS 2003-24A	25-Jul-2033	3.760%	855,384.410	842,198.05	841,868.14
STRUCTURED ASSET SECS 2005-5 3	25-Apr-2035	6.000%	8,693,871.760	8,220,843.83	5,105,690.06
STRUCTURED ASSET SECS 2006-BC4	25-Dec-2036	3.404%	70,387,613.180	60,957,526.28	43,607,069.06
STRUCTURED ASSET SECS 2006-BC4	25-Dec-2036	3.424%	14,457,761.400	13,807,300.52	14,076,391.68
STRUCTURED ASSET SECS 2007-4 1	28-Mar-2045	3.166%	55,442,582.980	12,796,579.77	3,088,151.87
STRUCTURED ASSET SECS 2007-BC4	25-Nov-2037	3.584%	20,127,500.000	19,042,268.33	16,273,109.92
STRUCTURED ASSET SECS 2007-RF1	25-Mar-2037	3.274%	16,397,442.540	15,463,646.10	13,517,523.63
SUNBIRD ENGENE FIN LTD 2020-1 A	15-Feb-2045	3.671%	39,869,707.110	39,868,096.38	32,047,150.97
SUNNOVA HELIOS II ISS 2018-1 A	20-Jul-2048	4.870%	12,811,889.270	12,809,157.79	11,691,877.75
SUNNOVA HELIOS III ISS 2019-A	20-Jun-2046	3.750%	12,796,629.910	12,793,025.10	11,309,264.82
SUNNOVA HLS VII ISR LLC 2021-C	20-Oct-2048	2.330%	13,436,504.830	13,432,899.81	11,262,393.70
SUNNOVA SOL II ISSUER 2020-2 A	01-Nov-2055	2.730%	30,010,579.730	30,002,326.83	23,714,582.18
SUNTRUST ALT LN TR 2005-1F	25-Dec-2035	5.750%	240,332.610	236,171.66	211,621.23
SUNTRUST ALT LN TR 2006-1F	25-Apr-2036	6.000%	455,214.330	437,997.14	267,382.20
TACO BELL FUNDING LLC 2021-1 A	25-Aug-2051	1.946%	5,260,250.000	5,260,250.00	4,410,731.20
TACO BELL FUNDING LLC 2021-1 A	25-Aug-2051	2.542%	7,493,375.000	7,493,375.00	5,708,118.87
TAILWIND 2019-1 LTD	15-Dec-2044	3.967%	10,954,291.350	10,954,246.44	8,810,394.13
TAL ADVANTAGE VII 2020-1	20-Sep-2045	2.050%	15,800,000.000	15,793,695.80	13,862,324.34
TAL ADVANTAGE VII 2020-1	20-Sep-2045	3.290%	3,357,500.000	3,356,752.67	2,977,906.42
TENNESSEE VALLEY AUTH FED BE S	15-Sep-2065	4.250%	54,900,000.000	59,925,303.91	48,915,935.69
TERWIN MTG TR 2006-7	25-Aug-2037	3.624%	11,222,746.050	7,942,939.89	5,480,709.96
TEXTAINER MARINE CONTAINERS	20-Aug-2046	1.940%	23,746,666.670	23,742,570.37	19,626,921.59
TEXTAINER MARINE VII 2020-1	20-Aug-2045	2.730%	10,065,016.040	10,063,311.03	9,097,785.11
TEXTAINER MARINE VII 2020-2	20-Sep-2045	3.340%	2,861,685.700	2,861,364.61	2,492,955.21
TEXTAINER MARINE VII 2020-2	20-Sep-2045	2.100%	8,690,680.950	8,688,093.73	7,487,614.34
THARALDSON PORT TR 2018-THPT E	13-Nov-2034	6.123%	7,562,909.320	7,534,548.42	7,114,038.55
THL CR WIND RIVER CLO 2013-2R	18-Oct-2030	4.740%	4,000,000.000	3,768,321.05	3,786,377.60
THL CR WIND RIVER CLO 2014-2R	15-Jan-2031	3.652%	40,000,000.000	40,000,000.00	39,182,094.40
THORNBURG MTG TR 2003-6	25-Dec-2033	4.084%	167,016.640	165,628.97	159,960.65
THORNBURG MTG TR 2004-4	25-Dec-2044	1.878%	3,189,882.910	2,986,527.90	2,804,111.87



THORNBURG MTG TR 2007-1	25-Mar-2037	6.100%	1,629,817.410	1,598,802.71	1,432,247.68
THORNBURG MTG TR 2007-1	25-Mar-2037	6.100%	4,634,055.440	4,505,517.20	4,233,663.32
TOORAK MTG CORP 2021-1	25-Jun-2024	2.240%	30,000,000.000	29,999,967.00	28,589,130.00
TOORAK MTG TR 2020-1	25-Mar-2023	3.228%	4,100,000.000	4,100,000.00	4,022,456.29
TRICON AMER HOMES TR 2019-SFR1	18-Mar-2038	3.397%	5,000,000.000	4,999,776.25	4,512,583.00
TRICON AMERICN HM TR 2020-SFR1	17-Jul-2038	2.550%	8,900,000.000	8,899,762.90	7,652,567.10
TRICON AMERICN HM TR 2020-SFR1	19-Jul-2038	3.540%	1,600,000.000	1,599,980.54	1,416,423.04
TRICON RES 2021-SFR1	19-Jul-2038	3.692%	11,300,000.000	11,299,878.30	9,706,877.41
TRICON RES 2021-SFR1	19-Jul-2038	2.344%	13,250,000.000	13,249,858.89	11,471,484.30
TRICON RES 2021-SFR1	19-Jul-2038	2.894%	10,000,000.000	9,999,901.80	8,517,373.00
TRICON RES 2021-SFR1	19-Jul-2038	2.244%	16,000,000.000	15,999,910.40	14,009,592.00
TRICON RES 2021-SFR1	19-Jul-2038	2.594%	5,250,000.000	5,249,914.90	4,526,748.45
TRIMARAN CAVU LTD 2021-3	18-Jan-2035	3.950%	20,000,000.000	20,000,000.00	19,430,755.40
TRTX ISSUER LTD 2019-FL3	17-Oct-2034	4.486%	31,066,000.000	31,066,000.00	30,891,409.08
TRTX ISSUER LTD 2019-FL3	17-Oct-2034	4.186%	530,727.670	518,454.59	531,523.76
TRTX ISSUER LTD 2021-FL4	17-Mar-2038	4.139%	12,261,000.000	12,261,000.00	12,035,900.30
TTAN 2021-MHC	15-Mar-2038	5.718%	24,850,896.750	24,850,896.75	22,879,649.07
TVC MTG TR 2020-RTL1	25-Sep-2024	3.474%	8,222,548.190	8,222,414.16	8,199,263.58
UBS COML MTG TR 2017-C1	17-Jun-2050	1.689%	84,548,602.450	8,056,811.32	4,524,517.00
UBS COML MTG TR 2017-C1	17-Jun-2050	4.440%	8,000,000.000	7,623,437.50	6,739,106.40
UBS COML MTG TR 2017-C2	17-Aug-2050	4.295%	1,154,000.000	1,194,947.98	992,280.75
UBS COML MTG TR 2017-C3	17-Aug-2050	4.092%	6,857,000.000	7,408,799.98	5,832,199.41
UBS COML MTG TR 2017-C4	17-Oct-2050	4.239%	3,561,000.000	3,733,733.78	3,175,239.01
UBS COML MTG TR 2017-C6	16-Dec-2050	4.701%	2,886,000.000	2,892,405.45	2,549,791.97
UBS COML MTG TR 2018-C9	17-Mar-2051	5.051%	1,500,000.000	1,499,765.63	1,309,010.25
UBS COML MTG TR 2018-C9	17-Mar-2051	1.094%	40,556,454.760	2,535,225.44	1,590,072.59
UBS COMM MTG TR 2019-C17	18-Oct-2052	3.203%	8,350,000.000	8,710,611.27	7,047,020.08
UBS COMMERCIAL MTG TR 2019-C18	17-Dec-2052	3.378%	14,858,000.000	15,232,779.50	12,634,274.46
UBS COMMERCIAL MTG TR 2019-C18	17-Dec-2052	3.681%	9,705,000.000	9,950,299.00	8,153,030.75
UBSCM 2017-C3 XA	17-Aug-2050	1.268%	10,746,728.100	782,319.89	379,032.80
UMCPT 2021-PT1 A	15-Aug-2027	25.354%	7,800,030.360	8,051,837.16	6,736,870.62
UMPT 2021-PT1 A	15-Apr-2027	8.123%	11,238,262.120	11,238,262.12	10,957,035.85
UMPT 2021-PT3 A	15-Jun-2027	12.392%	9,233,167.470	9,277,065.48	8,940,272.93
UMPT 2021-PT4 A	15-Aug-2027	11.226%	5,227,339.110	5,238,479.27	5,013,279.57
UMPT 2021-PT5 A	15-Oct-2027	15.732%	15,762,667.240	15,964,686.16	15,367,229.21
UNITED STATES TREAS BDS	15-Aug-2052	3.000%	1,370,000,000.000	1,340,206,801.57	1,182,695,312.50
UNITED STATES TREAS BDS	15-May-2051	2.375%	1,500,000,000.000	1,481,825,705.32	1,122,890,625.00
UNITED STATES TREAS NTS	15-Aug-2032	2.750%	710,000,000.000	662,795,137.98	649,317,187.50
UNITY-PEACE PARK CLO LTD 2022-	20-Apr-2035	3.096%	15,000,000.000	15,000,000.00	14,360,609.85
UPGRADE MSTR TR 19-ST2	15-Sep-2025	3.900%	710,645.430	710,645.43	707,343.77
UPSTART PASS-THRU TR 2020-ST5	20-Dec-2026	3.000%	9,537,877.530	9,537,877.53	9,131,837.68
UPSTART PASS-THRU TR 2021-ST1	20-Feb-2027	2.750%	7,855,564.250	7,855,564.25	7,498,506.07
UPSTART SEC TR 2020-2	20-Nov-2030	2.309%	4,605,935.790	4,605,927.05	4,458,485.51
UPSTART SECURITIZ TR 2021-3	20-Jul-2031	3.280%	7,500,000.000	7,499,836.50	6,449,551.50
UPSTART SECURITIZ TR 2021-3	20-Jul-2031	0.830%	7,829,483.820	7,828,945.95	7,580,538.34
UPSTART SECURITIZ TR 2021-3	20-Jul-2031	1.660%	10,000,000.000	9,997,603.00	9,216,141.00
VANTAGE DATA CENTERS 2020-2	15-Sep-2045	1.992%	32,425,000.000	32,425,000.00	27,069,067.68
VAULT DI ISSUER LLC 2021-1	15-Jul-2046	2.804%	54,400,000.000	54,400,000.00	46,659,581.76
VCAT 2021-NPL6 LLC	25-Sep-2051	1.917%	16,553,029.650	16,553,029.65	15,465,523.74
VCAT LLC 2021-NPL3	25-May-2051	1.743%	5,276,984.650	5,276,927.65	4,862,599.93
VCAT LLC 2021-NPL4	25-Aug-2051	1.868%	25,059,463.940	25,059,463.94	23,142,612.92
VCAT LLC 2021-NPL5	25-Aug-2051	1.868%	38,688,953.080	38,688,953.08	35,409,286.66
VELOCITY COM CAP LN TR 2018-2	25-Oct-2048	4.050%	11,723,870.160	11,722,251.10	11,364,589.81
VELOCITY COML CAP LN TR 2017-2	25-Nov-2047	3.070%	9,513,657.610	9,511,396.22	8,983,418.66
VELOCITY COMM CAP TR 2019-1	25-Mar-2049	3.760%	31,369,684.750	31,362,491.69	30,218,891.00

VELOCITY COMM CAP TR 2019-1	25-Mar-2049	4.610%	3,015,167.230	3,074,465.40	2,643,899.44
VELOCITY COMM CAP TR 2019-2	25-Jul-2049	3.130%	11,744,357.090	11,743,250.76	11,262,488.47
VELOCITY COMM CAP TR 2019-2	25-Jul-2049	3.260%	4,281,104.900	4,280,854.46	3,952,438.06
VELOCITY COMM CAP TR 2020-1	25-Feb-2050	3.540%	2,544,549.380	2,544,234.37	2,154,864.62
VERSUS SECRTZN TR 2021-4	25-Jul-2066	3.806%	2,300,000.000	2,299,996.55	1,400,686.20
VERSUS SECRTZN TR 2021-4	25-Jul-2066	3.052%	4,588,000.000	4,587,938.98	2,890,204.18
VERSUS SECRTZN TR 2021-4	25-Jul-2066	2.195%	2,500,000.000	2,499,917.50	1,630,636.50
VERUS SEC TRUST 2021-3	25-Jun-2066	2.397%	6,100,000.000	6,099,927.41	4,331,861.93
VERUS SECURITIZATION TR 2021-5	25-Sep-2066	3.037%	6,651,000.000	6,652,995.14	4,424,924.27
VERUS SECURITIZATION TR 2021-5	25-Sep-2066	2.331%	9,255,000.000	9,255,834.06	6,283,672.07
VIBRANT CLO 10 LTD	20-Oct-2031	3.910%	75,000,000.000	75,000,000.00	73,735,755.75
VIVINT SOLAR FIN V 2018-1	30-Apr-2048	4.730%	17,440,115.210	17,434,493.56	15,461,003.96
VOLT C LLC 2021-NPL9	25-May-2051	1.992%	2,305,421.090	2,284,167.98	2,111,613.56
VOLT 2021-NPL5	27-Mar-2051	2.116%	9,802,989.190	9,802,989.19	9,037,128.70
VOLT CV LLC 2021-CF2	27-Nov-2051	2.487%	13,846,415.410	13,846,415.41	12,735,932.89
VOLT LLC 2021-CF1	25-Aug-2051	1.992%	17,866,856.630	17,866,856.63	16,696,577.52
VOLT XCII LLC 2021-NPL1	27-Feb-2051	1.893%	26,370,352.370	26,370,352.37	24,069,528.58
VOLT XCIII LLC 2021-NPL2	27-Feb-2051	1.893%	8,145,158.720	8,068,797.86	7,599,139.86
VOLT XCIV LLC 2021-NPL3	27-Feb-2051	2.240%	68,892,838.270	68,892,838.27	64,210,212.72
VOLT XCVII LLC 2021-NPL6	25-Apr-2051	2.240%	29,895,738.130	29,895,738.13	27,389,901.28
VR FDG LLC 2020-1	15-Nov-2050	2.790%	17,866,184.470	16,787,588.61	15,656,205.34
WAMU ABC TRUST 2007-HE1	25-Jan-2037	3.194%	8,147,753.410	6,384,698.26	4,121,899.56
WAMU ABC TRUST 2007-HE4	25-Jul-2047	3.254%	15,238,271.130	13,082,297.11	11,396,859.93
WAMU MTG CERT 2005-1	25-Mar-2035	6.000%	3,944,166.160	3,806,291.45	3,242,093.93
WAMU MTG CERT 2005-4	25-Jun-2035	5.500%	1,085,533.130	1,072,109.34	942,813.20
WAMU MTG CERT 2005-5	25-Jul-2035	3.684%	1,412,287.200	1,368,284.39	1,288,304.77
WAMU MTG CERT 2005-5	25-Jul-2035	16.676%	436,127.320	457,610.59	384,109.37
WAMU MTG CERT 2005-6	25-Aug-2035	5.500%	327,361.560	317,745.30	276,249.94
WAMU MTG CERT 2005-7	25-Aug-2035	6.500%	2,350,668.310	2,249,132.87	1,866,539.24
WAMU MTG CERT 2005-7	25-Aug-2035	16.126%	394,061.960	480,018.61	347,718.42
WAMU MTG CERT 2005-7	25-Aug-2035	4.534%	4,334,680.730	4,225,791.07	4,170,250.69
WAMU MTG CERT 2005-8	25-Oct-2035	5.500%	5,445,038.280	5,227,236.75	5,012,801.34
WAMU MTG CERT 2005-9	25-Nov-2035	5.500%	1,265,988.500	224,928.62	225,945.78
WAMU MTG CERT 2005-9	25-Nov-2035	5.500%	4,657,766.720	4,600,454.09	4,124,850.20
WAMU MTG CERT 2005-AR19	25-Dec-2045	4.134%	4,896,411.390	4,512,475.95	4,202,370.05
WAMU MTG CERT 2006-AR10	25-Sep-2036	3.719%	6,373,931.990	6,214,741.52	5,917,984.24
WAMU MTG CERT 2006-AR15	25-Nov-2046	1.944%	6,513,893.360	6,173,606.27	5,684,037.68
WAMU MTG CERT 2006-AR5	25-Jun-2046	2.084%	3,438,136.990	3,339,290.56	3,140,638.43
WAMU MTG CERT 2006-AR6	25-Aug-2036	3.562%	488,444.450	479,214.23	422,980.93
WAMU MTG CERT 2007-HY3	25-Aug-2036	3.268%	5,116,186.130	5,030,463.42	4,750,538.96
WAMU MTG CERT 2007-HY5	25-May-2037	2.978%	7,991,516.110	7,682,707.10	7,055,421.08
WAMU PTC WMALT 2006-1	25-Feb-2036	7.000%	4,445,714.660	4,318,476.43	3,352,887.31
WAMU PTC WMALT 2006-1	25-Feb-2036	5.750%	898,922.950	886,931.99	803,354.23
WAMU PTC WMALT 2006-1	25-Feb-2036	5.750%	763,675.530	745,073.80	682,816.50
WAMU PTC WMALT 2006-1	25-Feb-2036	5.750%	1,776,373.110	1,728,581.19	1,545,402.68
WAMU PTC WMALT 2006-3	25-Apr-2036	6.000%	2,117,976.820	2,056,609.42	1,796,067.43
WAMU PTC WMALT 2006-5	25-Jul-2036	6.000%	4,841,815.360	4,603,879.93	3,463,932.03
WAMU PTC WMALT 2006-5	25-Jul-2036	6.949%	5,589,378.520	5,259,820.64	1,475,178.96
WAMU PTC WMALT 2006-5	25-Jul-2036	6.721%	13,412,651.360	9,317,886.15	3,542,409.99
WAMU PTC WMALT 2006-5	25-Jul-2036	6.000%	2,665,580.150	2,534,588.80	1,907,009.62
WAMU PTC WMALT 2006-5	25-Jul-2036	5.750%	1,214,522.510	1,180,910.29	910,213.94
WAMU PTC WMALT 2006-8	25-Oct-2036	6.500%	7,992,571.600	6,051,585.72	3,050,214.69
WAMU PTC WMALT 2006-9	25-Oct-2036	6.430%	2,915,097.700	2,862,657.30	930,349.64
WAMU PTC WMALT 2006-AR10	25-Dec-2036	3.284%	4,005,188.070	3,433,666.57	2,253,994.48
WAMU PTC WMALT 2006-AR4	25-May-2046	2.054%	5,993,077.160	5,509,365.13	4,534,115.26

WAMU PTC WMALT 2006-AR5	25-Jun-2046	2.094%	5,129,197.260	4,716,960.30	4,102,761.28
WAMU PTC WMALT 2007-2	25-Feb-2037	6.000%	7,652,666.460	7,369,499.42	6,222,200.20
WAMU PTC WMALT 2007-3	25-Apr-2037	6.000%	2,547,627.740	2,499,874.41	2,187,398.02
WAMU PTC WMALT 2007-3	25-Apr-2037	6.000%	3,510,355.770	3,441,437.36	3,013,768.91
WAMU PTC WMALT 2007-4	25-Jun-2037	5.500%	2,435,070.470	2,391,558.29	2,201,650.95
WAMU PTC WMALT 2007-5	25-Jun-2037	20.976%	174,478.210	181,877.71	208,925.72
WAMU PTC WMALT 2007-5	25-Jun-2037	6.000%	4,361,955.370	4,196,456.60	4,184,165.56
WAMU PTC WMALT 2007-OC1	25-May-2037	3.204%	5,994,332.380	5,744,846.22	5,425,198.69
WAMU WMABS 2006-HE2	25-May-2036	3.564%	1,287,143.350	1,159,479.57	1,030,568.44
WAMU WMABS 2007-HE2	25-Feb-2037	3.304%	19,663,395.710	9,912,651.18	7,170,463.71
WATERFALL COML MTG 2015-SBC5 A	14-Jan-2026	4.104%	16,400,546.360	16,357,623.57	15,513,219.40
WELL FARGO COM MTG TR 2014-C19	15-Mar-2047	1.131%	125,244,928.470	8,258,124.49	1,098,498.22
WELLFLEET CLO LTD 2018-2	20-Oct-2031	3.910%	46,000,000.000	45,940,200.00	45,193,127.80
WELLS FAR COM MRT TR 2021-C61	18-Nov-2054	1.501%	174,605,544.340	16,437,884.54	13,493,324.40
WELLS FARGO ALT LN 2007-PA1	25-Mar-2037	6.000%	549,871.200	538,689.39	471,728.56
WELLS FARGO ALT LN 2007-PA1	25-Mar-2037	6.000%	2,081,709.160	2,042,514.08	1,785,875.81
WELLS FARGO ALT LN 2007-PA1	25-Mar-2037	6.000%	3,411,817.010	3,352,397.70	2,926,960.97
WELLS FARGO ALT LN 2007-PA1	25-Mar-2037	6.000%	2,414,363.130	2,382,554.61	2,071,256.05
WELLS FARGO ALT LN 2007-PA2	25-Jun-2037	3.566%	3,611,913.830	556,106.60	202,991.00
WELLS FARGO ALT LN 2007-PA2	25-Jun-2037	3.434%	2,451,822.250	2,345,867.44	2,183,087.33
WELLS FARGO ALT LN 2007-PA2	25-Jun-2037	6.000%	13,768,686.940	13,610,610.85	12,120,149.66
WELLS FARGO ALT LN 2007-PA3	25-Jul-2037	5.750%	274,437.470	270,583.06	228,580.29
WELLS FARGO ALT LN 2007-PA3	25-Jul-2037	6.000%	4,666,985.140	4,469,710.36	4,050,725.15
WELLS FARGO ALT LN 2007-PA3	25-Jul-2037	6.250%	3,285,618.680	3,257,429.37	2,801,423.63
WELLS FARGO ALT LN 2007-PA3	25-Jul-2037	6.000%	1,854,223.130	1,846,570.41	1,609,379.08
WELLS FARGO ALT LN 2007-PA5	25-Nov-2037	6.250%	26,282,864.880	26,117,544.11	22,840,674.29
WELLS FARGO ALT LN 2007-PA6	28-Dec-2037	3.864%	5,124,380.320	5,008,862.35	4,787,112.06
WELLS FARGO CO MTG TR 2017-C39	16-Sep-2050	1.253%	189,719,944.040	13,379,388.60	7,350,832.04
WELLS FARGO CO MTG TR 2017-C41	17-Nov-2050	4.640%	8,014,000.000	8,234,406.44	6,809,048.62
WELLS FARGO CO TR 2017-C42	16-Dec-2050	1.014%	49,169,480.170	2,881,793.85	1,756,840.28
WELLS FARGO CO TR 2017-C42	16-Dec-2050	4.297%	1,904,000.000	1,929,270.95	1,646,883.27
WELLS FARGO CO TR 2018-C43	17-Mar-2051	0.754%	145,534,120.570	7,263,061.94	3,707,146.99
WELLS FARGO COM MTG 2019-C50 X	17-May-2052	1.598%	128,253,036.480	12,886,729.60	8,410,064.61
WELLS FARGO COM MTG 2019-C51 B	17-Jun-2052	3.836%	3,193,000.000	3,271,933.01	2,733,173.20
WELLS FARGO COM MTG 2019-C51 X	17-Jun-2052	1.479%	48,406,715.120	4,462,305.23	2,930,164.96
WELLS FARGO COM MTG 2019-C52 A	16-Aug-2052	3.143%	24,972,000.000	25,573,613.71	20,814,631.47
WELLS FARGO COM MTG 2019-C52 X	15-Aug-2052	1.751%	77,530,287.200	8,330,514.04	5,705,322.03
WELLS FARGO COM MTG 2019-C53 C	18-Oct-2052	3.577%	5,000,000.000	5,090,467.42	3,971,259.00
WELLS FARGO COM MTG 2019-C54 X	17-Dec-2052	0.960%	142,290,736.910	8,442,775.43	6,227,240.27
WELLS FARGO COM MTG 2020-C55 A	18-Feb-2053	2.937%	28,088,000.000	28,806,914.76	22,939,851.60
WELLS FARGO COM MTG 2020-C55 X	18-Feb-2053	0.946%	52,886,315.000	3,355,765.08	2,524,411.90
WELLS FARGO COM MTG TR 2015-P2	17-Dec-2048	1.088%	85,630,660.290	5,384,371.58	2,083,060.01
WELLS FARGO COML MTG 2020-C56	17-Jun-2053	1.527%	161,346,663.950	14,158,965.37	11,115,284.62
WELLS FARGO COML MTG 2020-C58	17-Jul-2053	1.995%	96,525,500.350	12,590,015.96	9,772,367.14
WELLS FARGO COML TR 2014-LC18	17-Dec-2047	3.959%	4,346,710.000	4,417,148.41	4,092,008.01
WELLS FARGO COML TR 2015-C26 C	18-Feb-2048	4.071%	11,460,000.000	11,459,346.78	10,508,747.80
WELLS FARGO COML TR 2015-C26 X	18-Feb-2048	1.341%	353,508,606.270	26,591,323.66	7,848,598.08
WELLS FARGO COML TR 2015-C27 C	18-Feb-2048	3.894%	3,187,500.000	3,017,259.51	2,813,415.00
WELLS FARGO COML TR 2015-C27 X	18-Feb-2048	0.987%	189,117,015.480	11,591,188.27	2,990,356.07
WELLS FARGO COML TR 2015-C31 C	15-Nov-2048	4.750%	9,701,000.000	9,269,703.24	8,832,444.25
WELLS FARGO COML TR 2015-C31 X	15-Nov-2048	1.109%	120,753,082.920	7,385,955.65	2,822,627.46
WELLS FARGO COML TR 2015-LC20	15-Apr-2050	1.434%	225,247,351.850	16,748,244.00	5,109,037.91
WELLS FARGO COML TR 2015-LC22	15-Sep-2058	4.708%	3,000,000.000	2,875,425.00	2,789,639.70
WELLS FARGO COML TR 2015-NXS2	17-Jul-2058	4.423%	8,438,000.000	9,034,140.49	7,755,936.21
WELLS FARGO COML TR 2016-C32 C	17-Jan-2059	4.884%	10,085,000.000	9,273,629.38	9,292,917.04

WELLS FARGO COML TR 2016-C34 B	17-Jun-2049	4.089%	4,250,000.000	4,381,799.53	3,800,993.45
WELLS FARGO COML TR 2016-C34 C	17-Jun-2049	5.236%	5,888,000.000	5,822,431.23	5,165,549.47
WELLS FARGO COML TR 2016-C35 B	17-Jul-2048	3.438%	2,390,000.000	2,461,166.92	2,123,457.88
WELLS FARGO COML TR 2016-C37 C	17-Dec-2049	4.638%	10,988,000.000	11,825,922.42	9,774,972.05
WELLS FARGO COML TR 2016-LC24	18-Oct-2049	4.614%	5,890,000.000	6,108,501.78	5,256,197.72
WELLS FARGO COML TR 2016-NXS6	18-Nov-2049	4.531%	2,155,000.000	2,124,779.49	1,926,170.25
WELLS FARGO COML TR 2016-NXS6	18-Nov-2049	1.728%	100,830,850.650	10,121,474.01	4,629,134.27
WELLS FARGO COML TR 2017-RC1 C	16-Jan-2060	4.591%	1,758,000.000	1,916,096.45	1,565,746.00
WELLS FARGO MBS 2006-AR12	25-Sep-2036	4.043%	1,777,039.020	1,752,202.42	1,630,530.50
WELLS FARGO MBS 2006-AR13	25-Sep-2036	4.166%	906,533.480	893,836.65	860,858.43
WELLS FARGO MBS 2006-AR4	25-Apr-2036	2.873%	924,343.330	922,186.67	878,013.02
WELLS FARGO MBS 2007-7	25-Jun-2037	6.000%	833,321.260	832,570.29	709,549.39
WELLS FARGO MBS 2007-7	25-Jun-2037	6.000%	1,366,254.050	1,359,211.38	1,163,354.26
WELLS FARGO MBS 2007-7	25-Jun-2037	6.000%	774,241.040	772,142.82	659,259.97
WELLS FARGO MBS 2007-7	25-Jun-2037	5.750%	95,020.290	94,708.50	80,222.50
WELLS FARGO MBS 2007-7	25-Jun-2037	6.000%	3,076,703.520	3,067,899.25	2,619,788.13
WELLS FARGO MBS 2007-7	25-Jun-2037	3.584%	283,399.360	281,084.74	233,426.81
WELLS FARGO MBS 2007-7	25-Jun-2037	20.496%	147,864.010	151,538.76	164,467.25
WELLS FARGO MBS 2007-7	25-Jun-2037	3.584%	327,772.690	325,094.72	269,975.68
WELLS FARGO MBS 2007-AR9	25-Dec-2037	3.155%	11,978,935.680	11,932,342.35	10,821,875.91
WELLS FARGO MTG TR 2021-SAVE C	15-Feb-2040	4.618%	2,022,573.580	2,022,573.58	1,893,834.14
WELLS FARGO MTG TR 2021-SAVE D	15-Feb-2040	5.318%	659,040.830	659,040.83	611,692.70
WELLS FARGO MTG TR 2021-SAVE E	15-Feb-2040	6.468%	1,658,964.850	1,669,817.43	1,537,528.62
WENDYS FDG LLC 2019-1	15-Jun-2049	4.080%	19,162,500.000	19,162,500.00	16,941,255.82
WFRBS COML MTG TR 2013-C18	17-Dec-2046	0.936%	91,139,451.210	4,754,393.76	637,438.44
WFRBS COML MTG TR 2014-C21	16-Aug-2047	4.213%	10,000,000.000	10,328,420.13	9,414,593.00
WFRBS COML MTG TR 2014-C21	16-Aug-2047	4.234%	3,147,000.000	3,176,159.53	2,873,728.37
WFRBS COML MTG TR 2014-C25	18-Nov-2047	0.938%	162,252,982.270	8,119,946.67	2,201,269.99
WILLIS ENGINE STRUC TR 2020-A	15-Mar-2045	3.228%	45,533,207.910	45,532,565.94	34,773,528.75
WINGSTOP FUNDING LLC 2020-1	05-Dec-2050	2.841%	10,421,250.000	10,421,250.00	8,898,975.29
WOODS 2018-11BA A1 MT	19-Apr-2031	3.838%	25,860,959.190	25,860,959.19	25,371,553.21
ZEPHYRUS CAP AVI PAR 2018-1	15-Oct-2038	4.605%	10,739,856.260	10,290,716.46	9,211,370.66
FIRST AMERN FDS INC	01-Feb-2030	2.793%	158,879,136.350	158,879,136.35	158,879,136.35
JPMORGAN TR II	01-Jan-2040	2.726%	158,640,969.370	158,640,969.37	158,640,969.37
MORGAN STANLEY INSTL LIQUIDITY	31-Dec-2031	2.811%	158,640,969.370	158,640,969.37	158,640,969.37
US 10yr Ultra Fut Dec22	UXYZ2 Comdty		1,909.000	0.00	3,168,489.94
US ULTRA BOND CBT Dec22	WNZ2 Comdty		3,240.000	0.00	(2,524,464.06)

The values reflected in this report are the portfolio's underlying holdings market values, and not the aggregate portfolio net market value.

Fund holdings and sector allocations are subject to change and not a recommendation to buy or sell any security.

**Mutual fund investing involves risk; Principal loss is possible.**

The fund's investment objectives, risks, charges and expenses must be considered carefully before investing. The statutory and summary prospectus contains this and other important information about the investment company, and it may be obtained by calling (877) 354-6311/(877) DLINE11, or visiting [www.doublelinefunds.com](http://www.doublelinefunds.com). Read it carefully before investing.

The DoubleLine Funds are distributed by Quasar Distributors, LLC.