

DoubleLine Total Return Bond Fund

Schedule of Investments

September 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 5.5%				
3,596,243	AASET Ltd., Series 2018-1A-B	5.44% (a)(d)	01/16/2038	2,082,512
14,029,153	AASET Ltd., Series 2020-1A-A	3.35% (a)	01/16/2040	11,117,697
12,950,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	11,062,835
11,550,000	Aligned Data Centers Issuer LLC, Series 2021-1A-B	2.48% (a)	08/15/2046	9,651,755
3,076,894	Aqua Finance Trust, Series 2017-A-A	3.72% (a)	11/15/2035	3,037,448
21,392,500	Bojangles Issuer LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	19,171,700
5,570,808	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	5,138,407
9,887,500	Cajun Global LLC, Series 2021-1-A2	3.93% (a)	11/20/2051	8,445,364
14,458,600	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	12,645,347
15,000,000	CANON, Series 2021-0001	3.50% (d)	11/05/2023	14,850,000
20,598,336	Carbon Level Mitigation Trust, Series 2021-3-CERT	2.04% (a)(c)	09/08/2051	16,084,231
14,004,602	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	12,744,678
16,018,559	Castlelake Aircraft Structured Trust, Series 2017-1R-A	2.74% (a)	08/15/2041	14,091,606
13,842,500	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	12,044,640
33,832,732	CLMTE	0.23% (a)	11/21/2052	24,636,860
12,123,263	Coinstar Funding LLC, Series 2017-1A-A2	5.22% (a)	04/25/2047	11,335,024
2,869,025	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% (a)	05/25/2040	2,700,614
45,614,487	Consumer Receivables Asset Investment Trust, Series 2021-2-A1X (3 Month LIBOR USD + 3.00%, 3.00% Floor)	6.64% (a)	03/24/2023	46,481,709
5,853,663	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	5,703,956
39,300,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	33,816,377
31,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	26,741,849
3,350,000	DataBank Issuer, Series 2021-2A-B	2.79% (a)	10/25/2051	2,850,485
41,685,000	DB Master Finance LLC, Series 2021-1A-A23	2.79% (a)	11/20/2051	32,827,008
6,000,000	Diamond Issuer, Series 2021-1A-B	2.70% (a)	11/20/2051	5,040,703
19,147,584	Dividend Solar Loans LLC, Series 2019-1-A	3.67% (a)	08/22/2039	17,292,400
30,754,701	ECAF Ltd., Series 2015-1A-A2	4.95% (a)	06/15/2040	19,690,943
2,652,596	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	2,319,021
2,676,200	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	2,624,360
10,954,291	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(l)	12/15/2044	8,810,394
25,934,279	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	23,196,602
11,639,966	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	8,574,162
2,371,410	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	2,243,018
6,327,904	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	6,068,524
11,165,790	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (a)	12/15/2038	8,981,002
15,209,276	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	12,490,831
37,430,000	Jack in the Box Funding LLC, Series 2019-1A-A23	4.97% (a)	08/25/2049	33,380,328
10,470,875	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	9,527,603
20,984,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	19,600,187
9,415,302	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	7,982,905
6,728,906	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	6,004,243
60,859,978	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% (a)	01/15/2042	47,587,695
1,658,292	Loanpal Solar Loan Ltd., Series 2021-1GS-B	2.84% (a)	01/20/2048	1,365,097
13,215,511	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	11,167,358
1,161,878	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-B	3.43% (a)	10/15/2046	997,858
33,191,425	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	32,618,853
14,746,633	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% (a)	06/22/2043	13,613,337
8,733,316	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	8,127,940
10,994,887	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% (a)	02/22/2044	10,188,600
1,904,648	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% (a)	12/21/2043	1,791,416
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% (a)	12/16/2058	21,321,159
11,000,000	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% (a)	12/15/2059	9,915,772
12,332,589	Navigator Aircraft Ltd., Series 2021-1-B	3.57% (a)(l)	11/15/2046	10,119,605
14,565,625	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	12,100,451
3,806,092	Newtek Small Business Loan Trust, Series 2018-1-A (Prime Rate - 0.55%)	5.70% (a)	02/25/2044	3,758,992
5,317,996	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	5,265,655
36,500,331	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	31,112,116
17,081,963	Primrose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	15,603,104
31,556,484	Project Silver, Series 2019-1-A	3.97% (a)	07/15/2044	26,803,446
1,949,946	Prosper Pass-Thru Trust, Series 2019-ST1-A	4.50% (a)	07/15/2025	1,952,065
36,112,200	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/20/2036	34,275,515
18,247,142	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	12,887,373
40,699,046	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	36,774,437
7,819,370	Renew, Series 2017-2A-A	3.22% (a)	09/22/2053	7,153,747
44,738,179	Research-Driven Pagaya Motor Asset Trust, Series 2021-2A-A	2.65% (a)	03/25/2030	39,219,226
38,526,969	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	30,533,201
16,832,409	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% (a)	03/15/2040	11,252,129
17,705,625	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	14,991,547
4,097,600	ServiceMaster Funding LLC, Series 2020-1-A2II	3.34% (a)	01/30/2051	3,156,108
21,832,507	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	18,897,039
3,730,974	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-B	2.32% (a)	07/20/2037	3,518,468
2,081,704	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-C	3.51% (a)	07/20/2037	1,951,799
3,403,705	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	3,130,494

4,084,446	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-D	3.23% (a)	09/20/2038	3,768,198
5,801,143	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	3.58%	06/15/2039	5,456,333
4,485,828	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	3.56%	12/15/2039	4,244,152
70,132,895	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	68,080,106
500,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (a)(b)(d)	08/15/2030	14,530,977
19,116,869	SoFi Alternative Trust, Series 2021-1-PT2	9.72% (a)(c)	05/25/2030	18,913,638
75,395,202	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	73,044,304
950,000	SoFi Alternative Trust, Series 2021-3-R1	0.00% (a)(b)(d)	11/15/2030	33,373,036
47,851,550	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(c)	03/15/2047	43,634,441
38,698,272	SoFi Alternative Trust, Series 2021-A-PT2	1.48% (a)(c)	03/15/2047	35,385,855
22,336,342	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(c)	02/15/2047	20,462,055
28,629,099	SoFi Alternative Trust, Series 2021-B-PT2	1.76% (a)(c)	02/15/2047	26,226,774
20,000,000	SoFi Professional Loan Program LLC, Series 2017-E-B	3.49% (a)	11/26/2040	19,028,944
13,000,000	SoFi Professional Loan Program LLC, Series 2017-E-C	4.16% (a)	11/26/2040	12,331,341
22,800,000	SoFi Professional Loan Program LLC, Series 2018-A-B	3.61% (a)	02/25/2042	21,600,627
18,000,000	SoFi Professional Loan Program Trust, Series 2018-B-BFX	3.83% (a)	08/25/2047	16,805,583
24,030,240	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	20,341,598
5,750,000	Stack Infrastructure Issuer LLC, Series 2020-1A-A2	1.89% (a)	08/25/2045	5,112,251
19,219,020	Start Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	15,556,875
4,815,553	Stonepeak ABS, Series 2021-1A-A	2.68% (a)	02/28/2033	4,328,041
8,794,260	Stonepeak ABS, Series 2021-1A-B	3.82% (a)	02/28/2033	7,873,439
39,869,707	Sunbird Engine Finance LLC, Series 2020-1A-A	3.67% (a)	02/15/2045	32,047,151
12,811,889	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	11,691,878
12,796,630	Sunnova Helios Issuer LLC, Series 2019-AA-A	3.75% (a)	06/20/2046	11,309,265
13,436,505	Sunnova Helios Issuer LLC, Series 2021-C-B	2.33% (a)	10/20/2048	11,262,394
30,010,580	Sunnova Helios Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	23,714,582
7,493,375	Taco Bell Funding LLC, Series 2021-1A-A23	2.54% (a)	08/25/2051	5,708,119
5,260,250	Taco Bell Funding LLC, Series 2021-1A-A21	1.95% (a)	08/25/2051	4,410,731
15,800,000	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	13,862,324
3,357,500	TAL Advantage LLC, Series 2020-1A-B	3.29% (a)	09/20/2045	2,977,906
10,065,016	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/20/2045	9,097,785
8,690,681	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	7,487,614
2,831,130	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	2,466,337
23,746,667	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	19,626,922
7,800,030	Upgrade Master Credit Pass-Thru Trust, Series 2021-PT1-A	25.35% (a)(c)	08/15/2027	6,736,871
710,645	Upgrade Master Pass-Thru Trust, Series 2019-ST2-A	3.90% (a)	09/15/2025	707,344
11,238,262	Upgrade Master Pass-Thru Trust, Series 2021-PT1-A	13.82% (a)(c)	04/15/2027	10,957,036
9,233,167	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	13.07% (a)(c)	06/15/2027	8,940,273
5,227,339	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	11.23% (a)(c)	08/15/2027	5,013,280
15,762,667	Upgrade Master Pass-Thru Trust, Series 2021-PT5-A	15.73% (a)(c)	10/15/2027	15,367,229
9,537,878	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	9,131,838
7,855,564	Upstart Pass-Through Trust, Series 2021-ST1-A	2.75% (a)	02/20/2027	7,498,506
4,605,936	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	4,458,485
7,829,484	Upstart Securitization Trust, Series 2021-3-A	0.83% (a)	07/20/2031	7,580,538
10,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	9,216,141
7,500,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	6,449,551
32,425,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	27,069,068
54,400,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	46,659,582
17,440,115	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	15,461,004
17,866,184	VR Funding LLC, Series 2020-1A-A	2.79% (a)	11/15/2050	15,656,205
16,400,546	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% (a)(c)	01/14/2026	15,513,219
19,162,500	Wendy's Funding LLC, Series 2019-1A-A2II	4.08% (a)	06/15/2049	16,941,256
45,533,208	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	34,773,529
10,421,250	Wingstop Funding LLC, Series 2020-1A-A2	2.84% (a)	12/05/2050	8,898,975
10,739,856	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	9,211,371
Total Asset Backed Obligations (Cost \$2,175,447,651)				1,924,243,807

Collateralized Loan Obligations - 3.8%

2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (3 Month LIBOR USD + 1.50%)	4.29% (a)	01/28/2031	1,938,666
36,000,000	Anchorage Capital Ltd., Series 2018-10A-A1A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.71% (a)	10/15/2031	35,411,080
3,000,000	Apidos, Series 2013-12A-CR (3 Month LIBOR USD + 1.80%)	4.31% (a)	04/15/2031	2,760,979
5,000,000	BlueMountain Ltd., Series 2018-2A-B (3 Month LIBOR USD + 1.70%, 1.70% Floor)	4.61% (a)	08/15/2031	4,750,552
16,500,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.95% (a)	01/18/2035	15,911,741
18,500,000	Carlyle Global Market Strategies Ltd., Series 2022-2A-A2 (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	3.09% (a)	04/20/2035	17,726,951
10,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	3.93% (a)	01/22/2035	9,573,300
11,500,000	CIFC Funding Ltd., Series 2022-3A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	3.24% (a)	04/23/2035	11,006,662
3,500,000	Dryden Ltd., Series 2017-53A-B (3 Month LIBOR USD + 1.40%)	3.91% (a)	01/15/2031	3,341,212
25,500,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	3.63% (a)	07/15/2031	25,051,758
13,000,000	Franklin Park Place LLC, Series 2022-1A-A (Secured Overnight Financing Rate 3 Month + 1.40%, 1.40% Floor)	2.17% (a)	04/16/2035	12,481,689
58,370,000	Greywolf Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	3.80% (a)	04/26/2031	57,222,900
1,961,621	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	7.79% (a)(d)	04/28/2025	505,065
5,010,542	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	6.41% (a)	10/22/2025	4,766,074
13,000,000	Halsey Point Ltd., Series 2019-1A-B1 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	4.91% (a)	01/20/2033	12,672,733
28,930,903	Harbourview LLC, Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	3.87% (a)	07/18/2031	28,400,067

10,000,000	Highbridge Loan Management Ltd., Series 7A-2015-BR (3 Month LIBOR USD + 1.18%)	4.09% (a)	03/15/2027	9,837,500
6,000,000	Jamestown Ltd., Series 2018-11A-A2 (3 Month LIBOR USD + 1.70%)	4.18% (a)	07/14/2031	5,748,511
56,134,157	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.93% (a)	04/25/2030	55,156,052
5,000,000	Jamestown Ltd., Series 2018-6RA-A2A (3 Month LIBOR USD + 1.78%, 1.78% Floor)	4.56% (a)	04/25/2030	4,872,415
4,500,000	Jamestown Ltd., Series 2019-1A-A2 (3 Month LIBOR USD + 2.15%, 2.15% Floor)	4.86% (a)	04/20/2032	4,392,300
30,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.66% (a)	10/15/2031	29,513,407
12,500,000	Marble Point Ltd., Series 2020-2A-A1R (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.72% (a)	10/15/2034	12,189,690
55,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.98% (a)	07/25/2034	53,510,357
50,000,000	Marble Point Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.97% (a)	01/22/2035	48,568,636
54,500,000	MidOcean Credit, Series 2018-9A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.86% (a)	07/21/2031	53,516,400
70,500,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	3.71% (a)	07/22/2030	69,588,421
61,250,000	MKS Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	3.90% (a)	01/21/2031	60,177,773
65,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	3.96% (a)	10/21/2030	63,871,473
30,000,000	Nassau Ltd., Series 2018-IA-A (3 Month LIBOR USD + 1.15%)	3.66% (a)	07/15/2031	29,418,161
19,280,834	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	4.18% (a)	11/15/2030	19,095,992
25,860,959	Northwoods Capital Ltd., Series 2018-11BA-A1 (3 Month LIBOR USD + 1.10%, 1.10% Floor)	3.84% (a)	04/19/2031	25,371,553
75,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.66% (a)	07/15/2031	73,379,981
28,000,000	Prudential PLC, Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	3.66% (a)	07/15/2031	27,379,785
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (3 Month LIBOR USD + 1.65%)	4.39% (a)	07/17/2031	2,393,223
20,000,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	3.97% (a)	10/27/2031	19,630,726
26,500,000	Rockford Tower Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%)	4.08% (a)	05/20/2031	25,926,575
50,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.89% (a)	04/18/2031	48,770,000
26,500,000	Sound Point Ltd., Series 2015-2A-ARRR (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.92% (a)	07/20/2032	26,006,857
18,000,000	Sound Point Ltd., Series 2018-2A-C (3 Month LIBOR USD + 1.95%)	4.72% (a)	07/26/2031	16,507,853
28,000,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	3.95% (a)	10/27/2031	27,468,979
25,250,000	Sound Point Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.18%, 1.18% Floor)	3.96% (a)	10/25/2034	24,432,068
15,523,954	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	3.80% (a)	04/21/2031	15,266,395
34,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	4.41% (a)	06/16/2031	33,251,085
10,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	4.31% (a)	04/15/2032	9,596,918
4,000,000	THL Credit Wind River Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.00%)	4.74% (a)	10/18/2030	3,786,378
40,000,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	3.65% (a)	01/15/2031	39,182,094
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.95% (a)	01/18/2035	19,430,755
15,000,000	Unity-Peace Park Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	3.10% (a)	04/20/2035	14,360,610
75,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.91% (a)	10/20/2031	73,735,756
46,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.91% (a)	10/20/2031	45,193,128
Total Collateralized Loan Obligations (Cost \$1,362,346,974)				<u>1,334,049,236</u>

Non-Agency Commercial Mortgage Backed Obligations - 9.3%

850,000	1211 Avenue of the Americas Trust, Series 2015-1211-C	4.28% (a)(c)	08/10/2035	763,745
7,949,000	20 Times Square Trust, Series 2018-20TS-F	3.20% (a)(c)	05/17/2035	7,493,432
5,856,000	20 Times Square Trust, Series 2018-20TS-G	3.20% (a)(c)	05/17/2035	5,434,169
3,683,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	5.53% (a)	09/15/2034	3,381,125
2,010,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	4.39% (a)	12/18/2037	1,925,898
11,551,000	Alen Mortgage Trust, Series 2021-ACEN-E (1 Month LIBOR USD + 4.00%, 4.00% Floor)	6.82% (a)	04/17/2034	10,477,286
21,947,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XB	0.60% (a)(c)(f)	10/15/2054	800,144
2,531,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	4.36% (a)	02/15/2035	2,460,099
6,300,000	Arbor Realty Ltd., Series 2021-FL1-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	4.32% (a)	12/17/2035	6,030,278
10,446,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	5.87% (a)	12/15/2036	9,486,898
10,001,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	3.77% (a)	06/15/2035	9,688,572
11,875,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30% Floor)	5.12% (a)	06/15/2035	11,163,083
3,685,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	6.22% (a)	06/15/2035	3,439,833
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.29% (a)(c)	01/16/2032	29,067,221
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.29% (a)(c)	01/16/2032	6,020,236
4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-B	4.48% (c)	09/17/2048	3,720,395
46,776,747	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-XA	0.90% (c)(f)	09/17/2048	844,942
2,121,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10-C	5.00% (c)	07/16/2049	1,945,092
3,554,000	BANK, Series 2017-BNK4-C	4.37% (c)	05/17/2050	3,134,015
35,014,116	BANK, Series 2017-BNK4-XA	1.49% (c)(f)	05/17/2050	1,535,208
4,916,000	BANK, Series 2017-BNK5-B	3.90% (c)	06/17/2060	4,376,784
1,960,000	BANK, Series 2017-BNK5-C	4.33% (c)	06/17/2060	1,710,531
74,513,530	BANK, Series 2017-BNK5-XA	1.09% (c)(f)	06/17/2060	2,509,921
146,807,720	BANK, Series 2018-BN10-XA	0.84% (c)(f)	02/17/2061	4,346,889
91,703,773	BANK, Series 2019-BN16-XA	1.10% (c)(f)	02/16/2052	4,293,112
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/17/2061	36,810,303
1,099,000	BANK, Series 2019-BN20-AS	3.24% (c)	09/15/2062	923,837
5,000,000	BANK, Series 2019-BN21-C	3.52% (c)	10/18/2052	3,954,895
62,007,000	BANK, Series 2020-BN30-XB	0.83% (c)(f)	12/17/2053	2,812,458
112,743,000	BANK, Series 2021-BN35-XB	0.70% (c)(f)	06/17/2064	4,613,827
181,670,928	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.70% (c)(f)	08/16/2052	13,516,662
73,952,195	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	1.01% (c)(f)	11/18/2052	2,966,762

6,010,000	BBCMS Mortgage Trust, Series 2017-DELC-C (1 Month LIBOR USD + 1.33%, 1.20% Floor)	4.14% (a)	08/15/2036	5,777,138
6,743,000	BBCMS Mortgage Trust, Series 2017-DELC-D (1 Month LIBOR USD + 1.83%, 1.70% Floor)	4.64% (a)	08/15/2036	6,449,799
23,585,000	BBCMS Mortgage Trust, Series 2017-DELC-E (1 Month LIBOR USD + 2.63%, 2.50% Floor)	5.44% (a)	08/15/2036	22,334,809
26,209,000	BBCMS Mortgage Trust, Series 2017-DELC-F (1 Month LIBOR USD + 3.63%, 3.50% Floor)	6.44% (a)	08/15/2036	24,572,127
3,066,263	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	3.82% (a)	10/15/2037	2,955,631
45,454,000	BBCMS Mortgage Trust, Series 2018-CBM-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	3.82% (a)	07/15/2037	44,323,741
21,385,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.55%, 3.55% Floor)	6.37% (a)	07/15/2037	20,295,285
5,775,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	6.05% (a)	03/16/2037	4,721,030
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-F5TB	3.81% (a)(c)	02/18/2053	8,839,529
12,497,250	BBCMS Mortgage Trust, Series 2020-C6-F5TC	3.81% (a)(c)	02/18/2053	8,566,646
93,990,366	BBCMS Mortgage Trust, Series 2020-C6-XA	1.16% (c)(f)	02/18/2053	5,088,168
34,040,000	BBCMS Mortgage Trust, Series 2021-C11-XB	1.08% (c)(f)	09/17/2054	2,271,734
136,933,552	BBCMS Mortgage Trust, Series 2021-C9-XA	1.75% (c)(f)	02/18/2054	12,766,767
68,467,000	BBCMS Mortgage Trust, Series 2021-C9-XB	1.12% (c)(f)	02/18/2054	4,417,717
4,125,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	4.69% (a)	08/15/2036	4,099,586
37,159,138	Benchmark Mortgage Trust, Series 2018-B7-XA	0.59% (c)(f)	05/16/2053	664,554
29,567,928	Benchmark Mortgage Trust, Series 2018-B8-XA	0.80% (c)(f)	01/18/2052	822,503
79,831,851	Benchmark Mortgage Trust, Series 2019-B9-XA	1.20% (c)(f)	03/15/2052	3,919,712
75,245,609	Benchmark Mortgage Trust, Series 2020-B16-XA	0.93% (c)(f)	02/18/2053	3,759,925
75,345,724	Benchmark Mortgage Trust, Series 2020-B17-XA	1.54% (c)(f)	03/17/2053	4,774,297
13,462,000	Benchmark Mortgage Trust, Series 2020-B18-AGND	3.74% (a)	07/17/2053	11,745,708
2,432,000	Benchmark Mortgage Trust, Series 2020-B18-AGNE	3.76% (a)	07/17/2053	2,061,960
91,220,307	Benchmark Mortgage Trust, Series 2020-B18-XA	1.92% (c)(f)	07/17/2053	7,456,029
238,513,407	Benchmark Mortgage Trust, Series 2020-B19-XA	1.89% (c)(f)	09/17/2053	18,977,558
70,920,540	Benchmark Mortgage Trust, Series 2020-B22-XA	1.63% (c)(f)	01/15/2054	6,376,530
276,099,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (c)(f)	09/17/2043	7,578,089
232,899,901	Benchmark Mortgage Trust, Series 2021-B24-XA	1.27% (c)(f)	03/17/2054	14,765,225
121,810,955	Benchmark Mortgage Trust, Series 2021-B28-XA	1.40% (c)(f)	08/17/2054	9,082,444
59,609,000	Benchmark Mortgage Trust, Series 2021-B28-XB	1.07% (c)(f)	08/17/2054	3,933,431
66,420,000	Benchmark Mortgage Trust, Series 2021-B29-XB	0.81% (c)(f)	09/17/2054	3,194,802
365,264,201	Benchmark Mortgage Trust, Series 2021-B30-XA	0.93% (c)(f)	11/18/2054	19,440,895
30,009,000	BF Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (a)	12/17/2035	26,806,346
672,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	4.16% (a)	10/16/2034	651,046
54,537,000	BHMS Mortgage Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	4.07% (a)	07/16/2035	52,747,925
27,680,000	Braemar Hotels & Resorts Trust, Series 2018-PRME-A (1 Month LIBOR USD + 0.82%, 0.82% Floor)	3.64% (a)	06/15/2035	26,520,418
406,525	BSPRT Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	3.97% (a)	05/15/2029	403,130
9,834,000	BSPRT Issuer Ltd., Series 2021-FL6-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	3.92% (a)	03/17/2036	9,572,524
42,891,024	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.28%, 3.15% Floor)	6.09% (a)	07/17/2034	42,314,388
5,648,382	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	3.91% (a)	09/15/2037	5,535,987
4,545,800	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	4.79% (a)	09/15/2037	4,379,132
5,160,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	5.72% (a)	04/17/2034	4,820,389
8,600,959	BX Trust, Series 2019-MMP-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	4.42% (a)	08/15/2036	8,163,096
173,184,000	BX Trust, Series 2019-OC11-E	4.08% (a)(c)	12/11/2041	132,582,016
326,679,000	BX Trust, Series 2019-OC11-XB	0.32% (a)(c)(f)	12/11/2041	4,241,796
48,667,000	BX Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	6.83% (a)	10/15/2036	45,075,891
17,731,000	BX Trust, Series 2021-BXMF-G (1 Month LIBOR USD + 3.35%, 3.35% Floor)	6.17% (a)	10/15/2038	15,807,222
20,212,883	BX Trust, Series 2021-SOAR-J (1 Month LIBOR USD + 3.75%, 3.75% Floor)	6.57% (a)	06/15/2038	18,560,761
3,450,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	6.75% (a)	06/16/2036	3,188,522
56,748,000	BX Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (a)	09/15/2036	52,509,526
24,745,000	BX Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	5.22% (a)	09/15/2036	22,838,732
4,686,913	BX Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	4.66% (a)	10/15/2038	4,395,411
64,284,129	California Housing Finance, Series 2021-2-X	0.84% (c)(f)	03/25/2035	3,624,339
72,078,590	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.38% (c)(f)	05/12/2050	3,043,374
5,723,000	CD Commercial Mortgage Trust, Series 2017-CD6-B	3.91% (c)	11/15/2050	5,062,363
5,175,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.37% (c)	11/15/2050	4,485,896
43,187,147	CD Commercial Mortgage Trust, Series 2017-CD6-XA	1.02% (c)(f)	11/15/2050	1,268,191
4,517,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-AM	3.69%	05/10/2058	4,177,843
7,155,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-C	5.00% (c)	05/10/2058	6,539,966
77,932,271	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.77% (c)(f)	05/10/2058	3,330,864
5,000,000	CFCRE Commercial Mortgage Trust, Series 2016-C6-C	4.33% (c)	11/15/2049	4,344,827
35,300,211	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.65% (c)(f)	06/17/2050	1,827,086
5,275,000	CHCP Ltd., Series 2021-FL1-B (Secured Overnight Financing Rate 1 Month + 1.76%, 1.65% Floor)	4.69% (a)	02/16/2038	5,076,628
130,700,111	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.27% (c)(f)	03/12/2047	1,409,941
68,523,275	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XA	1.30% (c)(f)	05/10/2047	981,918
161,668,395	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.10% (c)(f)	10/11/2047	2,364,724
9,978,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-C	4.57% (c)	02/12/2048	9,341,110
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% (a)(c)	02/12/2048	3,293,455
172,534,690	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.46% (c)(f)	02/12/2048	4,040,711
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC33-C	4.73% (c)	09/10/2058	12,752,241
159,426,106	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XA	1.03% (c)(f)	09/10/2058	3,292,739
97,390,091	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.99% (c)(f)	05/10/2049	4,983,743
196,697,758	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.37% (c)(f)	02/12/2049	6,020,800

33,541,446	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XA	1.84% (c)(f)	04/12/2049	1,476,223
92,685,419	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.82% (c)(f)	04/16/2049	3,856,501
53,127,297	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.05% (c)(f)	07/10/2049	2,774,408
86,481,228	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.52% (c)(f)	10/13/2049	3,628,233
224,654,123	Citigroup Commercial Mortgage Trust, Series 2017-B1-XA	0.88% (c)(f)	08/17/2050	6,517,935
38,873,099	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.27% (c)(f)	04/15/2050	1,502,675
3,625,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-D	3.42% (a)(c)	11/13/2042	2,680,427
7,800,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-E	3.42% (a)(c)	11/13/2042	5,547,975
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.62% (a)(c)	12/12/2041	17,423,476
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% (a)(c)	12/12/2041	2,913,580
2,853,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46-B	3.15% (c)	02/18/2053	2,334,318
35,946,742	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	4.38% (a)	08/17/2035	35,533,642
32,731,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.66%, 1.55% Floor)	4.68% (a)	08/17/2035	31,853,646
29,797,989	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	5.03% (a)	08/17/2035	28,862,213
36,605,521	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	1.75% (c)(f)	10/17/2045	1,446
103,759,690	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.80% (c)(f)	08/10/2046	370,765
171,587,202	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.24% (c)(f)	10/15/2046	1,274,378
843,000	Commercial Mortgage Pass-Through Trust, Series 2013-CR13-C	5.04% (c)	11/13/2046	807,884
4,345,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-C	5.08% (c)	04/12/2047	4,124,004
7,635,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR19-C	4.85% (c)	08/10/2047	7,259,066
25,400,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR20-C	4.61% (c)	11/10/2047	23,813,686
90,831,659	Commercial Mortgage Pass-Through Trust, Series 2014-UBS3-XA	1.22% (c)(f)	06/12/2047	1,136,540
833,000	Commercial Mortgage Pass-Through Trust, Series 2015-3BP-F	3.35% (a)(c)	02/12/2035	731,676
905,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-C	4.21% (c)	03/12/2048	836,009
151,057,700	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.96% (c)(f)	03/12/2048	2,466,833
5,360,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR23-C	4.43% (c)	05/12/2048	5,006,329
76,504,248	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	1.05% (c)(f)	10/10/2048	1,580,746
17,822,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.44% (c)	02/12/2048	16,410,924
273,982,136	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	1.13% (c)(f)	02/12/2048	4,788,194
1,403,000	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-C	4.82% (c)	02/12/2049	1,280,570
5,524,000	Commercial Mortgage Pass-Through Trust, Series 2017-PANW-E	4.13% (a)(c)	10/12/2029	4,973,431
5,248,500	Commercial Mortgage Pass-Through Trust, Series 2018-COR3-C	4.71% (c)	05/12/2051	4,568,302
18,570,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	3.92% (a)	09/15/2033	17,536,730
1,425,600	CORE Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.72% (a)	12/15/2031	1,334,606
16,723,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	4.97% (a)	05/15/2036	16,180,710
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.40% (c)	04/15/2050	3,977,894
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% (c)	06/15/2057	12,517,335
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.26% (c)	08/17/2048	8,365,047
2,299,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.71% (c)	11/18/2048	2,128,521
279,664,896	CSAIL Commercial Mortgage Trust, Series 2015-C4-XA	0.96% (c)(f)	11/18/2048	5,528,444
9,425,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.80% (c)	11/18/2048	8,659,064
36,584,892	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.03% (c)(f)	01/15/2049	1,833,203
11,020,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.48% (c)	11/18/2049	9,977,977
134,502,739	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.25% (c)(f)	06/17/2050	5,053,846
4,399,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-B	3.89% (c)	11/17/2050	3,860,781
3,356,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.32% (c)	11/17/2050	2,910,322
78,012,113	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XA	0.89% (c)(f)	11/17/2050	2,169,938
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.08% (c)	11/17/2051	1,453,584
15,894,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88% (c)	06/17/2052	13,646,751
26,248,751	CSAIL Commercial Mortgage Trust, Series 2019-C17-XA	1.50% (c)(f)	09/17/2052	1,677,020
7,924,000	CSAIL Commercial Mortgage Trust, Series 2019-C18-B	3.59% (c)	12/17/2052	6,666,532
247,572,061	CSAIL Commercial Mortgage Trust, Series 2019-C18-XA	1.19% (c)(f)	12/17/2052	11,900,987
197,528,861	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.23% (c)(f)	03/17/2053	11,867,633
81,465,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XB	0.15% (c)(f)	03/17/2053	501,018
147,561,481	CSMC Trust, Series 2014-USA-X1	0.69% (a)(c)(f)	09/17/2037	1,872,452
3,799,000	CSMC Trust, Series 2017-CALI-E	3.90% (a)(c)	11/12/2032	3,356,735
6,050,000	CSMC Trust, Series 2017-CALI-F	3.90% (a)(c)	11/12/2032	5,271,023
12,164,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.72% (a)	07/15/2032	11,181,277
18,723,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	6.12% (a)	07/15/2032	17,025,097
4,847,000	CSMC Trust, Series 2017-TIME-A	3.65% (a)	11/15/2039	4,113,450
32,434,639	CSMC Trust, Series 2020-NET-A	2.26% (a)	08/17/2037	29,387,138
3,894,000	CSMC Trust, Series 2020-NET-B	2.82% (a)	08/15/2037	3,518,894
142,496,039	CSMC Trust, Series 2020-NET-X	1.38% (a)(c)(f)	08/15/2037	4,337,921
3,461,045	CSWF Trust, Series 2018-TOP-F (1 Month LIBOR USD + 2.75%, 2.75% Floor)	5.57% (a)	08/15/2035	3,416,149
3,928,800	CSWF Trust, Series 2018-TOP-G (1 Month LIBOR USD + 3.25%, 3.25% Floor)	6.07% (a)	08/15/2035	3,743,440
5,903,500	CSWF Trust, Series 2021-B33-A1	3.05% (a)	10/10/2031	5,088,847
23,397,500	CSWF Trust, Series 2021-B33-A2	3.17% (a)	10/10/2031	19,093,467
4,887,333	CSWF Trust, Series 2021-B33-B	3.77% (a)(c)	10/13/2043	3,823,241
109,000,000	CSWF Trust, Series 2021-B33-X	0.62% (a)(c)(f)	10/13/2043	3,656,688
7,447,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.50%, 1.35% Floor)	4.32% (a)	06/15/2033	6,905,334
5,161,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (c)	05/12/2049	4,724,481
105,407,765	DBJPM Mortgage Trust, Series 2016-C1-XA	1.52% (c)(f)	05/10/2049	3,816,351
59,788,410	DBJPM Mortgage Trust, Series 2020-C9-XA	1.83% (c)(f)	08/15/2053	4,358,778
5,750,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(c)	05/10/2041	4,081,753
11,475,000	DOLP Trust, Series 2021-NYC-F	3.70% (a)(c)	05/10/2041	7,839,485
6,520,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (a)(c)	12/12/2036	5,746,459

1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	5.25% (a)	08/25/2024	1,477,843
3,882,066	FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	5.20% (a)	08/25/2024	3,876,345
1,544,881	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	4.14% (a)	12/16/2036	1,539,622
68,881,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	5.55% (a)	12/15/2036	65,584,879
75,048,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	5.95% (a)	12/15/2036	71,101,751
25,725,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%)	4.42% (a)	09/15/2037	25,085,785
14,873,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (a)	09/15/2037	14,614,002
6,083,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	4.47% (a)	07/15/2039	5,535,913
16,846,576	GS Mortgage Securities Corporation Trust, Series 2013-GC10-XA	1.60% (c)(f)	02/10/2046	18,022
3,443,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSA	5.07% (a)(c)	07/12/2051	3,239,231
6,834,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSB	5.07% (a)(c)	07/12/2051	6,251,570
9,287,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSC	5.07% (a)(c)	07/12/2051	8,260,816
8,990,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	5.07% (a)(c)	07/12/2051	7,715,167
11,236,750	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	5.07% (a)(c)	07/12/2051	9,402,944
16,399,000	GS Mortgage Securities Corporation Trust, Series 2018-LUAA-A (1 Month LIBOR USD + 1.00%)	3.82% (a)	11/15/2032	15,976,247
15,571,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (1 Month LIBOR USD + 1.15%, 0.90% Floor)	3.97% (a)	07/15/2031	15,198,687
3,897,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-D (1 Month LIBOR USD + 1.85%, 1.60% Floor)	4.67% (a)	07/15/2031	3,612,679
11,950,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.35%, 2.10% Floor)	5.17% (a)	07/15/2031	10,918,844
11,242,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 3.05%, 2.80% Floor)	5.87% (a)	07/15/2031	9,949,411
4,648,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 4.17%, 3.93% Floor)	6.99% (a)	07/15/2031	3,853,192
7,561,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D	3.35% (a)(c)	03/12/2037	6,684,901
6,760,500	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.35% (a)(c)	03/12/2037	5,676,851
56,900,000	GS Mortgage Securities Corporation Trust, Series 2021-IHTL-A (1 Month LIBOR USD + 3.48%, 3.48% Floor)	6.18% (a)	10/16/2023	56,275,750
3,280,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	6.17% (a)	11/17/2036	3,041,514
16,787,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 5.00% Floor)	7.82% (a)	11/17/2036	15,036,030
605,665	GS Mortgage Securities Trust, Series 2011-GC3-X	0.00% (a)(c)(f)	03/10/2044	6
4,000,000	GS Mortgage Securities Trust, Series 2015-GC28-C	4.45% (c)	02/12/2048	3,729,659
199,110,251	GS Mortgage Securities Trust, Series 2015-GC28-XA	1.12% (c)(f)	02/12/2048	3,466,052
204,323,350	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.86% (c)(f)	07/10/2048	3,301,273
153,228,996	GS Mortgage Securities Trust, Series 2015-GC34-XA	1.37% (c)(f)	10/10/2048	4,392,340
64,946,700	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (c)(f)	11/10/2048	1,286,776
40,713,746	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.89% (c)(f)	05/12/2049	1,943,910
261,425,609	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.32% (c)(f)	10/13/2049	9,524,885
48,731,243	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.69% (c)(f)	11/15/2049	908,511
181,618,419	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.23% (c)(f)	08/12/2050	6,827,636
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.48% (c)(f)	08/12/2050	1,368,071
201,552,923	GS Mortgage Securities Trust, Series 2018-GS9-XA	0.57% (c)(f)	03/10/2051	3,643,170
60,499,213	GS Mortgage Securities Trust, Series 2019-GC38-XA	1.11% (c)(f)	02/12/2052	2,700,878
17,019,925	GS Mortgage Securities Trust, Series 2019-GC39-XA	1.28% (c)(f)	05/10/2052	820,030
181,431,758	GS Mortgage Securities Trust, Series 2020-GC45-XA	0.79% (c)(f)	02/14/2053	6,205,601
55,975,881	GS Mortgage Securities Trust, Series 2020-GSA2-XA	1.84% (a)(c)(f)	12/12/2053	5,344,247
5,692,000	Hilton USA Trust, Series 2016-SFP-A	2.83% (a)	11/07/2035	5,501,383
27,658,754	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	5.97% (a)	11/17/2036	26,074,377
5,973,390	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18-X	1.06% (c)(f)	06/12/2047	133
835,782	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB20-X1	0.00% (a)(c)(f)	02/12/2051	1
9,535,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (c)	07/17/2047	9,094,341
51,929,495	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	1.05% (c)(f)	01/15/2049	1,265,776
905,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-C (1 Month LIBOR USD + 1.45%, 1.34% Floor)	4.27% (a)	02/15/2035	864,679
11,745,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% (a)(c)	01/07/2031	11,603,453
9,343,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	5.57% (a)	11/15/2035	8,035,738
5,831,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(c)	07/08/2033	5,602,057
6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% (a)(c)	07/08/2033	5,813,266
7,366,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.82% (a)(c)	01/12/2037	6,829,107
40,424,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	34,446,786
1,900,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-E (1 Month LIBOR USD + 2.45%, 2.45% Floor)	5.27% (a)	04/15/2038	1,791,672
68,353,890	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.91% (c)(f)	02/15/2047	486,652
4,787,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.80% (c)	08/16/2047	4,377,086
156,482,547	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.96% (c)(f)	11/18/2047	2,211,537
163,181,670	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	1.09% (c)(f)	01/17/2048	2,526,689
13,992,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.44% (c)	02/18/2048	12,839,291
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (a)(c)	02/18/2048	8,551,297
10,663,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.28% (c)	10/19/2048	9,788,509
30,780,330	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	1.09% (c)(f)	10/19/2048	484,646
31,082,955	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.72% (c)(f)	05/15/2048	372,654
125,435,464	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.58% (c)(f)	07/15/2048	1,278,200
23,865,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.81% (c)	11/15/2048	18,436,844

58,841,469	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.29% (c)(f)	11/15/2048	1,153,410
7,394,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.89% (c)	03/17/2049	6,771,340
18,768,867	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-XA	1.37% (c)(f)	03/17/2049	532,636
1,725,000	JPMCC Commercial Mortgage Securities Trust, Series 2017-JP5-C	3.93% (c)	03/17/2050	1,437,710
89,806,894	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.63% (c)(f)	06/14/2052	5,906,366
108,084,589	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.65% (c)(f)	06/17/2049	4,296,384
141,708,789	JPMDB Commercial Mortgage Securities Trust, Series 2017-C5-XA	1.04% (c)(f)	03/17/2050	4,063,386
187,513,746	JPMDB Commercial Mortgage Securities Trust, Series 2017-C7-XA	0.99% (c)(f)	10/17/2050	5,610,543
1,844,000	JPMDB Commercial Mortgage Securities Trust, Series 2018-C8-C	4.99% (c)	06/16/2051	1,593,040
13,604,000	JPMDB Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41% (c)	11/18/2052	11,532,620
1,435,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29% (c)	05/15/2053	1,157,302
280,007,745	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.78% (c)(f)	05/15/2053	22,016,449
7,875,000	KKR Industrial Portfolio Trust, Series 2021-KDIP-F (1 Month LIBOR USD + 2.05%, 2.05% Floor)	4.87% (a)	12/15/2037	7,306,099
13,713,000	LCCM Trust, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	4.27% (a)	11/17/2036	13,126,769
15,169,003	LMREC, Inc., Series 2019-CRE3-A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	4.46% (a)	12/24/2035	14,981,438
40,799	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	3.95% (a)	05/15/2028	41,015
39,811,976	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	4.32% (a)	05/15/2036	39,356,209
12,625,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	4.52% (a)	05/15/2036	12,529,315
5,360,000	LSTAR Commercial Mortgage Trust, Series 2015-3-D	3.30% (a)(c)	04/22/2048	4,695,819
16,428,788	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.95% (a)(c)(f)	03/11/2050	360,168
25,000,000	M360 Ltd., Series 2021-CRE3-A (1 Month LIBOR USD + 1.50%, 1.50% Floor)	4.55% (a)	11/22/2038	24,455,575
7,162,000	M360 Ltd., Series 2021-CRE3-B (1 Month LIBOR USD + 2.25%, 2.25% Floor)	5.30% (a)	11/22/2038	7,067,927
5,731,000	Manhattan West Mortgage Trust, Series 2020-1MW-C	2.41% (a)(c)	09/12/2039	4,645,845
16,733,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	8.07% (a)	11/15/2038	15,491,313
539,666	Merrill Lynch Mortgage Investors Trust, Series 1998-C1-IO	2.01% (c)(f)	11/15/2026	28
4,804,671	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.85% Floor)	3.81% (a)	03/17/2031	4,732,351
10,000,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	4.16% (a)	03/17/2031	9,757,960
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% (a)	02/12/2042	10,098,543
5,326,000	MFT Trust, Series 2020-ABC-B	3.59% (a)(c)	02/12/2042	4,160,042
4,220,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	3.62% (a)	04/15/2038	4,068,608
1,000,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (a)(c)	02/12/2040	619,250
11,401,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% (a)(c)	10/18/2030	9,405,442
128,614,817	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.71% (c)(f)	10/15/2046	380,533
21,738,543	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.38% (c)(f)	02/16/2046	15,674
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.62% (c)	10/15/2047	12,567,875
6,693,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/17/2047	6,066,838
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.60% (c)	02/15/2048	5,097,527
182,350,755	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.40% (c)(f)	02/18/2048	3,587,861
14,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.65% (c)	12/15/2047	13,199,284
132,517,175	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.31% (c)(f)	01/15/2049	3,735,089
7,564,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.41% (c)	11/18/2049	6,277,575
40,546,364	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.41% (c)(f)	05/17/2050	1,682,617
15,717,919	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.59% (a)(c)(f)	11/12/2041	93,181
7,137,000	Morgan Stanley Capital Trust, Series 2015-UBS8-B	4.32% (c)	12/17/2048	6,411,617
25,025,017	Morgan Stanley Capital Trust, Series 2015-UBS8-XA	1.02% (c)(f)	12/17/2048	546,764
15,461,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	5.97% (a)	11/15/2034	14,712,177
5,023,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	7.17% (a)	11/15/2034	4,568,218
141,952,320	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.48% (c)(f)	06/17/2050	5,663,926
4,661,000	Morgan Stanley Capital Trust, Series 2017-HR2-C	4.48% (c)	12/16/2050	4,081,555
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.42% (a)(c)	07/12/2040	5,866,728
10,748,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	5.87% (a)	07/16/2035	10,329,422
5,305,000	Morgan Stanley Capital Trust, Series 2019-H7-AS	3.52%	07/17/2052	4,584,882
77,580,721	Morgan Stanley Capital Trust, Series 2019-L2-XA	1.17% (c)(f)	03/15/2052	3,832,557
3,845,000	Morgan Stanley Capital Trust, Series 2019-L3-AS	3.49%	11/18/2052	3,328,143
156,719,188	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.76% (c)(f)	11/18/2052	5,435,946
3,355,000	Morgan Stanley Capital Trust, Series 2019-NUGS-D (1 Month LIBOR USD + 1.80%, 3.30% Floor)	4.62% (a)	12/15/2036	3,178,315
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (1 Month LIBOR USD + 1.30%, 1.30% Floor)	4.12% (a)	05/15/2036	1,265,866
6,002,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	4.97% (a)	05/15/2036	5,539,289
2,200,000	Morgan Stanley Capital Trust, Series 2020-HR8-B	2.70%	07/17/2053	1,695,595
24,004,000	Morgan Stanley Capital Trust, Series 2020-L4-B	3.08%	02/18/2053	19,293,241
287,233,794	Morgan Stanley Capital Trust, Series 2020-L4-XA	1.20% (c)(f)	02/18/2053	17,171,009
4,353,603	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	3.60% (a)	11/17/2036	4,169,015
17,924,725	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	4.39% (a)	11/17/2036	16,625,842
10,779,000	Morgan Stanley Capital Trust, Series 2021-L6-C	3.58% (c)	06/17/2054	8,158,431
7,794,000	MRCO Mortgage Trust, Series 2019-PARK-F	2.72% (a)	12/15/2036	6,709,293
32,926,000	MRCO Mortgage Trust, Series 2019-PARK-G	2.72% (a)	12/15/2036	27,814,604
1,160,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	5.87% (a)	10/15/2037	1,079,347

8,185,469	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	3.77% (a)	06/15/2035	7,926,325
13,188,800	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-D	3.75% (a)	12/16/2038	12,089,471
14,792,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	4.42% (a)	02/15/2036	14,817,487
3,725,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.72% (a)	02/15/2036	3,719,353
4,425,000	NLY Commercial Mortgage Trust, Series 2019-FL2-C (1 Month LIBOR USD + 2.35%, 2.35% Floor)	5.17% (a)	02/15/2036	4,423,283
7,357,491	OPG Trust, Series 2021-PORT-D (1 Month LIBOR USD + 1.13%, 1.13% Floor)	3.95% (a)	10/15/2036	6,729,100
14,577,222	OPG Trust, Series 2021-PORT-J (1 Month LIBOR USD + 3.35%)	6.16% (a)	10/15/2036	13,161,825
669,435	PFP Ltd., Series 2021-7-A (1 Month LIBOR USD + 0.85%)	3.67% (a)	04/16/2038	653,390
37,079,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/17/2041	24,717,495
4,352,232	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	10.35% (a)	02/15/2039	4,110,466
2,985,000	Soho Trust, Series 2021-SOHO-B	2.79% (a)(c)	08/12/2038	2,270,128
1,629,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	5.35% (a)	10/15/2038	1,474,365
56,592,000	SREIT Trust, Series 2021-IND-G (1 Month LIBOR USD + 3.27%)	6.08% (a)	10/15/2038	49,976,967
32,600,000	SREIT Trust, Series 2021-MFP2-J (1 Month LIBOR USD + 3.92%)	6.73% (a)	11/17/2036	30,183,466
5,300,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	4.84% (a)	11/15/2038	4,958,207
7,562,909	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	6.12% (a)	11/13/2034	7,114,039
530,728	TRTX Issuer Ltd., Series 2019-FL3-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	4.19% (a)	10/17/2034	531,524
31,066,000	TRTX Issuer Ltd., Series 2019-FL3-AS (Secured Overnight Financing Rate 1 Month + 1.56%, 1.45% Floor)	4.49% (a)	10/17/2034	30,891,409
12,261,000	TRTX Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	4.14% (a)	03/17/2038	12,035,900
24,850,897	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	5.72% (a)	03/15/2038	22,879,649
8,000,000	UBS Commercial Mortgage Trust, Series 2017-C1-C	4.44%	06/17/2050	6,739,106
84,548,602	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.69% (c)(f)	06/17/2050	4,524,517
1,154,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% (c)	08/17/2050	992,281
6,857,000	UBS Commercial Mortgage Trust, Series 2017-C3-B	4.09% (c)	08/17/2050	5,832,199
10,746,728	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.27% (c)(f)	08/17/2050	379,033
3,561,000	UBS Commercial Mortgage Trust, Series 2017-C4-B	4.24% (c)	10/17/2050	3,175,239
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.70% (c)	12/16/2050	2,549,792
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	5.12% (c)	03/17/2051	1,309,010
40,556,455	UBS Commercial Mortgage Trust, Series 2018-C9-XA	1.09% (c)(f)	03/17/2051	1,590,073
8,350,000	UBS Commercial Mortgage Trust, Series 2019-C17-AS	3.20%	10/18/2052	7,047,020
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38% (c)	12/17/2052	12,634,274
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68% (c)	12/17/2052	8,153,031
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/17/2047	4,092,008
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% (c)	02/18/2048	10,508,748
353,508,606	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.34% (c)(f)	02/18/2048	7,848,598
3,187,500	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/18/2048	2,813,415
189,117,015	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.99% (c)(f)	02/18/2048	2,990,356
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.75% (c)	11/15/2048	8,832,444
120,753,083	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.11% (c)(f)	11/15/2048	2,822,627
225,247,352	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.43% (c)(f)	04/15/2050	5,109,038
3,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.71% (c)	09/15/2058	2,789,640
8,438,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.42% (c)	07/17/2058	7,755,936
85,630,660	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.09% (c)(f)	12/17/2048	2,083,060
10,085,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.88% (c)	01/17/2059	9,292,917
4,250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-B	4.09%	06/17/2049	3,800,993
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.24% (c)	06/17/2049	5,165,549
2,390,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/17/2048	2,123,458
10,988,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.64% (c)	12/17/2049	9,774,972
5,890,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-C	4.58% (c)	10/18/2049	5,256,198
2,155,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.53% (c)	11/18/2049	1,926,170
100,830,851	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.73% (c)(f)	11/18/2049	4,629,134
189,719,944	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.25% (c)(f)	09/16/2050	7,350,832
8,014,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.64% (c)	11/17/2050	6,809,049
1,904,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-C	4.30% (c)	12/16/2050	1,646,883
49,169,480	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	1.01% (c)(f)	12/16/2050	1,756,840
1,758,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/16/2060	1,565,746
145,534,121	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.75% (c)(f)	03/17/2051	3,707,147
128,253,036	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.60% (c)(f)	05/17/2052	8,410,065
3,193,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (c)	06/17/2052	2,733,173
48,406,715	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.48% (c)(f)	06/17/2052	2,930,165
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/16/2052	20,814,631
77,530,287	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.75% (c)(f)	08/15/2052	5,705,322
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% (c)	10/18/2052	3,971,259
142,290,737	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.96% (c)(f)	12/17/2052	6,227,240
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/18/2053	22,939,852
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.95% (c)(f)	02/18/2053	2,524,412
161,346,664	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.53% (c)(f)	06/17/2053	11,115,285
96,525,500	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	2.00% (c)(f)	07/17/2053	9,772,367
174,605,544	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-XA	1.50% (c)(f)	11/18/2054	13,493,324
2,022,574	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	4.62% (a)	02/15/2040	1,893,834
659,041	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	5.32% (a)	02/15/2040	611,693
1,658,965	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	6.47% (a)	02/15/2040	1,537,529

91,139,451	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.94% (c)(f)	12/17/2046	637,438
125,244,928	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.13% (c)(f)	03/15/2047	1,098,498
10,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-B	4.21% (c)	08/16/2047	9,414,593
3,147,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-C	4.23% (c)	08/16/2047	2,873,728
162,252,982	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.94% (c)(f)	11/18/2047	2,201,270
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$4,032,005,024)				3,258,851,289

Non-Agency Residential Collateralized Mortgage Obligations - 27.7%

92,750,051	ABFC Trust, Series 2007-WMC1-A1A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	4.33%	06/25/2037	68,260,541
12,875,000	Accredited Mortgage Loan Trust, Series 2006-1-M2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	1.02%	04/25/2036	9,147,691
13,085,000	Accredited Mortgage Loan Trust, Series 2006-2-M2 (1 Month LIBOR USD + 0.29%, 0.29% Floor)	3.37%	09/25/2036	9,587,708
1,600,972	ACE Securities Corporation Home Equity Loan Trust, Series 2007-ASPI-A2C (1 Month LIBOR USD + 0.52%, 0.52% Floor)	3.60%	03/25/2037	791,697
11,591,378	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32%	01/26/2037	7,542,407
2,701,064	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.34%, 0.34% Floor)	3.42%	01/26/2037	1,757,544
2,532,248	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	01/26/2037	1,647,669
74,250,493	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	11/25/2036	26,942,296
4,074,742	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	3.15%	11/25/2036	1,852,342
4,405,112	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2D (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	11/25/2036	2,019,706
2,911,550	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2C (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.36%	02/25/2037	1,324,104
2,552,442	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2D (1 Month LIBOR USD + 0.37%, 0.37% Floor)	3.45%	02/25/2037	1,160,765
3,033,095	Adjustable Rate Mortgage Trust, Series 2004-4-CB1 (1 Month LIBOR USD + 1.15%, 1.15% Floor, 10.00% Cap)	4.23%	03/25/2035	2,514,484
668,978	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	2.91% (c)	01/25/2036	610,755
20,047,334	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	3.48% (c)	02/25/2036	12,868,291
1,707,189	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	3.05% (c)	08/25/2035	1,601,224
141,130	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.64% (c)	10/25/2035	135,023
4,353,266	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	3.59% (c)	11/25/2035	3,478,088
11,661,308	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.73% (c)	03/25/2036	7,246,827
7,018,365	Adjustable Rate Mortgage Trust, Series 2006-2-3A1	3.67% (c)	05/25/2036	6,369,837
10,289,180	Adjustable Rate Mortgage Trust, Series 2006-2-5A1	3.93% (c)	05/25/2036	2,870,945
5,622,389	Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.75% (c)	03/25/2037	4,996,326
909,507	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.95% (a)(c)	11/25/2037	903,721
279,882	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 2.55% Floor)	5.63%	11/25/2033	255,165
800,034	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 2.03% Floor)	5.11%	04/25/2034	725,692
617,792	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.95% Floor)	5.03%	06/26/2034	590,303
5,692,987	Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap)	4.08%	03/25/2035	5,433,140
10,154,026	Aegis Asset Backed Securities Trust, Series 2006-1-A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor, 12.00% Cap)	3.25%	01/25/2037	8,011,301
37,250,215	Ajax Master Trust, Series 2016-1-PC	3.73% (a)(c)	01/01/2057	28,259,496
40,135,769	Ajax Master Trust, Series 2016-2-PC	3.28% (a)(c)	10/25/2056	33,731,622
47,896,518	Ajax Master Trust, Series 2017-1-PC	3.63% (a)(c)	06/25/2057	41,561,820
19,483,029	Ajax Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(l)	06/25/2060	18,422,909
20,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(l)	01/25/2026	19,343,216
3,376,508	American Home Mortgage Assets Trust, Series 2006-2-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	3.46%	09/25/2046	2,955,401
3,044,721	American Home Mortgage Investment Trust, Series 2005-4-3A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 11.00% Cap)	3.68%	11/25/2045	2,230,272
13,489,757	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	5.35%	11/25/2045	6,655,964
2,146,383	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10%	06/25/2036	392,929
7,248,123	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% (a)	01/25/2037	1,454,766
6,862,903	Ameriquest Mortgage Securities Trust, Series 2004-FR1-M1	3.99%	05/25/2034	6,526,418
111,298,239	Ameriquest Mortgage Securities Trust, Series 2006-M3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.26%	10/25/2036	65,521,841
5,515,071	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR USD + 1.20%, 1.20% Floor)	4.28%	10/25/2032	4,315,812
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/20/2039	36,416,262
30,156,000	AMSR Trust, Series 2020-SFR4-G1	4.00% (a)	11/19/2037	27,237,234
10,000,000	AMSR Trust, Series 2020-SFR5-F	2.69% (a)	11/19/2037	8,932,836
6,500,000	AMSR Trust, Series 2021-SFR3-E1	2.33% (a)	10/09/2026	5,493,834
11,000,000	AMSR Trust, Series 2021-SFR3-E2	2.43% (a)	10/09/2026	9,295,126
18,500,000	AMSR Trust, Series 2021-SFR3-F	3.23% (a)	10/09/2026	15,565,920
6,500,000	AMSR Trust, Series 2021-SFR4-D	2.77% (a)	12/17/2038	5,527,481
10,500,000	AMSR Trust, Series 2021-SFR4-E1	2.97% (a)	12/17/2038	8,842,149
10,500,000	Angel Oak Mortgage Trust LLC, Series 2019-2-M1	4.07% (a)(c)	03/25/2049	10,318,918
9,121,000	Angel Oak Mortgage Trust LLC, Series 2021-7-M1	3.26% (a)(c)	10/25/2066	6,212,054
9,652,851	Argent Securities Trust, Series 2004-W11-M6 (1 Month LIBOR USD + 1.88%, 1.88% Floor)	4.96%	11/25/2034	8,341,945

12,902,904	Argent Securities Trust, Series 2006-W5-A1A (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	06/25/2036	8,771,875
1,693,258	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (1 Month LIBOR USD + 1.68%, 1.68% Floor)	4.76%	06/26/2034	1,609,318
20,502,196	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	11/25/2036	18,231,928
474,266	Banc of America Alternative Loan Trust, Series 2005-10-4A1	5.75%	11/25/2035	378,378
2,436,462	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	2,165,050
1,793,107	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	1,571,859
2,260,124	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	1,968,358
537,015	Banc of America Alternative Loan Trust, Series 2006-5-CB14 (1 Month LIBOR USD + 1.10%, 6.00% Floor, 6.00% Cap)	6.00%	06/25/2046	473,929
1,245,610	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	1,046,420
8,371,140	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50%	10/25/2036	2,547,167
1,654,989	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	3.42% (f)(g)	11/25/2036	138,113
589,828	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	11/25/2036	484,391
2,874,780	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	2,459,573
475,203	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	389,050
2,451,740	Banc of America Funding Trust, Series 2006-2-3A1	6.00%	03/25/2036	2,148,716
76,199	Banc of America Funding Trust, Series 2006-2-4A1 (-3 x 1 Month LIBOR USD + 22.80%, 22.80% Cap)	13.55% (g)	03/25/2036	72,204
183,887	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	170,152
298,463	Banc of America Funding Trust, Series 2006-3-1A1	6.00%	03/25/2036	262,504
237,332	Banc of America Funding Trust, Series 2006-3-6A1	6.38% (c)	03/25/2036	229,131
1,335,445	Banc of America Funding Trust, Series 2006-6-1A7	6.25%	08/25/2036	1,172,714
551,722	Banc of America Funding Trust, Series 2006-7-T2A5	6.54%	10/25/2036	476,969
2,600,438	Banc of America Funding Trust, Series 2006-7-T2A8	6.41%	10/25/2036	2,255,132
675,362	Banc of America Funding Trust, Series 2006-8T2-A8	6.10%	10/25/2036	579,346
302,875	Banc of America Funding Trust, Series 2006-B-7A1	2.61% (c)	03/20/2036	258,752
4,371,771	Banc of America Funding Trust, Series 2006-D-6A1	2.90% (c)	05/20/2036	3,540,280
132,156	Banc of America Funding Trust, Series 2006-H-3A1	3.88% (c)	09/20/2046	113,862
47,147,509	Banc of America Funding Trust, Series 2006-H-5A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 10.50% Cap)	3.35%	10/20/2036	19,235,453
534,913	Banc of America Funding Trust, Series 2007-1-TA10	6.34%	01/25/2037	472,585
700,544	Banc of America Funding Trust, Series 2007-3-TA1B	5.83% (c)	04/25/2037	614,362
1,245,499	Banc of America Funding Trust, Series 2007-5-1A1	5.50%	07/25/2037	942,641
866,483	Banc of America Funding Trust, Series 2009-R14A-3A (-2 x 1 Month LIBOR USD + 16.57%, 5.50% Floor, 16.57% Cap)	10.64% (a)(g)	06/26/2035	791,537
1,161,937	Banc of America Funding Trust, Series 2009-R15A-4A2	5.75% (a)(c)	12/29/2036	963,397
675,471	Banc of America Funding Trust, Series 2010-R1-3A (-2 x 1 Month LIBOR USD + 14.28%, 6.00% Floor, 14.28% Cap)	10.50% (a)(g)	07/28/2036	632,188
5,264,166	Banc of America Funding Trust, Series 2014-R6-3A2	2.71% (a)(c)(j)	10/28/2036	4,670,918
13,293,546	Banc of America Funding Trust, Series 2014-R8-A2 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32% (a)	06/26/2036	11,113,495
21,646,359	Banc of America Funding Trust, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	3.00% (a)	09/29/2036	17,646,257
1,351,482	Banc of America Mortgage Trust, Series 2006-1-A9	6.00%	05/25/2036	1,124,079
162,232	Banc of America Mortgage Trust, Series 2007-1-2A5	5.75%	01/25/2037	132,329
3,739,938	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	3,154,120
6,450,108	BankUnited Trust, Series 2005-1-2A1	3.46% (c)	09/25/2045	5,843,763
871,239	Bayview Commercial Asset Trust, Series 2007-3-A2 (1 Month LIBOR USD + 0.29%)	3.37% (a)	07/25/2037	783,367
2,928,505	Bayview Financial Mortgage Pass-Through Trust, Series 2006-C-2A4 (1 Month LIBOR USD + 0.42%)	3.53%	11/28/2036	2,690,594
27,350,506	BCAP LLC Trust, Series 2007-AA2-11A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	3.46% (a)	05/25/2047	27,713,452
2,079,305	BCAP LLC Trust, Series 2007-AA2-2A7	6.00%	04/25/2037	1,135,350
2,251,111	BCAP LLC Trust, Series 2007-AA2-2A8	5.75%	04/25/2037	1,197,860
10,273,615	BCAP LLC Trust, Series 2008-RR3-A1B	6.67% (a)(c)	10/25/2036	3,721,548
1,558,800	BCAP LLC Trust, Series 2009-RR13-18A2	4.72% (a)(c)	07/26/2037	909,609
2,724,655	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% (a)(c)	02/26/2036	1,456,901
6,557,064	BCAP LLC Trust, Series 2010-RR6-7A10	6.00% (a)(c)	02/26/2037	3,210,742
1,170,376	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	3.94% (c)	02/25/2036	1,033,383
2,665,412	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.61% (c)	10/25/2036	2,289,675
3,082,506	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	2.73% (c)	02/25/2047	2,777,468
923,616	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.21% (c)	02/25/2047	882,445
11,994,103	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-2-2A1 (12 Month LIBOR USD + 1.88%, 1.88% Floor, 11.15% Cap)	2.12%	12/25/2046	10,114,063
275,011	Bear Stearns ALT-A Trust, Series 2004-11-2A3	3.71% (c)	11/25/2034	272,609
5,145,478	Bear Stearns ALT-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	3.56%	02/25/2036	5,059,197
14,200,854	Bear Stearns ALT-A Trust, Series 2006-3-21A1	2.88% (c)	05/25/2036	11,210,168
4,261,805	Bear Stearns ALT-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%, 0.34% Floor, 11.50% Cap)	3.42%	08/25/2036	3,621,094
6,860,805	Bear Stearns ALT-A Trust, Series 2006-6-2A1	3.53% (c)	11/25/2036	3,554,240
3,287,877	Bear Stearns ALT-A Trust, Series 2006-8-2A1	3.02% (c)	08/25/2046	2,408,010
6,009,814	Bear Stearns ALT-A Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	3.40%	01/25/2047	5,192,616
3,009,738	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	5.50%	08/25/2034	2,879,069
6,322,528	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75%	04/25/2035	5,374,523
2,070,037	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75%	04/25/2035	1,874,684
30,028,037	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-22A	5.22% (c)	09/25/2035	24,888,204
4,872,587	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00%	10/25/2035	3,335,976

8,501,668	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25%	02/25/2036	4,635,431
1,554,542	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.75%	12/25/2036	1,519,216
3,668,432	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	3.24%	01/25/2037	3,635,467
25,949,010	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	05/26/2037	24,373,724
13,003,640	Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	4.13%	08/25/2037	11,759,359
1,145,526	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	650,901
1,288,451	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	714,024
1,625,524	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	3.35% (c)	10/25/2036	1,187,669
7,080,906	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	3.48%	11/25/2036	6,252,561
3,123,687	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor, 10.50% Cap)	3.26%	12/25/2037	2,852,023
7,179,470	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.50% Cap)	3.24%	04/25/2037	7,018,940
8,302,697	BNC Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40%	11/25/2036	8,057,197
6,583,544	BNC Mortgage Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	3.24%	03/25/2037	6,201,163
5,965,821	BNC Mortgage Loan Trust, Series 2007-4-A4 (1 Month LIBOR USD + 1.50%, 1.50% Floor)	4.58%	11/25/2037	5,067,276
24,422,339	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% (a)	08/27/2037	13,549,941
100,200,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(l)	03/28/2029	90,883,043
12,750,000	CAFL Issuer LLC, Series 2021-RTL1-A2	3.10% (a)(l)	03/28/2029	11,383,528
4,413,457	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor, 12.50% Cap)	3.20%	03/25/2035	3,688,896
21,281,142	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	3.24%	09/25/2036	17,788,347
6,550,174	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (1 Month LIBOR USD + 0.25%, 0.25% Floor, 12.50% Cap)	3.33%	09/25/2036	5,475,733
4,958,170	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	3.23%	07/25/2036	4,684,505
46,712,026	Carrington Mortgage Loan Trust, Series 2006-NC4-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	3.24%	07/25/2036	44,989,557
26,356,117	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	3.23%	10/25/2036	22,138,013
15,026,989	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor, 14.50% Cap)	3.22%	09/25/2036	14,202,439
18,527,057	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% (a)(c)	11/25/2044	17,385,286
2,750,000	Centex Home Equity Loan Trust, Series 2004-A-AF5	5.43%	01/25/2034	2,411,258
108,683	Chase Funding Trust, Series 2003-4-2M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	3.98%	03/25/2033	107,749
2,847,854	Chase Mortgage Finance Trust, Series 2005-A1-2A4	2.97% (c)	12/25/2035	2,676,427
7,102,105	Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	3,570,547
6,933,341	Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	3,121,125
4,769,696	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	2,260,985
13,247,755	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	6,539,110
3,029,194	Chase Mortgage Finance Trust, Series 2007-A2-6A4	3.34% (c)	07/25/2037	2,695,809
3,945,582	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	1,706,078
2,342,272	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	1,208,069
1,086,779	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	252,927
2,150,168	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	1,066,458
1,762,180	Chaseflex Trust, Series 2005-1-3A1	6.00%	02/25/2035	1,439,264
146,419	Chaseflex Trust, Series 2006-1-A5	6.16% (c)	06/25/2036	132,024
2,638,888	Chaseflex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor, 11.50% Cap)	3.28%	09/25/2036	2,181,721
3,210,872	Chaseflex Trust, Series 2007-1-1A1	6.50%	02/25/2037	1,277,209
5,207,233	Chaseflex Trust, Series 2007-M1-2F4	4.12% (k)	08/25/2037	4,338,397
5,415,985	Chaseflex Trust, Series 2007-M1-2F5	4.12% (k)	08/25/2037	4,511,883
14,590,000	CHL GMSR Issuer Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	5.83% (a)	05/25/2023	14,361,722
500,000	CHL GMSR Issuer Trust, Series 2018-GT1-B (1 Month LIBOR USD + 3.50%)	6.58% (a)	05/25/2023	488,639
498,019	CHL Mortgage Pass-Through Trust, Series 2003-60-4A1	2.21% (c)	02/25/2034	490,359
12,231,801	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	6,326,864
2,500,551	CHL Mortgage Pass-Through Trust, Series 2005-18-A1	5.50%	10/25/2035	1,503,238
2,075,652	CHL Mortgage Pass-Through Trust, Series 2005-20-A5	5.50%	10/25/2035	1,373,684
1,539,200	CHL Mortgage Pass-Through Trust, Series 2005-20-A8	5.25%	10/25/2035	1,015,727
7,038,332	CHL Mortgage Pass-Through Trust, Series 2005-23-A1	5.50%	11/25/2035	4,150,591
1,379,459	CHL Mortgage Pass-Through Trust, Series 2005-24-A8	5.50%	11/25/2035	806,696
2,277,319	CHL Mortgage Pass-Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	1,435,557
428,439	CHL Mortgage Pass-Through Trust, Series 2005-27-2A1	5.50%	12/25/2035	197,336
905,827	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	11/01/2035	531,394
8,192,931	CHL Mortgage Pass-Through Trust, Series 2005-HYB1-4A1	2.76% (c)	03/25/2035	7,699,581
264,194	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-1A1	3.27% (c)	12/20/2035	237,291
7,666,127	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-4A1	3.22% (c)	12/20/2035	7,177,868
759,375	CHL Mortgage Pass-Through Trust, Series 2005-J3-2A4	4.50%	09/25/2035	661,441
808,552	CHL Mortgage Pass-Through Trust, Series 2005-J4-A5	5.50%	11/25/2035	650,627
4,578,293	CHL Mortgage Pass-Through Trust, Series 2006-14-A5	6.25%	09/25/2036	2,243,039
3,243,200	CHL Mortgage Pass-Through Trust, Series 2006-16-2A1	6.50%	11/25/2036	1,365,972
6,661,941	CHL Mortgage Pass-Through Trust, Series 2006-1-A2	6.00%	03/25/2036	3,901,377
1,379,210	CHL Mortgage Pass-Through Trust, Series 2006-20-1A21	6.00%	02/25/2037	750,479
16,889,149	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3	6.00%	05/25/2036	11,001,845
200,495	CHL Mortgage Pass-Through Trust, Series 2006-J3-A4	5.50%	05/25/2036	190,868

3,890,383	CHL Mortgage Pass-Through Trust, Series 2007-10-A7	6.00%	07/25/2037	2,101,687
13,515,526	CHL Mortgage Pass-Through Trust, Series 2007-11-A1	6.00%	08/25/2037	6,961,928
6,790,534	CHL Mortgage Pass-Through Trust, Series 2007-12-A9	5.75%	08/25/2037	3,918,961
2,890,220	CHL Mortgage Pass-Through Trust, Series 2007-13-A1	6.00%	08/25/2037	1,594,976
4,735,784	CHL Mortgage Pass-Through Trust, Series 2007-13-A10	6.00%	08/25/2037	2,613,457
3,763,210	CHL Mortgage Pass-Through Trust, Series 2007-15-1A1	6.25%	09/25/2037	2,448,811
525,635	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	342,043
1,513,980	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	984,047
1,849,196	CHL Mortgage Pass-Through Trust, Series 2007-15-1A29	6.25%	09/25/2037	1,202,815
2,820,828	CHL Mortgage Pass-Through Trust, Series 2007-17-1A2	6.00%	10/25/2037	2,095,019
448,274	CHL Mortgage Pass-Through Trust, Series 2007-18-1A1	6.00%	11/25/2037	261,935
37,981,277	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	20,661,887
1,384,696	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	708,935
3,661,532	CHL Mortgage Pass-Through Trust, Series 2007-3-A1	6.00%	04/25/2037	2,018,343
1,410,185	CHL Mortgage Pass-Through Trust, Series 2007-3-A12	6.00%	04/25/2037	777,335
3,215,633	CHL Mortgage Pass-Through Trust, Series 2007-4-1A39	6.00%	05/25/2037	1,578,812
1,221,434	CHL Mortgage Pass-Through Trust, Series 2007-5-A2	5.75%	05/25/2037	696,093
4,481,167	CHL Mortgage Pass-Through Trust, Series 2007-7-A1	6.00%	06/25/2037	2,546,752
2,013,896	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	1,087,724
1,343,301	CHL Mortgage Pass-Through Trust, Series 2007-7-A2	5.75%	06/25/2037	744,479
4,382,220	CHL Mortgage Pass-Through Trust, Series 2007-8-1A4	6.00%	01/25/2038	2,207,541
2,299,773	CHL Mortgage Pass-Through Trust, Series 2007-8-1A5	5.44%	01/25/2038	1,082,808
3,727,435	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	1,877,693
5,339,589	CHL Mortgage Pass-Through Trust, Series 2007-8-1A9 (1 Month LIBOR USD + 6.00%, 4.00% Floor, 6.00% Cap)	6.00%	01/25/2038	2,783,859
5,497,573	CHL Mortgage Pass-Through Trust, Series 2007-9-A1	5.75%	07/25/2037	2,874,024
723,524	CHL Mortgage Pass-Through Trust, Series 2007-9-A11	5.75%	07/25/2037	378,244
4,164,820	CHL Mortgage Pass-Through Trust, Series 2007-HY1-1A1	2.86% (c)	04/25/2037	3,804,064
9,257,810	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	3.18% (c)	03/25/2037	8,162,943
15,810,630	CHL Mortgage Pass-Through Trust, Series 2007-J1-2A1	6.00%	02/25/2037	6,792,237
390,843	CHL Mortgage Pass-Through Trust, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	3.58%	07/25/2037	124,034
1,954,214	CHL Mortgage Pass-Through Trust, Series 2007-J3-A2 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	2.42% (f)(g)	07/25/2037	218,812
641,850	Citicorp Mortgage Securities Trust, Series 2006-7-1A1	6.00%	12/25/2036	533,388
2,188,529	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	2,108,032
558,800	Citicorp Residential Mortgage Trust, Series 2006-2-A5	5.02%	09/25/2036	556,102
1,298,710	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	892,705
485,987	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	10/25/2035	438,870
1,264,139	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	1,174,996
4,657,251	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	3.25% (c)	06/25/2036	4,364,595
2,373,110	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	5.85% (k)	10/25/2036	1,577,396
9,431,024	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.67%	03/25/2036	4,656,302
9,424,092	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.66%	05/25/2036	3,591,785
1,708,193	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.16% (c)	04/25/2037	1,491,775
540,108	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% (a)(c)	04/25/2037	308,504
15,166,863	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% (a)	04/25/2047	9,747,259
679,205	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% (a)(c)	05/25/2037	610,353
45,883,950	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22% (a)	01/25/2037	42,150,116
1,608,288	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC3-A2D (1 Month LIBOR USD + 0.35%, 0.35% Floor)	3.43%	03/25/2037	1,414,160
541,926	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	3.01% (c)	04/25/2037	527,831
2,126,319	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	3.31% (c)	07/25/2047	1,925,105
3,605,629	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% (k)	01/25/2037	1,818,767
7,948,103	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% (k)	01/25/2037	4,012,181
3,194,244	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% (a)(c)	10/25/2037	2,651,213
17,193,155	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% (a)(c)(d)	10/25/2037	15,179,520
23,196,867	Citigroup Mortgage Loan Trust, Inc., Series 2021-JL1-A	2.75% (a)(c)	02/25/2062	21,507,103
3,663,037	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	3.28%	01/25/2037	1,517,576
2,971,157	Citigroup Mortgage Loan Trust, Series 2014-8-3A2	6.00% (a)(c)	03/25/2037	2,682,487
118,699,430	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	98,842,060
178,057,930	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.36% (a)(c)	04/25/2064	145,541,187
232,922,761	Citigroup Mortgage Loan Trust, Series 2020-RP1-A1	1.50% (a)(c)	08/25/2064	205,201,948
26,293,400	Citigroup Mortgage Loan Trust, Series 2020-RP1-M1	2.00% (a)(c)	08/25/2064	20,356,292
22,116,950	Citigroup Mortgage Loan Trust, Series 2020-RP1-M2	2.50% (a)(c)	08/25/2064	17,130,522
18,676,200	Citigroup Mortgage Loan Trust, Series 2020-RP1-M3	2.75% (a)(c)	08/25/2064	13,943,516
49,113,151	Citigroup Mortgage Loan Trust, Series 2020-RP1-PT5	7.42% (a)(c)	08/25/2064	36,305,217
309,412,980	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(c)	03/25/2065	280,794,631
34,186,100	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(c)	03/25/2065	29,474,421
28,635,750	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(c)	03/25/2065	23,924,677
26,589,300	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(c)	03/25/2065	21,250,352
78,100,614	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.30% (a)(c)	03/25/2065	77,302,582
1,668,877	CitiMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	1,472,265
1,989,893	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	1,761,299
1,937,870	CitiMortgage Alternative Loan Trust, Series 2006-A3-1A13	6.00%	07/25/2036	1,682,044
1,507,349	CitiMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	1,315,625
433,447	CitiMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	08/25/2044	413,892
1,645,674	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	1,352,332
4,684,026	CitiMortgage Alternative Loan Trust, Series 2006-A6-1A2 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	11/25/2036	4,279,354
2,337,580	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	2,045,874

1,139,725	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	997,499
3,090,397	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A8 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.68%	01/25/2037	2,536,264
2,916,133	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	2.32% (f)(g)	01/25/2037	149,233
2,396,616	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (e)	03/25/2037	2,098,060
5,515,382	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	2.32% (f)(g)	03/25/2037	301,107
2,161,360	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	1,869,585
3,848,566	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	3.41%	04/25/2037	3,218,578
3,848,566	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	3.59% (f)(g)	04/25/2037	310,449
4,075,830	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	3,626,829
556,704	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	492,727
7,339,742	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	6,496,247
225,444	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	194,207
14,812,000	COLT Mortgage Loan Trust, Series 2021-5-M1	3.26% (a)(c)	11/25/2066	10,454,351
4,294,000	COLT Mortgage Loan Trust, Series 2021-HX1-B1	3.11% (a)(c)	10/25/2066	2,981,086
4,130,000	COLT Mortgage Loan Trust, Series 2021-HX1-B2	3.86% (a)(c)	10/25/2066	2,824,977
6,000,000	COLT Mortgage Loan Trust, Series 2021-HX1-M1	2.36% (a)(c)	10/25/2066	4,254,117
12,888,301	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (a)(c)	03/25/2067	12,386,659
9,000,000	CoreVest American Finance Trust, Series 2020-3-D	2.95% (a)(c)	08/15/2053	6,798,790
27,480,894	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	20,733,252
5,903,161	Countrywide Alternative Loan Trust, Series 2005-13CB-A1 (1 Month LIBOR USD + 0.50%, 5.50% Cap)	3.58%	05/25/2035	4,884,580
2,696,328	Countrywide Alternative Loan Trust, Series 2005-13CB-A3	5.50%	05/25/2035	2,365,264
2,327,668	Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	3.58%	07/25/2035	1,448,492
4,752,321	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (f)(g)	07/25/2035	177,215
1,559,314	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month LIBOR USD + 13.05%, 13.05% Cap)	7.46% (g)	07/25/2035	1,184,651
2,124,852	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	3.83%	08/25/2035	1,833,858
991,971	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	492,421
5,784,595	Countrywide Alternative Loan Trust, Series 2005-32T1-A9	5.50%	08/25/2035	3,484,050
2,272,783	Countrywide Alternative Loan Trust, Series 2005-46CB-A14	5.50%	10/25/2035	1,675,379
1,151,435	Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	848,779
3,798,613	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	2,466,379
1,408,150	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	847,639
29,562,777	Countrywide Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	20,956,621
12,261,130	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	9,227,825
299,334	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	13.32% (g)	12/25/2035	183,073
381,325	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	336,695
5,534,457	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	4,886,714
1,022,035	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR USD + 0.80%, 0.80% Floor, 5.50% Cap)	3.88%	01/25/2036	965,009
2,571,228	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month LIBOR USD + 4.70%, 4.70% Cap)	1.62% (f)(g)	01/25/2036	79,646
30,516,970	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	16,616,902
457,065	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	287,228
17,445,627	Countrywide Alternative Loan Trust, Series 2005-80CB-4A1	6.00%	02/25/2036	9,842,808
19,302,447	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	9,303,982
1,337,468	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD + 21.63%, 21.63% Cap)	10.33% (g)	02/25/2036	1,075,378
900,652	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	589,951
1,300,660	Countrywide Alternative Loan Trust, Series 2005-J10-1A11	5.50%	10/25/2035	946,295
296,000	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	3.78%	10/25/2035	204,516
138,659	Countrywide Alternative Loan Trust, Series 2005-J10-1A15	5.50%	10/25/2035	100,881
364,945	Countrywide Alternative Loan Trust, Series 2005-J11-1A3	5.50%	11/25/2035	224,179
221,156	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	206,239
506,847	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 5.50% Cap)	3.56%	11/25/2035	337,915
1,013,694	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x 1 Month LIBOR USD + 5.02%, 5.02% Cap)	1.94% (f)(g)	11/25/2035	54,048
3,581,026	Countrywide Alternative Loan Trust, Series 2005-J1-5A3	5.50%	02/25/2035	3,215,886
16,990	Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50%	12/25/2022	14,472
499,809	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	3.58%	04/25/2035	396,109
1,537,872	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (f)(g)	04/25/2035	34,053
3,009,545	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 5.50% Cap)	3.38%	05/25/2035	2,397,175
3,009,545	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x 1 Month LIBOR USD + 5.20%, 5.20% Cap)	2.12% (f)(g)	05/25/2035	138,391
2,655,400	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (1 Month LIBOR USD + 5.75%, 5.75% Floor)	5.75%	05/25/2036	1,436,802
3,272,712	Countrywide Alternative Loan Trust, Series 2006-12CB-A8	6.00%	05/25/2036	1,823,774
10,747,958	Countrywide Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	5,277,906
27,824,270	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.50%	06/25/2036	14,504,672

2,823,768	Countrywide Alternative Loan Trust, Series 2006-16CB-A7	6.00%	06/25/2036	1,774,128
732,639	Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.68%	07/25/2036	349,712
732,639	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	2.42% (f)(g)	07/25/2036	61,907
3,574,803	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	3.48%	08/25/2036	1,871,378
4,847,647	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	2.52% (f)(g)	08/25/2036	451,218
746,209	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00%	08/25/2036	471,681
4,106,247	Countrywide Alternative Loan Trust, Series 2006-23CB-2A3	6.50%	08/25/2036	1,565,652
1,339,673	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	781,193
3,921,057	Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	4.07% (f)(g)	08/25/2036	703,267
3,144,177	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	08/25/2036	1,880,519
3,374,647	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR USD + 0.60%, 0.06% Floor, 6.00% Cap)	3.68%	08/25/2036	1,727,561
1,462,624	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	828,797
1,877,402	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	1,088,368
2,820,001	Countrywide Alternative Loan Trust, Series 2006-29T1-1A2	6.25%	10/25/2036	1,719,422
377,136	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month LIBOR USD + 46.15%, 46.15% Cap)	26.10% (g)	10/25/2036	504,340
231,004	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 33.37% Cap)	20.00% (g)	10/25/2036	251,452
1,973,636	Countrywide Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	970,265
2,778,668	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	2,109,964
2,146,680	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR USD + 0.67%, 0.67% Floor, 6.00% Cap)	3.75%	11/25/2036	1,159,549
3,580,662	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month LIBOR USD + 5.33%, 5.33% Cap)	2.25% (f)(g)	11/25/2036	296,164
7,743,383	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25%	12/25/2036	3,634,521
625,028	Countrywide Alternative Loan Trust, Series 2006-36T2-2A4	6.25%	12/25/2036	293,370
838,813	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	01/25/2037	719,093
13,274,680	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	3.47% (f)(g)	01/25/2037	1,067,503
4,520,655	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	01/25/2037	534,639
1,311,698	Countrywide Alternative Loan Trust, Series 2006-40T1-1A11	6.00%	01/25/2037	932,826
2,232,597	Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	2.37% (f)(g)	01/25/2037	129,865
2,958,479	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	6.00%	01/25/2037	1,773,050
7,235,474	Countrywide Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	2.32% (f)(g)	01/25/2037	837,210
7,235,474	Countrywide Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.68%	01/25/2037	3,450,376
3,115,342	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037	1,867,060
3,649,080	Countrywide Alternative Loan Trust, Series 2006-42-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.68%	01/25/2047	1,567,578
3,649,080	Countrywide Alternative Loan Trust, Series 2006-42-1A2 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	2.32% (f)(g)	01/25/2047	486,575
2,430,097	Countrywide Alternative Loan Trust, Series 2006-42-1A3	6.00%	01/25/2047	1,513,195
2,786,671	Countrywide Alternative Loan Trust, Series 2006-43CB-1A12	5.75%	02/25/2037	1,612,995
9,641,175	Countrywide Alternative Loan Trust, Series 2006-43CB-1A6	6.00%	02/25/2037	5,704,012
9,871,417	Countrywide Alternative Loan Trust, Series 2006-45T1-1A1 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	02/25/2037	4,170,717
3,184,328	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.68%	02/25/2037	778,152
3,184,328	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	2.32% (f)(g)	02/25/2037	319,678
1,336,450	Countrywide Alternative Loan Trust, Series 2006-45T1-2A2	6.00%	02/25/2037	777,002
5,667,527	Countrywide Alternative Loan Trust, Series 2006-4CB-1A1	6.00%	04/25/2036	3,183,384
670,480	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	05/25/2036	558,275
4,399,105	Countrywide Alternative Loan Trust, Series 2006-7CB-1A14	6.00%	05/25/2036	2,655,413
7,671,245	Countrywide Alternative Loan Trust, Series 2006-7CB-1A16	6.00%	05/25/2036	4,630,562
2,350,469	Countrywide Alternative Loan Trust, Series 2006-7CB-1A6	6.00%	05/25/2036	1,418,804
2,380,582	Countrywide Alternative Loan Trust, Series 2006-7CB-1A9	6.00%	05/25/2036	1,436,981
829,737	Countrywide Alternative Loan Trust, Series 2006-9T1-A11	6.00%	05/25/2036	402,305
2,015,037	Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50%	02/25/2036	1,477,365
4,088,434	Countrywide Alternative Loan Trust, Series 2006-J1-1A3	5.50%	02/25/2036	2,997,516
854,060	Countrywide Alternative Loan Trust, Series 2006-J4-2A2	6.00%	07/25/2036	557,898
1,040,817	Countrywide Alternative Loan Trust, Series 2006-J7-1A1	6.25%	11/25/2036	548,642
32,875,364	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.18%	03/20/2047	26,238,982
3,034,508	Countrywide Alternative Loan Trust, Series 2006-OA7-1A2 (12 Month US Treasury Average + 0.94%, 0.94% Floor)	2.04%	06/25/2046	2,645,287
590,771	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	21.40% (g)	05/25/2037	616,168
9,683,691	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	4,982,638
9,070,325	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	6.00%	07/25/2037	6,168,656
5,409,010	Countrywide Alternative Loan Trust, Series 2007-15CB-A2	5.75%	07/25/2037	3,508,152
6,488,853	Countrywide Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	4,208,512
7,433,931	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	08/25/2037	2,406,956

2,152,681	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	28.88% (g)	08/25/2037	2,683,149
2,754,212	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	6.00%	08/25/2037	2,194,867
5,029,380	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	15.71% (g)	08/25/2037	4,305,467
764,658	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	6.00%	08/25/2037	480,233
597,845	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	20.50% (g)	08/25/2037	692,150
10,715,138	Countrywide Alternative Loan Trust, Series 2007-19-1A34	6.00%	08/25/2037	5,779,804
8,787,038	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	4,739,776
28,142,483	Countrywide Alternative Loan Trust, Series 2007-19-2A1	6.50%	08/25/2037	12,745,714
2,714,362	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	16.06% (g)	09/25/2037	2,447,487
18,061,533	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	7,928,103
7,087,273	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	3.58%	09/25/2037	3,244,359
10,058,310	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	3.42% (f)(g)	09/25/2037	1,825,144
1,005,612	Countrywide Alternative Loan Trust, Series 2007-24-A2 (-6 x 1 Month LIBOR USD + 41.70%, 41.70% Cap)	23.20% (g)	10/25/2037	1,136,353
2,010,799	Countrywide Alternative Loan Trust, Series 2007-24-A3 (-1 x 1 Month LIBOR USD + 6.95%, 6.95% Cap)	3.87% (f)(g)	10/25/2037	409,151
3,298,720	Countrywide Alternative Loan Trust, Series 2007-24-A4 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 7.00% Cap)	3.78%	10/25/2037	825,450
4,363,131	Countrywide Alternative Loan Trust, Series 2007-24-A6 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 7.00% Cap)	4.08%	10/25/2037	1,168,626
3,307,413	Countrywide Alternative Loan Trust, Series 2007-2CB-1A4 (1 Month LIBOR USD + 1.00%, 5.75% Floor, 100.00% Cap)	5.75%	03/25/2037	1,973,888
15,342,617	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	1,726,018
3,672,966	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	2.57% (f)(g)	04/25/2037	485,627
3,672,966	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 6.00% Cap)	3.63%	04/25/2037	1,861,921
14,629,348	Countrywide Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	8,437,456
5,867,044	Countrywide Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	3,033,061
4,902,187	Countrywide Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	3,053,670
5,375,287	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	3,348,374
1,352,046	Countrywide Alternative Loan Trust, Series 2007-7T2-A8	6.00%	04/25/2037	655,897
245,415	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x 1 Month LIBOR USD + 40.20%, 40.20% Cap)	21.70% (g)	05/25/2037	250,200
261,977	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	21.58% (g)	05/25/2037	265,697
408,518	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	3.58%	05/25/2037	150,839
408,518	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	2.42% (f)(g)	05/25/2037	37,719
1,411,961	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	713,525
21,828,084	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	2.98% (c)	03/25/2047	20,207,792
22,316,017	Countrywide Alternative Loan Trust, Series 2007-HY4-4A1	3.64% (c)	06/25/2037	20,453,821
21,490,548	Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	07/25/2035	19,955,996
6,087,054	Countrywide Asset Backed Certificates, Series 2006-26-1A (1 Month LIBOR USD + 0.14%)	3.22%	08/25/2035	5,557,822
21,693,110	Countrywide Asset Backed Certificates, Series 2007-4-A5	4.51% (k)	10/25/2035	15,372,052
11,904,964	Countrywide Asset Backed Certificates, Series 2007-BC1-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	05/25/2037	10,826,817
2,071,423	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	1,580,706
436,057	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	332,752
4,288,025	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	3,238,110
5,740,857	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.25%	01/25/2036	4,944,800
9,670,272	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	1,618,430
2,501,082	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	2,134,391
3,586,104	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	1,883,787
8,303,241	Credit Suisse Mortgage Capital Certificates, Series 2009-11R-4A1	7.00% (a)(c)	09/28/2037	2,629,087
5,789,169	Credit Suisse Mortgage Capital Certificates, Series 2009-12R-5A1	6.00% (a)	06/27/2036	4,419,226
7,590,451	Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	3.02% (a)(c)	08/29/2046	5,352,633
31,696,165	Credit Suisse Mortgage Capital Certificates, Series 2021-RPL9-A1	2.44% (a)(c)	02/25/2061	29,132,728
72,769,349	Credit Suisse Mortgage-Backed Trust, Series 2017-RPL2-CERT	0.00% (a)(c)	02/25/2056	60,314,642
4,227,000	Credit Suisse Mortgage-Backed Trust, Series 2020-AFC1-B1	3.45% (a)(c)	02/25/2050	3,430,372
9,668,869	Credit Suisse Mortgage-Backed Trust, Series 2020-RPL1-CERT	3.23% (a)(c)(d)	01/25/2046	7,973,229
8,753,119	Credit-Based Asset Servicing and Securitization LLC, Series 2006-CB4-AV3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	05/27/2036	6,009,857
4,014,786	CSAB Mortgage Backed Trust, Series 2006-3-A4B	6.61%	11/25/2036	779,113
2,348,184	CSAB Mortgage Backed Trust, Series 2006-4-A6A	6.18%	12/25/2036	547,952
8,494,947	CSAB Mortgage Backed Trust, Series 2007-1-1A1A	5.90% (c)	05/25/2037	2,202,572
807,993	CSMC Mortgage-Backed Trust, Series 2005-1R-2A5	5.75% (a)	12/26/2035	615,075
11,302,534	CSMC Mortgage-Backed Trust, Series 2006-1-2A1	6.00%	02/25/2036	4,071,137
2,354,011	CSMC Mortgage-Backed Trust, Series 2006-2-5A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 6.00% Cap)	3.78%	03/25/2036	851,599
13,157,840	CSMC Mortgage-Backed Trust, Series 2006-2-5A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	2.22% (f)(g)	03/25/2036	1,080,036
2,740,760	CSMC Mortgage-Backed Trust, Series 2006-2-5A3	6.25%	03/25/2036	1,322,734
7,417,592	CSMC Mortgage-Backed Trust, Series 2006-2-5A4	6.00%	03/25/2036	3,465,389

1,166,086	CSMC Mortgage-Backed Trust, Series 2006-3-4A3	5.50%	04/25/2036	860,002
704,929	CSMC Mortgage-Backed Trust, Series 2006-3-4A4	5.50%	04/25/2036	519,894
2,443,941	CSMC Mortgage-Backed Trust, Series 2006-4-1A8 (1 Month LIBOR USD + 1.00%, 6.00% Floor, 6.00% Cap)	6.00%	05/25/2036	1,483,986
20,280,274	CSMC Mortgage-Backed Trust, Series 2006-4-4A1	7.00%	05/25/2036	5,519,242
7,094,686	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	3,174,935
7,103,028	CSMC Mortgage-Backed Trust, Series 2006-6-1A4	6.00%	07/25/2036	3,943,553
10,035,754	CSMC Mortgage-Backed Trust, Series 2006-6-3A1	7.00%	07/25/2036	1,657,341
114,215	CSMC Mortgage-Backed Trust, Series 2006-7-3A11	6.00%	08/25/2036	50,900
1,648,873	CSMC Mortgage-Backed Trust, Series 2006-7-7A5	6.00%	08/25/2036	1,319,737
2,675,082	CSMC Mortgage-Backed Trust, Series 2006-9-2A1	5.50%	11/25/2036	2,307,908
10,376,102	CSMC Mortgage-Backed Trust, Series 2006-9-3A1	6.00%	11/25/2036	8,499,653
3,678,021	CSMC Mortgage-Backed Trust, Series 2006-9-4A1	6.00%	11/25/2036	2,492,390
1,458,200	CSMC Mortgage-Backed Trust, Series 2006-9-6A14	6.00%	11/25/2036	1,257,970
236,913	CSMC Mortgage-Backed Trust, Series 2006-9-6A15 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	25.24% (g)	11/25/2036	290,352
8,521,879	CSMC Mortgage-Backed Trust, Series 2007-1-1A4	6.13% (c)	02/25/2037	2,116,562
5,453,663	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2025	1,011,447
3,055,551	CSMC Mortgage-Backed Trust, Series 2007-1-5A14	6.00%	02/25/2037	1,902,283
28,044	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	22,728
5,172,094	CSMC Mortgage-Backed Trust, Series 2007-3-2A10	6.00%	04/25/2037	2,113,410
2,587,521	CSMC Mortgage-Backed Trust, Series 2007-5-2A5	5.00%	08/25/2037	2,109,170
25,722,820	CSMC Mortgage-Backed Trust, Series 2007-5-3A19	6.00%	08/25/2037	20,226,828
11,357,845	CSMC Mortgage-Backed Trust, Series 2007-5-3A9	6.00%	08/25/2037	9,083,248
2,616,737	CSMC Mortgage-Backed Trust, Series 2008-2R-1A1	6.00% (a)(d)	07/25/2037	2,039,671
39,567	CSMC Trust, Series 2009-1R-4A2	3.19% (a)(e)	07/26/2035	39,422
1,637,384	CSMC Trust, Series 2010-13R-1A2	5.50% (a)(c)	12/27/2035	1,361,416
24,319,628	CSMC Trust, Series 2010-17R-6A1	3.23% (a)(e)	06/26/2037	23,049,784
7,651,832	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(c)	06/26/2037	6,736,969
3,777,896	CSMC Trust, Series 2010-4R-8A17	6.00% (a)(c)	06/26/2037	3,326,206
8,822,587	CSMC Trust, Series 2010-7R-1A17	6.00% (a)(c)	01/27/2037	5,597,070
9,376,230	CSMC Trust, Series 2013-9R-A1	3.00% (a)(c)	05/28/2043	8,062,491
8,251,848	CSMC Trust, Series 2019-RPL6-CERT	0.00% (a)(c)	11/27/2058	7,027,821
194,363,081	CSMC Trust, Series 2019-RPL6-PT1	3.75% (a)(e)	11/25/2058	166,733,650
184,949,102	CSMC Trust, Series 2020-RPL1-PT1	3.35% (a)(c)	10/25/2069	160,136,626
19,016,647	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(e)	09/27/2066	18,134,832
17,258,144	CSMC Trust, Series 2021-JR2-A1	2.22% (a)(c)	11/25/2061	16,405,864
7,469,850	CSMC Trust, Series 2021-NQM1-B1	2.83% (a)(c)	05/25/2065	5,855,412
6,225,825	CSMC Trust, Series 2021-NQM5-M1	2.17% (a)(c)	05/25/2066	3,830,325
3,180,040	CSMC Trust, Series 2021-NQM6-B1	3.29% (a)(c)	07/25/2066	2,076,990
7,445,317	CSMC Trust, Series 2021-NQM6-M1	2.58% (a)(c)	07/25/2066	4,903,218
17,544,000	CWABS Asset-Backed Certificates Trust, Series 2005-11-MF1	5.35% (c)	12/25/2035	14,419,533
3,128,854	CWABS Asset-Backed Certificates Trust, Series 2005-4-AF5B	5.65%	10/25/2035	3,094,825
8,303,556	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% (c)	09/25/2035	7,125,531
277,636	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A6 (-7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	13.32% (g)	11/25/2035	385,963
523,311	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	3.28%	11/25/2035	255,697
1,579,409	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	2.22% (f)(g)	11/25/2035	52,540
5,335,405	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	4,557,401
13,511,904	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	09/25/2047	11,845,936
16,253,946	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA3-A2 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	3.33%	07/25/2047	14,489,948
3,464,403	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-A1C	5.67% (c)	02/25/2036	3,094,366
441,184	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	4.84% (c)	06/25/2036	378,411
784,915	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (c)	10/25/2036	669,952
10,960,686	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% (c)	10/25/2036	9,358,358
780,817	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% (c)	10/25/2036	666,518
1,140,133	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% (c)	10/25/2036	970,965
2,254,675	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	6.37%	10/25/2036	1,915,450
4,052,395	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-3A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.00% Cap)	2.84% (a)(d)	10/29/2036	3,716,196
4,748,234	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	8.18% (a)(g)	04/15/2036	4,451,878
1,919,610	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A11 (-1 x 1 Month LIBOR USD + 12.11%, 12.11% Cap)	8.17% (a)(g)	04/15/2036	1,785,468
3,128,256	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	9.23% (a)(g)	04/15/2036	2,881,190
341,893	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A11 (-3 x 1 Month LIBOR USD + 19.35%, 19.35% Cap)	10.90% (a)(g)	04/15/2036	307,385
3,000,766	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A13 (-1 x 1 Month LIBOR USD + 12.57%, 12.57% Cap)	8.63% (a)(g)	04/15/2036	2,642,100
49,706,279	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	8.18% (a)(g)	04/15/2036	43,786,559
11,153,460	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.27%	04/25/2037	10,419,031
22,750,000	FBR Securitization Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.93%, 0.93% Floor, 14.00% Cap)	4.01%	09/25/2035	20,181,154
5,500,000	FBR Securitization Trust, Series 2005-5-M3 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 14.00% Cap)	3.82%	11/26/2035	4,984,228

100,600,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-M1B (Secured Overnight Financing Rate 30 Day Average + 2.90%)	5.18% (a)	04/25/2042	95,188,585
3,515,143	Fieldstone Mortgage Investment Trust, Series 2007-1-2A2 (1 Month LIBOR USD + 0.27%, 0.27% Floor, 12.25% Cap)	2.98%	04/25/2037	2,565,581
23,384,881	Figure Line of Credit Trust, Series 2020-1-A	4.04% (a)(c)	09/25/2049	22,505,675
7,485,652	First Franklin Mortgage Loan Trust, Series 2006-FF8-M1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	3.46%	07/25/2036	7,054,717
4,000,000	First Franklin Mortgage Loan Trust, Series 2006-FF9-2A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	06/25/2036	3,445,846
18,783,629	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	03/25/2037	10,997,794
22,461,374	First Franklin Mortgage Loan Trust, Series 2007-FF2-A2C (1 Month LIBOR USD + 0.15%, 0.15% Floor)	3.23%	03/25/2037	11,683,151
3,212,075	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA4-1A1	3.02% (c)	05/25/2035	1,886,268
3,536,166	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	1,934,790
263,176	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	11/25/2022	262,166
1,320,307	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	3.16% (c)	06/25/2036	1,088,034
1,986,777	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	1,057,991
6,666,873	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	3,445,654
1,269,533	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	625,901
1,966,851	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	883,373
3,030,527	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (c)	05/25/2035	2,062,098
10,640,827	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	4,545,175
547,525	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	233,873
621,215	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	284,321
1,917,739	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	877,720
1,090,351	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	499,037
928,299	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	498,123
1,532,058	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	666,307
9,000,000	FirstKey Homes Trust, Series 2020-SFR1-E	2.79% (a)	08/19/2037	8,023,327
18,000,000	FirstKey Homes Trust, Series 2020-SFR2-D	1.97% (a)	10/19/2037	16,029,164
26,225,000	FirstKey Homes Trust, Series 2020-SFR2-E	2.67% (a)	10/19/2037	23,466,463
16,250,000	FirstKey Homes Trust, Series 2021-SFR1-E1	2.39% (a)	08/19/2038	13,597,257
11,500,000	FirstKey Homes Trust, Series 2021-SFR1-E2	2.49% (a)	08/19/2038	9,637,544
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-D	2.06% (a)	09/17/2038	6,732,096
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E1	2.26% (a)	09/17/2038	6,671,818
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E2	2.36% (a)	09/17/2038	6,592,852
34,891,000	FirstKey Homes Trust, Series 2021-SFR3-B	2.44% (a)	12/17/2038	30,276,620
29,584,000	FirstKey Homes Trust, Series 2021-SFR3-C	2.54% (a)	12/17/2038	25,451,429
22,626,000	FirstKey Homes Trust, Series 2021-SFR3-D	2.79% (a)	12/17/2038	19,524,806
45,314,000	FirstKey Homes Trust, Series 2021-SFR3-E1	2.99% (a)	12/17/2038	39,022,885
25,293,000	FirstKey Homes Trust, Series 2021-SFR3-E2	3.08% (a)	12/17/2038	21,637,595
10,174,000	FirstKey Homes Trust, Series 2021-SFR3-F1	3.58% (a)	12/17/2038	8,488,672
62,350,000	FMC GMSR Issuer Trust, Series 2020-GT1-A	4.45% (a)(c)	01/25/2026	53,721,508
72,500,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(c)	07/25/2026	57,631,606
64,820,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(c)	10/25/2026	52,486,537
122,008,562	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	11/25/2036	72,891,490
7,750,000	FRTKL, Series 2021-SFR1-E1	2.37% (a)	09/17/2038	6,504,965
6,650,000	FRTKL, Series 2021-SFR1-E2	2.52% (a)	09/17/2038	5,566,157
2,751,000	GCAT Trust, Series 2019-NQM3-M1	3.45% (a)(c)	11/25/2059	2,310,159
7,096,000	GCAT Trust, Series 2021-NQM2-M1	2.54% (a)(c)	05/25/2066	5,014,184
8,405,000	GCAT Trust, Series 2021-NQM6-B1	4.42% (a)(c)	08/25/2066	5,972,121
33,175,904	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	08/25/2036	15,662,291
1,883,541	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	3.89% (c)	09/19/2035	1,656,296
22,029,633	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 10.50% Cap)	3.60%	08/25/2045	5,861,488
18,824,535	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32%	04/25/2047	16,873,248
895,539	GS Mortgage Securities Corporation Trust, Series 2008-2R-1A1	4.17% (a)(c)	09/25/2036	344,152
122,109,632	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-A1	1.75% (a)(c)	05/25/2060	111,675,743
12,540,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M1	2.25% (a)(c)	05/25/2060	9,905,776
10,237,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M2	2.75% (a)(c)	05/25/2060	8,094,977
9,341,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M3	3.00% (a)(c)	05/25/2060	7,103,668
31,834,603	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-PT4	6.90% (a)(e)	05/25/2060	30,196,713
115,907	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% (c)	09/25/2035	79,580
7,966,568	GSAA Home Equity Trust, Series 2006-10-AF3	5.98% (c)	06/25/2036	2,275,316
5,701,809	GSAA Home Equity Trust, Series 2006-10-AF4	6.80%	06/25/2036	1,624,748
11,004,090	GSAA Home Equity Trust, Series 2006-15-AF4	6.46%	09/25/2036	3,242,459
1,708,228	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% (c)	11/25/2036	542,889
3,971,746	GSAA Home Equity Trust, Series 2006-18-AF6	6.18%	11/25/2036	1,060,752
7,492,403	GSAA Home Equity Trust, Series 2006-19-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.26%	12/25/2036	2,344,297
3,983,302	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	2,528,141
2,522,455	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,183,848
5,751,438	GSAA Home Equity Trust, Series 2007-7-A5 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	3.64%	07/25/2037	3,148,470
16,723,745	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	08/25/2036	13,937,248
7,145,355	GSAMP Trust, Series 2007-H1-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	3.28%	02/25/2037	4,012,265
7,139,567	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor)	3.43% (a)	03/25/2035	6,918,366
7,139,567	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	1.91% (a)(c)(f)	03/25/2035	79,968

4,556,571	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap)	3.43% (a)	09/25/2035	3,938,736
4,556,571	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	1.69% (a)(c)(f)	09/25/2035	39,937
17,342,185	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap)	3.43% (a)	01/25/2036	14,585,901
17,342,185	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	1.64% (a)(c)(f)	01/25/2036	165,469
17,723,446	GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor)	2.62% (a)	09/26/2036	10,688,776
771,472	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	708,980
1,735,868	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	1,550,219
228,248	GSR Mortgage Loan Trust, Series 2005-6F-3A5	6.00%	07/25/2035	213,866
2,399,444	GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap)	3.82% (f)(g)	07/25/2035	200,669
161,223	GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	3.58%	06/25/2035	157,400
127,927	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	3.58%	09/25/2035	125,915
7,017,854	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	3,319,712
1,684,555	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	834,006
201,673	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	320,164
350,806	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	308,930
1,581,363	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	796,568
1,899,210	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	956,676
17,450,426	GSR Mortgage Loan Trust, Series 2006-5F-3A1	6.50%	06/25/2036	8,989,170
4,428,672	GSR Mortgage Loan Trust, Series 2006-6F-2A3	6.00%	07/25/2036	2,729,192
3,766,080	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	1,449,596
9,735,970	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	4,787,477
28,012,155	GSR Mortgage Loan Trust, Series 2006-OA1-3A1	2.37% (e)	08/25/2046	9,047,612
233,922	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	428,093
636,712	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	889,846
12,727,414	GSR Mortgage Loan Trust, Series 2007-4F-3A11	6.00%	07/25/2037	9,048,969
42,580,428	GSR Mortgage Loan Trust, Series 2007-OA1-1A1 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	3.31%	05/25/2037	24,656,823
301,218	Harborview Mortgage Loan Trust, Series 2005-14-3A1A	3.70% (c)	12/19/2035	283,031
5,287,138	Harborview Mortgage Loan Trust, Series 2005-2-1A (1 Month LIBOR USD + 0.52%, 0.52% Floor)	3.51%	05/19/2035	1,901,198
22,294,405	Harborview Mortgage Loan Trust, Series 2005-8-1A1A (1 Month LIBOR USD + 0.62%, 0.62% Floor, 11.00% Cap)	3.61%	09/19/2035	12,027,974
42,704,880	Harborview Mortgage Loan Trust, Series 2005-8-2A1A (12 Month US Treasury Average + 1.55%, 1.55% Floor)	2.65%	09/19/2035	22,116,951
4,062,395	Harborview Mortgage Loan Trust, Series 2006-10-2A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.17%	11/19/2036	3,663,975
5,377,259	Harborview Mortgage Loan Trust, Series 2006-11-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	3.33%	12/19/2036	4,594,381
33,345,076	Harborview Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.35%	02/19/2037	30,810,407
5,734,638	Harborview Mortgage Loan Trust, Series 2006-4-1A2A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	3.37%	05/19/2046	2,964,692
58,957,519	Harborview Mortgage Loan Trust, Series 2006-8-1A1 (1 Month LIBOR USD + 0.40%)	3.21%	07/21/2036	31,751,531
7,452,594	Harborview Mortgage Loan Trust, Series 2006-BU1-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor, 10.50% Cap)	3.41%	02/19/2046	6,365,545
14,885,633	Harborview Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 2.00%, 10.50% Cap)	4.08%	10/25/2037	12,891,439
505,421	Home Equity Asset Trust, Series 2003-3-M1 (1 Month LIBOR USD + 1.29%, 1.29% Floor)	4.37%	08/25/2033	493,101
365,625	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%, 0.99% Floor)	4.07%	01/25/2035	364,044
12,182,000	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-B-2A4 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	3.64%	06/25/2036	11,018,894
8,528,139	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-D-2A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32%	11/25/2036	6,800,171
8,193,002	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.27%	07/25/2037	3,731,939
8,193,002	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A2 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.27%	07/25/2037	3,731,939
3,706,201	Home Partners of America Trust, Series 2019-2-C	3.02% (a)	10/19/2039	3,137,121
3,942,767	Home Partners of America Trust, Series 2019-2-D	3.12% (a)	10/19/2039	3,307,365
7,421,680	Home Partners of America Trust, Series 2019-2-E	3.32% (a)	10/19/2039	6,206,222
426,648	Homebanc Mortgage Trust, Series 2005-1-M2 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 11.50% Cap)	3.82%	03/25/2035	354,345
10,350,000	Homebanc Mortgage Trust, Series 2005-3-M5 (1 Month LIBOR USD + 1.85%, 1.85% Floor, 11.50% Cap)	4.93%	07/25/2035	9,289,881
13,161,000	Homeward Opportunities Fund Trust, Series 2020-1-B1	5.74% (a)(c)	11/25/2059	13,116,762
13,276,000	Homeward Opportunities Fund Trust, Series 2020-1-B2	5.92% (a)(c)	11/25/2059	13,240,268
28,994,000	Homeward Opportunities Fund Trust, Series 2020-2-B2	5.49% (a)(c)	05/25/2065	28,021,753
40,963,671	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(l)	08/25/2025	40,933,485
19,044,505	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	7,145,283
14,058,395	HSI Asset Loan Obligation Trust, Series 2007-WF1-A3	4.53%	12/25/2036	4,842,958
28,653,739	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.36%	10/25/2036	9,773,679
14,679,173	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A2 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	04/25/2037	10,420,067

63,638,918	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.26%	04/25/2037	45,284,983
256,714	Impac CMB Trust, Series 2002-9F-A1	5.22%	12/25/2032	242,823
10,914,391	Impac Secured Assets Trust, Series 2007-3-A1B (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	3.56%	09/25/2037	9,089,232
28,150,441	Imperial Fund Mortgage Trust, Series 2021-NQM4-A1	2.09% (a)(c)	01/25/2057	22,920,798
14,555,654	Imperial Fund Mortgage Trust, Series 2021-NQM4-A2	2.30% (a)(c)	01/25/2057	11,860,949
11,093,150	Imperial Fund Mortgage Trust, Series 2021-NQM4-A3	2.45% (a)(c)	01/25/2057	9,035,169
3,202,264	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	1,409,159
2,344,308	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	1,031,615
7,568,173	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-1A1	6.00%	10/25/2037	4,115,767
11,180,426	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	6,478,264
18,077,843	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	5,900,762
15,418,841	IndyMac IMJA Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	7,513,803
12,548,601	IndyMac IMJA Mortgage Loan Trust, Series 2007-A4-A1	6.25%	02/25/2038	4,532,934
29,333,897	IndyMac IMSC Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	8,521,714
270,027	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	205,778
25,080,024	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	8,500,664
3,119,213	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.44%	12/25/2046	2,208,696
831,386	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-1A1	3.54% (c)	09/25/2036	592,521
926,111	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-4A1	3.27% (c)	09/25/2036	813,775
8,638,230	IndyMac INDA Mortgage Loan Trust, Series 2006-AR3-1A1	3.01% (c)	12/25/2036	7,583,403
3,319,144	IndyMac INDA Mortgage Loan Trust, Series 2007-AR1-3A1	2.83% (c)	03/25/2037	2,916,800
2,374,720	IndyMac INDA Mortgage Loan Trust, Series 2007-AR3-3A1	3.10% (c)	07/25/2037	2,161,310
5,880,493	IndyMac INDX Mortgage Loan Trust, Series 2005-AR15-A1	3.23% (c)	09/25/2035	5,046,933
2,327,815	IndyMac INDX Mortgage Loan Trust, Series 2006-AR7-3A1	2.97% (c)	05/25/2036	1,970,528
3,121,001	IndyMac INDX Mortgage Loan Trust, Series 2007-AR13-2A1	3.50% (c)	07/25/2037	2,443,395
5,232,273	IndyMac INDX Mortgage Loan Trust, Series 2007-AR21-8A1	3.22% (c)	09/25/2037	5,020,152
5,222,720	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	3,889,192
1,674,293	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	1,246,792
3,565,072	JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 11.50% Cap)	3.44%	05/25/2036	3,083,437
2,288,174	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	1,342,277
3,489,316	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69%	05/25/2036	3,454,750
7,162,792	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	6.46%	12/25/2036	6,782,149
2,179,200	JP Morgan Mortgage Acquisition Corporation, Series 2005-WMC1-M4 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	3.98%	09/25/2035	1,911,679
6,018,959	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (k)	10/25/2036	3,965,698
11,129,057	JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.36%	11/25/2036	9,859,785
23,345,445	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32%	11/25/2035	10,809,196
21,576,901	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.44%	07/25/2036	10,034,113
3,052,398	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.91%	07/25/2036	1,032,169
4,508,266	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1A (1 Month LIBOR USD + 0.13%, 0.13% Floor)	3.21%	12/25/2036	2,941,305
35,550,679	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1B (1 Month LIBOR USD + 0.23%, 0.23% Floor)	3.31%	12/25/2036	2,813,986
16,916,807	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.63% (k)	11/25/2036	16,235,339
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40%	03/25/2037	8,540,465
170,338	JP Morgan Mortgage Trust, Series 2005-A6-5A1	3.65% (c)	08/25/2035	167,563
3,867,441	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	3,789,279
379,539	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	304,604
1,051,629	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	509,472
3,397,507	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	1,730,082
1,786,093	JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	833,301
7,423,570	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.50% Cap)	3.46%	08/25/2036	1,108,814
7,423,570	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x 1 Month LIBOR USD + 7.12%, 7.12% Cap)	4.04% (f)(g)	08/25/2036	1,284,120
832,273	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	388,297
5,779,982	JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00%	01/25/2037	2,613,430
2,407,071	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	1,097,254
5,577,087	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	3.46%	01/25/2037	1,795,947
5,577,087	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	3.54% (f)(g)	01/25/2037	1,023,654
661,317	JP Morgan Mortgage Trust, Series 2007-A2-2A1	3.33% (c)	04/25/2037	570,493
2,603,118	JP Morgan Mortgage Trust, Series 2007-A3-3A2M	3.28% (c)	05/25/2037	2,400,059
6,185,655	JP Morgan Mortgage Trust, Series 2007-S1-2A6	6.00%	03/25/2037	2,894,440
1,786,434	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	982,588
4,035,992	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	2,332,829
1,704,912	JP Morgan Mortgage Trust, Series 2007-S3-1A64	7.50%	08/25/2037	743,543
679,284	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00%	08/25/2037	390,253
3,721,377	JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	2,138,958
4,242,012	JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037	2,437,451
5,071,157	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% (a)(c)	02/26/2037	2,714,322
16,378,412	JP Morgan Resecuritization Trust, Series 2009-7-7A1	7.00% (a)(c)(d)	09/27/2037	7,024,876
8,331,838	JP Morgan Resecuritization Trust, Series 2010-1-1A4	6.00% (a)	02/26/2037	4,357,603
5,130,920	JP Morgan Resecuritization Trust, Series 2010-1-2A11	7.00% (a)(c)	01/27/2037	2,587,660

130,059,606	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (a)	06/25/2058	116,907,758
26,545,000	Legacy Mortgage Asset Trust, Series 2020-GS1-A2	4.00% (a)(l)	10/25/2059	26,170,668
26,264,000	Legacy Mortgage Asset Trust, Series 2020-GS2-A2	4.00% (a)(l)	03/25/2060	23,107,343
24,000,000	Legacy Mortgage Asset Trust, Series 2021-GS4-A2	3.55% (a)(l)	11/25/2060	21,776,686
5,004,554	Lehman Mortgage Trust, Series 2005-2-2A3B	5.94%	08/25/2035	4,386,313
1,677,749	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	976,678
1,047,150	Lehman Mortgage Trust, Series 2005-2-5A5	5.75%	12/25/2035	753,865
1,947,664	Lehman Mortgage Trust, Series 2005-3-2A1	6.00%	01/25/2036	1,775,894
165,851	Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	146,539
890,775	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	809,629
1,079,826	Lehman Mortgage Trust, Series 2005-4-2A3A	5.50%	10/25/2035	1,532,069
7,532,024	Lehman Mortgage Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.06%, 1.06% Floor)	2.16%	02/25/2036	6,600,501
973,779	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	3.83%	02/25/2036	470,561
2,921,338	Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	1.67% (f)(g)	02/25/2036	200,386
2,266,720	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	3.83%	02/25/2036	1,721,454
2,266,720	Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	1.67% (f)(g)	02/25/2036	59,739
1,460,429	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	1,127,628
131	Lehman Mortgage Trust, Series 2006-17-1A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	3.42%	08/25/2046	266,670
6,626,522	Lehman Mortgage Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	3.68%	03/25/2036	6,303,106
1,707,970	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	2.32% (f)(g)	08/25/2036	109,331
1,085,549	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	896,876
7,081,735	Lehman Mortgage Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	3.50%	04/25/2036	6,352,728
5,442,309	Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.50% Cap)	3.43%	09/25/2036	688,295
11,336,270	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	4.07% (f)(g)	09/25/2036	1,605,248
48,067	Lehman Mortgage Trust, Series 2006-5-2A4A	6.39%	04/25/2036	58,947
6,123,741	Lehman Mortgage Trust, Series 2006-6-3A9	5.50%	10/25/2036	4,362,471
275,864	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	267,084
2,787,004	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	11/25/2036	686,118
10,309,829	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	3.47% (f)(g)	11/25/2036	1,479,363
1,757,570	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	16.50% (g)	01/25/2037	1,697,349
1,911,575	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 5.75% Cap)	3.68%	01/25/2037	1,112,034
5,713,250	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	2.07% (f)(g)	01/25/2037	333,430
3,438,797	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	3.46%	01/25/2037	765,763
6,194,480	Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	3.54% (f)(g)	01/25/2037	644,721
8,582,678	Lehman Mortgage Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	3.48%	06/25/2046	7,927,900
6,005,753	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	2,106,321
20,170,065	Lehman Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	3.29% (a)	06/25/2037	14,978,103
5,812,127	Lehman Mortgage Trust, Series 2007-1-2A1	7.00% (c)	02/25/2037	5,992,302
5,983,080	Lehman Mortgage Trust, Series 2007-1-2A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38% (a)	06/25/2037	4,277,825
10,852,720	Lehman Mortgage Trust, Series 2007-12N-1A3A (1 Month LIBOR USD + 0.40%, 0.40% Floor)	3.48%	07/25/2047	10,356,467
10,846,112	Lehman Mortgage Trust, Series 2007-15N-4A1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	3.98%	08/25/2047	9,614,826
1,475,908	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	03/25/2037	1,097,978
2,491,238	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	3.41%	05/25/2037	766,262
10,864,320	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	3.59% (f)(g)	05/25/2037	1,364,613
742,016	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	3.41%	05/25/2037	200,522
7,018,875	Lehman Mortgage Trust, Series 2007-5-11A1	4.69% (c)	06/25/2037	4,518,707
708,605	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	21.58% (g)	08/25/2036	893,253
641,882	Lehman Mortgage Trust, Series 2007-5-7A3	7.50%	10/25/2036	309,955
102,275	Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	82,374
5,605,436	Lehman Mortgage Trust, Series 2007-9-2A2	6.50%	10/25/2037	1,949,302
3,268,147	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	1,175,025
2,781,177	LHOME Mortgage Trust, Series 2020-RTL1-A1	3.23% (a)	10/25/2024	2,781,177
9,300,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	2.86% (a)(c)	02/25/2026	8,399,493
92,000,000	LHOME Mortgage Trust, Series 2021-RTL2-A1	2.09% (a)(l)	06/25/2026	87,381,572
13,813,630	Long Beach Mortgage Loan Trust, Series 2006-2-2A4 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	3.66%	04/25/2036	5,884,834

48,594,271	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	3.44%	04/25/2046	17,199,549
4,953,623	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	3.62%	04/25/2046	1,753,603
15,786,773	Long Beach Mortgage Loan Trust, Series 2006-5-2A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	3.56%	06/25/2036	8,114,052
27,375,316	Long Beach Mortgage Loan Trust, Series 2006-6-1A (1 Month LIBOR USD + 0.29%, 0.29% Floor)	3.37%	07/25/2036	19,827,391
11,639,106	Long Beach Mortgage Loan Trust, Series 2006-WL1-M2 (1 Month LIBOR USD + 0.68%, 0.68% Floor)	3.53%	01/25/2036	9,900,130
2,891,335	Luminent Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 11.50% Cap)	3.60%	11/25/2035	2,765,517
2,743,819	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	3.07% (c)	03/25/2035	2,452,051
773,964	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1	2.86% (c)	07/25/2035	697,112
5,409,872	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	2.78% (c)	11/25/2036	3,328,501
6,651,000	MASTR Alternative Loans Trust, Series 2004-9-M2	6.26%	08/25/2034	5,152,149
1,112,253	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	932,898
81,451	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	76,066
6,845,896	MASTR Alternative Loans Trust, Series 2005-5-3A1	5.75%	08/25/2035	3,752,709
1,653,625	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.50%	12/25/2035	1,215,908
1,290,888	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	775,904
854,314	MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	776,822
3,780,859	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	1,358,091
2,589,928	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (1 Month LIBOR USD + 4.13%, 4.13% Floor)	7.21%	12/25/2032	2,393,109
7,038,533	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	3.42%	06/25/2036	6,306,218
11,230,428	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	3.29%	05/25/2037	10,641,022
13,689,719	MASTR Asset Backed Securities Trust, Series 2007-WMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	3.23%	01/25/2037	4,374,951
1,787,689	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	1,279,663
1,137,686	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	808,948
2,726,146	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	1,305,974
13,857,431	MASTR Resecuritization Trust, Series 2008-1-A1	6.00% (a)(c)(d)	09/27/2037	10,522,351
7,518,475	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(c)	06/27/2036	5,969,955
1,273,002	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	1,200,723
510,504	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	3.48%	10/25/2032	485,269
20,665,804	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	04/27/2037	8,770,342
10,597,818	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	3.50%	04/27/2037	4,585,884
14,688,701	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2C (1 Month LIBOR USD + 0.64%, 0.64% Floor)	3.72%	04/27/2037	6,449,393
13,198,684	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 7.00% Cap)	3.40%	03/25/2037	3,558,334
13,198,684	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (-1 x 1 Month LIBOR USD + 6.68%, 6.68% Cap)	3.60% (f)(g)	03/25/2037	1,953,348
29,436,199	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	2.79% (c)	10/25/2047	10,391,811
2,606,397	Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-H1-1A2 (1 Month LIBOR USD + 3.50%, 3.50% Floor)	6.58%	10/25/2037	2,411,720
19,113,521	Merrill Lynch Mortgage Investors Trust, Series 2005-AR1-M2 (1 Month LIBOR USD + 1.01%, 1.01% Floor)	4.09%	06/25/2036	16,282,306
601,602	Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	3.15% (c)	10/25/2036	589,326
8,140,289	Merrill Lynch Mortgage Investors Trust, Series 2006-AR1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40% (a)	03/25/2037	2,708,994
810,746	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	431,448
24,402,672	Merrill Lynch Mortgage Investors Trust, Series 2006-FM1-A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	04/27/2037	15,520,368
10,719,213	Merrill Lynch Mortgage Investors Trust, Series 2006-HE3-A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	06/25/2037	3,079,102
7,706,050	Merrill Lynch Mortgage Investors Trust, Series 2006-HE4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	3.28%	07/27/2037	2,008,219
82,652,048	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	02/25/2037	43,305,020
8,927,332	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	04/25/2037	4,105,200
7,616,372	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	3.46%	04/25/2037	3,502,156
3,190,189	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	3.62%	04/25/2037	1,466,854
55,499,983	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	3.33%	03/25/2037	45,221,397
26,408,528	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(l)	03/25/2060	25,327,363
17,394,726	Morgan Stanley Capital Trust, Series 2006-HE7-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40%	09/25/2036	7,965,701
23,082,241	Morgan Stanley Capital Trust, Series 2006-HE7-A2D (1 Month LIBOR USD + 0.46%, 0.46% Floor)	3.54%	09/25/2036	10,576,987
13,128,504	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	3.62%	02/25/2036	13,008,423

6,222,092	Morgan Stanley Capital Trust, Series 2007-HE4-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	3.21% (a)	02/25/2037	2,828,895
26,484,635	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	12/25/2036	13,903,991
5,230,655	Morgan Stanley IXIS Real Estate Capital Trust, Series 2006-2-AFPT (1 Month LIBOR USD + 0.07%, 0.07% Floor)	3.15%	11/25/2036	1,935,939
679,073	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	3.78%	12/25/2035	440,170
1,701,391	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	1,242,118
2,004,795	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.32% (c)	12/25/2035	1,785,715
4,630,583	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.73%	08/25/2036	964,620
6,854,869	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	3,388,387
6,866,800	Morgan Stanley Mortgage Loan Trust, Series 2006-16AX-2A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	3.42%	11/25/2036	2,289,473
5,381,925	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	6.15%	10/25/2046	1,709,762
1,838,472	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	6.08%	10/25/2046	477,843
1,900,100	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	1,671,626
16,270,478	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.14% (c)	06/25/2036	10,952,209
1,622,002	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	930,991
1,641,996	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	942,467
2,870,885	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	1,743,480
4,019,438	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	2.91% (c)	10/25/2037	2,696,052
2,975,154	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	6.42%	09/25/2046	773,371
1,993,604	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.58%	09/25/2046	627,569
340,348	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	6.12%	01/25/2047	315,075
5,399,204	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	6.36%	01/25/2047	2,125,478
3,158,025	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	6.46%	01/25/2047	1,242,935
4,394,904	Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	2.40% (a)(k)	06/26/2036	3,774,567
6,999,480	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	2.25% (a)(k)	01/27/2037	5,932,552
9,965,778	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% (a)(c)	11/26/2036	8,452,100
345,925	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% (a)(c)	02/26/2037	346,027
7,807,433	Morgan Stanley Re-Remic Trust, Series 2012-R4-1B	2.74% (a)(e)	08/26/2036	6,621,845
7,156,734	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B	3.07% (a)(c)(d)	10/28/2036	5,904,346
3,149,604	Morgan Stanley Resecuritization Trust, Series 2014-R7-B1	3.84% (a)(c)	01/26/2051	3,115,914
4,722,432	Morgan Stanley Resecuritization Trust, Series 2014-R7-B2	3.84% (a)(c)(j)	01/26/2051	4,303,317
24,132,616	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(c)	10/25/2060	23,100,916
9,809,522	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	6.17% (c)	07/25/2036	2,467,667
12,352,146	New Century Alternative Mortgage Loan Trust, Series 2006-ALT2-AF5	4.66%	10/25/2036	2,724,488
17,829,000	New Century Home Equity Loan Trust, Series 2005-4-M5 (1 Month LIBOR USD + 1.02%, 1.02% Floor, 12.50% Cap)	4.10%	09/25/2035	16,692,970
12,500,000	New Century Home Equity Loan Trust, Series 2006-1-A2C (1 Month LIBOR USD + 0.56%, 0.56% Floor, 12.50% Cap)	3.64%	05/25/2036	11,101,385
62,504,400	New Residential Mortgage Loan Trust, Series 2020-RPL1-M1	3.25% (a)(c)	11/25/2059	49,132,059
16,345,550	New Residential Mortgage Loan Trust, Series 2020-RPL1-M2	3.50% (a)(c)	11/25/2059	12,447,174
249,588	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%, 0.66% Floor, 10.50% Cap)	3.41%	08/25/2035	231,984
30,150	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5	5.36%	02/25/2035	28,355
13,215,702	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.16% (c)	05/25/2036	3,225,834
2,685,667	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% (c)	05/25/2036	655,007
14,562,460	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (c)	01/25/2036	4,621,978
2,461,362	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% (c)	01/25/2036	780,935
1,179,374	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% (c)	06/25/2036	335,149
15,314,765	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (k)	10/25/2036	4,130,600
2,646,154	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% (k)	02/25/2037	795,562
13,189,042	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% (k)	02/25/2037	3,965,966
2,859,548	Nomura Resecuritization Trust, Series 2014-1R-6A7	6.72% (a)(c)	08/26/2036	2,356,536
4,686,011	Nomura Resecuritization Trust, Series 2014-2R-4A9	3.50% (a)(k)	07/28/2036	4,053,677
7,075,879	Nomura Resecuritization Trust, Series 2015-4R-5A2 (1 Month LIBOR USD + 0.43%, 0.43% Floor)	2.20% (a)(j)	03/26/2036	5,249,473
13,792,879	NovaStar Mortgage Funding Trust, Series 2005-3-M4 (1 Month LIBOR USD + 0.89%, 0.89% Floor, 11.00% Cap)	3.97%	01/25/2036	12,022,335
7,869,659	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.00% Cap)	3.40%	10/25/2036	4,621,509
60,579,459	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	55,434,524
60,075,441	NRZ Excess Spread-Collateralized Notes, Series 2021-FHT1-A	3.10% (a)	07/25/2026	52,600,987
9,694,000	OBX Trust, Series 2021-NQM3-M1	2.33% (a)(c)	07/25/2061	6,134,045
839,345	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	4.06%	11/25/2034	802,334
5,970,920	Option One Mortgage Loan Trust, Series 2007-1-2A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	3.22%	01/25/2037	3,696,955
58,674,569	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.27%	07/25/2037	52,125,619
10,080,000	People's Choice Home Loan Securities Trust, Series 2005-1-M5 (1 Month LIBOR USD + 1.50%, 1.50% Floor, 15.00% Cap)	4.58%	02/25/2035	7,746,656
3,351,686	PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 10.10% Cap)	3.40%	02/25/2037	2,430,211
7,465,789	PHH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	6,273,532
3,483,659	PHH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	2,927,332
234,963	PHH Alternative Mortgage Trust, Series 2007-2-3A1	6.00%	05/25/2037	208,318
39,370,717	PMT Credit Risk Transfer Trust, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	5.86% (a)	05/30/2023	37,919,894
10,291,872	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	5.81% (a)	10/27/2022	9,931,218

30,579,894	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	5.46% (a)	02/27/2023	29,141,853
74,884,155	PMT Credit Risk Transfer Trust, Series 2021-1R-A (1 Month LIBOR USD + 2.90%, 2.90% Floor)	5.98% (a)	02/27/2026	73,416,261
67,663,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	6.08% (a)	03/25/2026	63,336,310
17,500,000	PNMAC GMSR Issuer Trust, Series 2018-FT1-A (1 Month LIBOR USD + 2.35%)	5.43% (a)	04/25/2023	16,779,653
1,200,000	PNMAC GMSR Issuer Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.85%, 2.85% Floor)	5.93% (a)	02/25/2023	1,191,562
132,464,785	PR Mortgage Loan Trust, Series 2014-1-APT	5.87% (a)(e)	10/25/2049	120,122,564
60,801,633	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(l)	09/29/2060	57,853,216
29,287,648	Pretium Mortgage Credit Partners LLC, Series 2021-NPL5-A1	2.49% (a)(l)	10/25/2051	27,176,009
19,765,756	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(l)	07/25/2051	18,196,691
35,007,008	Pretium Mortgage Credit Partners LLC, Series 2021-RN4-A1	2.49% (a)(c)	10/25/2051	32,659,099
5,663,550	Prime Mortgage Trust, Series 2006-DR1-2A1	5.50% (a)	05/25/2035	4,817,751
2,962,502	Prime Mortgage Trust, Series 2006-DR1-2A2	6.00% (a)	05/25/2035	2,417,973
57,832,000	Progress Residential Trust, Series 2021-SFR10-E1	3.57% (a)	12/19/2040	46,833,470
24,000,000	Progress Residential Trust, Series 2021-SFR10-E2	3.67% (a)	12/19/2040	19,203,029
13,000,000	Progress Residential Trust, Series 2021-SFR10-F	4.61% (a)	12/19/2040	10,759,915
29,000,000	Progress Residential Trust, Series 2021-SFR2-E1	2.55% (a)	04/19/2038	24,680,801
20,000,000	Progress Residential Trust, Series 2021-SFR2-E2	2.65% (a)	04/19/2038	17,028,468
62,271,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	53,333,723
7,000,000	Progress Residential Trust, Series 2021-SFR5-E1	2.21% (a)	07/19/2038	5,875,759
25,000,000	Progress Residential Trust, Series 2021-SFR8-E1	2.38% (a)	10/19/2038	20,888,120
23,900,000	Progress Residential Trust, Series 2021-SFR8-E2	2.53% (a)	10/19/2038	19,805,352
19,900,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/19/2038	16,548,701
5,500,000	PRPM LLC, Series 2020-4-A2	3.44% (a)(l)	10/25/2025	5,295,641
209,020,350	PRPM LLC, Series 2021-10-A1	2.49% (a)(l)	10/25/2026	189,694,099
112,190,139	PRPM LLC, Series 2021-11-A1	2.49% (a)(l)	11/25/2026	104,133,742
96,558,238	PRPM LLC, Series 2021-2-A1	2.12% (a)(c)	03/25/2026	90,629,987
7,100,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(c)	03/25/2026	6,245,582
56,746,110	PRPM LLC, Series 2021-6-A1	1.79% (a)(l)	07/25/2026	52,480,312
48,692,908	PRPM LLC, Series 2021-7-A1	1.87% (a)(l)	08/25/2026	44,863,927
1,659,993	RAMP Trust, Series 2004-RS7-A3	3.88% (c)	07/25/2034	1,538,962
9,765,273	RAMP Trust, Series 2006-RS2-A3A (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	3.68%	03/25/2036	9,544,716
13,376,338	RAMP Trust, Series 2006-RS3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	3.68%	05/25/2036	12,096,685
12,890,508	RAMP Trust, Series 2006-RS6-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	3.62%	11/25/2036	10,970,591
13,198,839	RBSGC Structured Trust, Series 2008-B-A1	6.00% (a)	06/25/2037	10,996,330
2,031,815	RBSSP Resecuritization Trust, Series 2009-12-17A2	3.23% (a)(c)	10/26/2035	1,995,221
15,041,086	RBSSP Resecuritization Trust, Series 2009-12-20A2	2.77% (a)(c)	12/27/2035	13,426,987
2,957,309	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% (a)	07/27/2037	1,543,439
57,587,231	Redwood Funding Trust, Series 2019-1-PT	4.47% (a)(l)	09/27/2024	56,368,968
5,384,854	Renaissance Home Equity Loan Trust, Series 2006-1-AF6	5.75% (k)	05/25/2036	2,919,056
2,062,139	Renaissance Home Equity Loan Trust, Series 2006-2-AF5	6.25% (k)	08/25/2036	919,159
17,385,181	Renaissance Home Equity Loan Trust, Series 2006-3-AF3	5.59% (k)	11/25/2036	7,015,901
18,049,871	Renaissance Home Equity Loan Trust, Series 2006-3-AF4	5.81% (k)	11/25/2036	7,560,414
2,933,947	Renaissance Home Equity Loan Trust, Series 2006-3-AF5	6.12% (k)	11/25/2036	1,290,194
10,265,443	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% (k)	01/25/2037	3,979,333
20,214,746	Renaissance Home Equity Loan Trust, Series 2006-4-AF5	5.69% (k)	01/25/2037	8,138,701
8,192,822	Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.74% (k)	04/25/2037	2,630,074
5,779,950	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% (k)	04/25/2037	1,751,578
3,486,895	Renaissance Home Equity Loan Trust, Series 2007-1-AF2	5.51% (k)	04/25/2037	1,075,774
5,072,268	Renaissance Home Equity Loan Trust, Series 2007-1-AF3	5.61% (k)	04/25/2037	1,592,450
2,781,357	Renaissance Home Equity Loan Trust, Series 2007-1-AF4	5.76% (k)	04/25/2037	895,752
8,232,817	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% (k)	04/25/2037	2,717,768
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% (k)	06/25/2037	5,554,313
22,755,581	Renaissance Home Equity Loan Trust, Series 2007-2-AF5	6.20% (k)	06/25/2037	7,893,222
986,405	Reperforming Loan REMIC Trust, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42% Floor, 9.50% Cap)	2.98% (a)	11/25/2034	924,090
959,770	Reperforming Loan REMIC Trust, Series 2004-R2-1AS	3.72% (a)(c)(f)	11/25/2034	49,501
305,087	Reperforming Loan REMIC Trust, Series 2005-R1-1AF1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 9.50% Cap)	3.44% (a)	03/25/2035	295,353
302,928	Reperforming Loan REMIC Trust, Series 2005-R1-1AS	3.75% (a)(c)(f)	03/25/2035	16,153
15,774,197	Residential Accredit Loans, Inc., Series 2005-QA11-4A1	3.91% (c)	10/25/2035	11,731,032
8,683,787	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	4.21% (c)	12/25/2035	7,185,779
6,314,650	Residential Accredit Loans, Inc., Series 2005-QA3-CB1	3.65% (c)	03/25/2035	2,665,326
205,468	Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR USD + 51.15%, 51.15% Cap)	17.23% (g)	08/25/2035	164,072
812,603	Residential Accredit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2035	664,299
1,653,268	Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	3.78%	09/25/2035	1,402,150
6,778,398	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR USD + 5.05%, 5.05% Cap)	1.97% (f)(g)	09/25/2035	238,254
5,011,457	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	1,913,097
1,323,131	Residential Accredit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2035	1,097,575
1,616,551	Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2035	1,382,577
1,539,407	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	3.78%	11/25/2035	1,298,401
1,539,141	Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR USD + 4.80%, 4.80% Cap)	1.72% (f)(g)	11/25/2035	42,053
889,018	Residential Accredit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2035	750,728

919,900	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	776,806
2,576,561	Residential Accredit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2035	2,175,767
1,831,339	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD + 0.85%, 0.85% Floor, 6.00% Cap)	3.93%	12/25/2035	1,535,742
1,831,339	Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	2.07% (f)(g)	12/25/2035	68,941
1,473,552	Residential Accredit Loans, Inc., Series 2005-QS17-A6	6.00%	12/25/2035	1,244,335
646,410	Residential Accredit Loans, Inc., Series 2005-QS5-A3	5.70%	04/25/2035	522,279
2,227,100	Residential Accredit Loans, Inc., Series 2006-QS10-A1	6.00%	08/25/2036	1,879,110
684,856	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	571,947
4,926,606	Residential Accredit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2036	3,957,301
1,151,350	Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2036	580,638
1,918,837	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	1,519,804
3,087,674	Residential Accredit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2036	2,464,278
1,413,040	Residential Accredit Loans, Inc., Series 2006-QS15-A1	6.50%	10/25/2036	1,200,206
560,244	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	454,990
1,992,139	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2036	1,622,364
1,587,923	Residential Accredit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2036	1,289,596
628,409	Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036	510,349
248,673	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	201,955
1,130,227	Residential Accredit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2036	930,626
6,279,054	Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2036	5,170,153
692,108	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x 1 Month LIBOR USD + 42.86%, 42.86% Cap)	19.21% (g)	01/25/2036	655,469
4,601,533	Residential Accredit Loans, Inc., Series 2006-QS3-1A11	6.00%	03/25/2036	3,855,425
1,083,730	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-790 x 1 Month LIBOR USD + 5143.00%, 0.10% Floor, 8.00% Cap)	8.00% (g)	04/25/2036	943,452
4,286,392	Residential Accredit Loans, Inc., Series 2006-QS4-A9	6.00%	04/25/2036	3,404,947
2,770,996	Residential Accredit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2036	2,272,539
8,258,610	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	6,773,022
1,393,359	Residential Accredit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2036	1,135,361
2,021,461	Residential Accredit Loans, Inc., Series 2006-QS6-1A2	6.00%	06/25/2036	1,647,162
3,872,131	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2036	3,059,494
6,714,841	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	2.47% (f)(g)	08/25/2036	493,710
2,496,788	Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	2.22% (f)(g)	07/25/2036	126,798
23,375,818	Residential Accredit Loans, Inc., Series 2007-QA5-1A1	5.49% (c)	09/25/2037	16,892,509
25,097,677	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.46%, 0.46% Floor)	3.54%	06/25/2037	10,358,393
10,505,205	Residential Accredit Loans, Inc., Series 2007-QH7-2A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	3.68%	08/25/2037	9,535,231
24,657,470	Residential Accredit Loans, Inc., Series 2007-QS10-A1	6.50%	09/25/2037	19,690,977
2,606,243	Residential Accredit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2037	2,043,830
8,469,669	Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	2.37% (f)(g)	01/25/2037	473,336
852,562	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	687,917
2,058,863	Residential Accredit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2037	1,621,636
2,806,917	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	2,293,205
14,217,929	Residential Accredit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2037	11,296,407
2,267,137	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	1,777,909
3,659,005	Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	2,947,962
1,504,935	Residential Accredit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2037	1,222,377
620,847	Residential Accredit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 7.00% Cap)	3.38%	03/25/2037	471,348
2,061,974	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	3.62% (f)(g)	03/25/2037	182,079
1,651,151	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	1,356,993
530,893	Residential Accredit Loans, Inc., Series 2007-QS6-A13 (-8 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	29.30% (g)	04/25/2037	530,016
2,364,319	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	1,943,106
3,767,994	Residential Accredit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2037	3,155,857
260,243	Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x 1 Month LIBOR USD + 55.83%, 55.83% Cap)	30.13% (g)	04/25/2037	266,029
5,437,760	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	2,395,372
14,633,293	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	11,807,907
3,860,296	Residential Asset Securities Corporation, Series 2005-KS4-M5 (1 Month LIBOR USD + 1.20%, 1.80% Floor)	4.88%	05/25/2035	3,513,407
9,381,082	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.00% Cap)	3.28%	10/25/2036	9,075,006
4,543,991	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	2,464,577
1,503,690	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (f)(g)	11/25/2035	87,244
1,562,158	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 5.50% Cap)	3.63%	11/25/2035	745,178
1,788,195	Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2036	1,682,648
6,959,478	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	3,001,118
7,075,052	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2036	2,960,471
3,016,249	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	1,985,322
3,047,175	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (f)(g)	07/25/2035	139,346
4,909,525	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	1,974,226
647,090	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	323,708

6,980,990	Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%	11/25/2036	2,893,766
7,270,114	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2036	2,806,758
10,365,444	Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	04/25/2036	5,298,894
14,017,479	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	12/25/2036	2,789,639
30,934,473	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	3.47% (f)(g)	12/25/2036	5,120,760
5,461,506	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	2,445,841
3,802,331	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	05/25/2036	1,694,984
3,160,094	Residential Asset Securitization Trust, Series 2006-A2-A9	6.00%	05/25/2036	1,408,692
2,315,266	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	1,568,781
4,575,971	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	16.06% (g)(d)	01/25/2046	5,393,720
19,261,945	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	11,999,762
725,875	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month LIBOR USD + 46.38%, 46.38% Cap)	22.74% (g)	04/25/2037	821,969
22,804,355	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.02% (f)(g)	05/25/2037	1,434,886
5,864,444	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	3.48%	05/25/2037	497,381
4,214,618	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2037	2,519,208
1,847,052	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	1,104,040
7,626,110	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2037	4,705,148
7,740,803	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	3,201,866
34,049,025	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	14,083,865
15,086,404	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	6,240,263
4,067,407	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	3,441,061
1,211,399	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	1,013,614
82,937	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	69,396
2,458,922	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	1,979,431
3,042,345	Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	2,483,471
1,535,896	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	1,221,450
1,730,356	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	1,376,098
3,230,376	Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	2,569,018
504,800	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	401,452
1,679,280	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	1,211,800
1,572,434	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	1,266,970
880,610	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	711,828
11,331,007	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	9,309,774
3,283,771	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8	6.00%	05/25/2037	2,710,291
1,341,768	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	1,126,112
8,588,950	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	6,749,973
4,329,788	Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	3,083,304
739,425	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	5.01% (c)	02/25/2037	576,223
3,086,004	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	3.50% (c)	04/25/2037	2,481,785
6,300,000	Residential Mortgage Loan Trust, Series 2020-2-M1	3.57% (a)(c)	05/25/2060	6,122,819
38,228,439	RSFR, Series 2020-1-PT	4.21% (a)(l)	02/17/2025	36,854,853
71,791,508	RSFR, Series 2021-1-PT	4.75% (a)(l)	06/19/2026	66,889,440
3,701,213	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC3-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	3.38%	09/25/2036	1,430,022
5,868,987	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (1 Month LIBOR USD + 0.07%, 0.07% Floor)	3.15%	04/25/2037	4,039,583
5,736,018	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	04/25/2037	3,939,578
15,578,890	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	3.28%	05/25/2037	10,281,603
201,561,217	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	3.30% (a)(c)	02/25/2045	172,842,251
82,973	Sequoia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 11.50% Cap)	3.69%	07/20/2033	77,719
4,894,024	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	3.42%	02/25/2036	4,791,515
2,519,844	SG Mortgage Securities Trust, Series 2006-FRE1-A2C (1 Month LIBOR USD + 0.54%, 0.54% Floor)	3.62%	02/25/2036	1,499,876
11,154,168	Soundview Home Loan Trust, Series 2007-NS1-M1 (1 Month LIBOR USD + 0.35%, 0.35% Floor)	3.43%	01/25/2037	10,802,672
3,528,724	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	3.23%	06/25/2037	2,536,956
6,350,954	Soundview Home Loan Trust, Series 2007-OPT3-1A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	3.25%	08/25/2037	5,542,411
19,422,712	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	4.08%	09/25/2037	14,666,805
43,453,083	Soundview Home Loan Trust, Series 2007-WM1W-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	2.47%	02/25/2037	38,131,805
3,975,417	Specialty Underwriting & Residential Finance Trust, Series 2006-BC2-A2B	3.57%	02/25/2037	1,646,991
14,162,253	Specialty Underwriting & Residential Finance Trust, Series 2007-AB1-A2C (1 Month LIBOR USD + 0.25%, 0.25% Floor)	3.33%	03/25/2037	8,946,441
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% (a)(c)	01/28/2050	9,426,369
3,970,056	STARM Mortgage Loan Trust, Series 2007-2-1A1	2.27% (c)	04/25/2037	1,957,678
1,501,056	STARM Mortgage Loan Trust, Series 2007-3-1A1	3.10% (c)	06/25/2037	1,057,480
6,329,000	Starwood Mortgage Residential Trust, Series 2021-1-B2	4.52% (a)(c)	05/25/2065	5,800,711
5,000,000	Starwood Mortgage Residential Trust, Series 2021-2-B1	2.75% (a)(c)	05/25/2065	4,144,140
7,110,000	Starwood Mortgage Residential Trust, Series 2021-2-B2	3.00% (a)(c)	05/25/2065	5,613,413
9,103,000	Starwood Mortgage Residential Trust, Series 2021-5-M1	3.25% (a)(c)	09/25/2066	6,253,758

99,414	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	3.78% (c)	09/25/2034	99,031
1,411,516	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.26% (c)	12/25/2035	1,270,234
2,440,558	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	3.79% (c)	01/25/2037	1,963,138
7,459,480	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	3.63% (c)	02/25/2036	4,792,947
1,968,728	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	3.94% (c)	09/25/2036	1,808,716
7,733,174	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	3.68%	08/25/2037	6,669,755
76,562,358	Structured Asset Investment Loan Trust, Series 2006-3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	3.24%	06/25/2036	51,013,905
8,566,201	Structured Asset Investment Loan Trust, Series 2006-4-A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	3.26%	07/25/2036	5,589,207
20,800,000	Structured Asset Investment Loan Trust, Series 2006-4-A5 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	3.39%	07/25/2036	7,540,803
9,275,143	Structured Asset Mortgage Investments Trust, Series 2006-AR3-12A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	3.48%	04/25/2036	7,737,306
855,384	Structured Asset Securities Corporation, Series 2003-24A-1A3	3.76% (c)	07/25/2033	841,868
8,693,872	Structured Asset Securities Corporation, Series 2005-5-3A1	6.00%	04/25/2035	5,105,690
70,387,613	Structured Asset Securities Corporation, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	3.40%	12/25/2036	43,607,069
14,457,761	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	3.42%	12/25/2036	14,076,392
55,442,583	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.17% (a)(f)(g)(d)	03/28/2045	3,088,152
20,127,500	Structured Asset Securities Corporation, Series 2007-BC4-M1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	11/25/2037	16,273,110
13,965,219	Structured Asset Securities Corporation, Series 2007-MN1A-A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32% (a)	01/25/2037	9,710,117
16,397,443	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.27% (a)	03/25/2037	13,517,524
240,333	SunTrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	211,621
455,214	SunTrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	267,382
11,222,746	Terwin Mortgage Trust, Series 2006-7-2A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	3.62% (a)	08/25/2037	5,480,710
167,017	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 11.50% Cap)	4.08%	12/25/2033	159,961
3,189,883	Thornburg Mortgage Securities Trust, Series 2004-4-5A	1.88% (c)	12/25/2044	2,804,112
4,634,055	Thornburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	6.10%	03/25/2037	4,233,663
1,629,817	Thornburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	6.10%	03/25/2037	1,432,248
4,100,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A2	3.23% (a)(l)	03/25/2023	4,022,456
30,000,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A1	2.24% (a)(l)	06/25/2024	28,589,130
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% (a)	03/18/2038	4,512,583
8,900,000	Tricon American Homes Trust, Series 2020-SFR1-D	2.55% (a)	07/17/2038	7,652,567
1,600,000	Tricon American Homes Trust, Series 2020-SFR1-E	3.54% (a)	07/19/2038	1,416,423
16,000,000	Tricon Residential Trust, Series 2021-SFR1-B	2.24% (a)	07/19/2038	14,009,592
13,250,000	Tricon Residential Trust, Series 2021-SFR1-C	2.34% (a)	07/19/2038	11,471,484
5,250,000	Tricon Residential Trust, Series 2021-SFR1-D	2.59% (a)	07/19/2038	4,526,748
10,000,000	Tricon Residential Trust, Series 2021-SFR1-E2	2.89% (a)	07/19/2038	8,517,373
11,300,000	Tricon Residential Trust, Series 2021-SFR1-F	3.69% (a)	07/19/2038	9,706,877
8,222,548	TVC Mortgage Trust, Series 2020-RTL1-A1	3.47% (a)	09/25/2024	8,199,264
5,276,985	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(l)	05/25/2051	4,862,600
25,059,464	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(l)	08/25/2051	23,142,613
38,688,953	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(l)	08/25/2051	35,409,287
16,553,030	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(l)	09/25/2051	15,465,524
9,513,658	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% (a)(c)	11/25/2047	8,983,419
11,723,870	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(c)	10/25/2048	11,364,590
31,369,685	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% (a)(c)	03/25/2049	30,218,891
3,015,167	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(c)	03/25/2049	2,643,899
11,744,357	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(c)	07/25/2049	11,262,488
4,281,105	Velocity Commercial Capital Loan Trust, Series 2019-2-M1	3.26% (a)(c)	07/25/2049	3,952,438
2,544,549	Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.54% (a)(c)	02/25/2050	2,154,865
6,100,000	Verus Securitization Trust, Series 2021-3-M1	2.40% (a)(c)	06/25/2066	4,331,862
4,588,000	Verus Securitization Trust, Series 2021-4-B1	3.05% (a)(c)	07/25/2066	2,890,204
2,300,000	Verus Securitization Trust, Series 2021-4-B2	3.81% (a)(c)	07/25/2066	1,400,686
2,500,000	Verus Securitization Trust, Series 2021-4-M1	2.20% (a)(c)	07/25/2066	1,630,636
6,651,000	Verus Securitization Trust, Series 2021-5-B1	3.04% (a)(c)	09/25/2066	4,424,924
9,255,000	Verus Securitization Trust, Series 2021-5-M1	2.33% (a)(c)	09/25/2066	6,283,672
17,866,857	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(l)	08/25/2051	16,696,578
13,846,415	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(l)	11/27/2051	12,735,933
26,370,352	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(l)	02/27/2051	24,069,529
8,145,159	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(l)	02/27/2051	7,599,140
68,892,838	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(l)	02/27/2051	64,210,213
9,802,989	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(l)	03/27/2051	9,037,129
29,895,738	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(l)	04/25/2051	27,389,901
2,305,421	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(l)	05/25/2051	2,111,614
6,488,325	Voyager Trust, Series 2009-1-SAC3	8.22% (a)(c)	02/26/2038	4,637,008
1,287,143	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE2-A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	3.56%	05/25/2036	1,030,568
19,663,396	Washington Mutual Asset-Backed Certificates Trust, Series 2007-HE2-2A2 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	3.30%	02/25/2037	7,170,464
3,944,166	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	3,242,094
1,085,533	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-4-5A1	5.50%	06/25/2035	942,813

436,127	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap)	16.68% (g)	07/25/2035	384,109
1,412,287	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	3.68%	07/25/2035	1,288,305
327,362	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-6-2A7	5.50%	08/25/2035	276,250
4,334,681	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB6 (1 Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	4.53%	08/25/2035	4,170,251
394,062	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB7 (-11 x 1 Month LIBOR USD + 50.05%, 50.05% Cap)	16.13% (g)	08/25/2035	347,718
2,350,668	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-3CB	6.50%	08/25/2035	1,866,539
5,445,038	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-1A2	5.50%	10/25/2035	5,012,801
4,657,767	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-2A2	5.50%	11/25/2035	4,124,850
1,265,989	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-CX	5.50% (f)	11/25/2035	225,946
4,896,411	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR19-B1 (1 Month LIBOR USD + 1.05%, 1.05% Floor, 10.50% Cap)	4.13%	12/25/2045	4,202,370
4,445,715	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-2CB1	7.00%	02/25/2036	3,352,887
1,776,373	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	1,545,403
898,923	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A2	5.75%	02/25/2036	803,354
763,676	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A7	5.75%	02/25/2036	682,816
2,117,977	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-3-3CB4	6.00%	04/25/2036	1,796,067
1,214,523	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-1A8	5.75%	07/25/2036	910,214
2,665,580	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB1	6.00%	07/25/2036	1,907,010
4,841,815	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB6	6.00%	07/25/2036	3,463,932
13,412,651	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A3	6.72%	07/25/2036	3,542,410
5,589,379	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A5	6.95%	07/25/2036	1,475,179
7,992,572	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A4	4.19%	10/25/2036	3,050,215
2,915,098	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-9-A7	4.31%	10/25/2036	930,350
6,373,932	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-1A1	3.72% (c)	09/25/2036	5,917,984
4,005,188	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	3.28%	12/25/2036	2,253,994
6,513,893	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR15-1A (12 Month US Treasury Average + 0.84%, 0.84% Floor)	1.94%	11/25/2046	5,684,038
5,993,077	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR4-2A (12 Month US Treasury Average + 0.95%, 0.95% Floor)	2.05%	05/25/2046	4,534,115
5,129,197	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-4A (12 Month US Treasury Average + 0.99%, 0.99% Floor)	2.09%	06/25/2046	4,102,761
3,438,137	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-A12B (12 Month US Treasury Average + 0.98%, 0.98% Floor)	2.08%	06/25/2046	3,140,638
488,444	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR6-2A3	3.56% (c)	08/25/2036	422,981
7,652,666	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A6	6.00%	02/25/2037	6,222,200
2,547,628	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A2	6.00%	04/25/2037	2,187,398
3,510,356	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A3	6.00%	04/25/2037	3,013,769
2,435,070	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-4-1A1	5.50%	06/25/2037	2,201,651
174,478	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	20.98% (g)	06/25/2037	208,926
4,361,955	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A6	6.00%	06/25/2037	4,184,166
8,147,753	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE1-2A2 (1 Month LIBOR USD + 0.11%, 0.11% Floor)	3.19%	01/25/2037	4,121,900
15,238,271	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-1A (1 Month LIBOR USD + 0.17%, 0.17% Floor)	3.25%	07/25/2047	11,396,860
5,116,186	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY3-4A1	3.27% (c)	08/25/2036	4,750,539
7,991,516	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY5-1A1	2.98% (c)	05/25/2037	7,055,421
5,994,332	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OC1-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor)	3.20%	05/25/2037	5,425,199
549,871	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	471,729
2,414,363	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	2,071,256
2,081,709	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	1,785,876
3,411,817	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	2,926,961
13,768,687	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	12,120,150
2,451,822	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.00% Cap)	3.43%	06/25/2037	2,183,087
3,611,914	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	3.57% (f)(g)	06/25/2037	202,991
274,437	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	228,580
4,666,985	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	4,050,725
1,854,223	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	1,609,379
3,285,619	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	2,801,424
26,282,865	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	22,840,674
5,124,380	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	3.86% (c)	12/28/2037	4,787,112
1,777,039	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	4.04% (c)	09/25/2036	1,630,530
906,533	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	4.17% (c)	09/25/2036	860,858
924,343	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	2.87% (c)	04/25/2036	878,013
1,366,254	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	1,163,354
95,020	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	80,222
3,076,704	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	2,619,788
833,321	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	709,549
283,399	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	3.58%	06/25/2037	233,427
774,241	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	659,260
327,773	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	3.58%	06/25/2037	269,976
147,864	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	20.50% (g)	06/25/2037	164,467

11,978,936	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	3.16% (c)	12/25/2037	10,821,876
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$11,648,879,518)				9,663,556,820
US Government and Agency Mortgage Backed Obligations - 43.3%				
2,219,665	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C03490	4.50%	08/01/2040	2,179,166
16,987,845	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91388	3.50%	02/01/2032	16,062,881
8,682,477	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91403	3.50%	03/01/2032	8,209,683
8,804,285	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91413	3.50%	12/01/2031	8,324,926
4,466,932	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91417	3.50%	01/01/2032	4,223,735
17,942,657	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91447	3.50%	05/01/2032	17,098,060
22,164,909	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91594	3.00%	01/01/2033	20,468,616
6,677,771	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91596	3.00%	02/01/2033	6,166,681
3,321,433	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98901	3.50%	01/01/2032	3,140,594
7,198,298	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98923	3.50%	01/01/2032	6,806,418
8,763,012	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D99724	3.00%	11/01/2032	8,092,471
7,712,493	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	7,788,978
1,515,367	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	1,530,332
5,883,611	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07801	4.00%	10/01/2044	5,601,470
12,846,421	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07862	4.00%	01/01/2044	12,230,320
13,883,391	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07905	4.00%	01/01/2042	13,262,833
27,437,714	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08534	3.00%	06/01/2043	24,607,867
8,892,743	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	7,973,268
16,323,432	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08614	3.00%	11/01/2044	14,590,408
18,700,457	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08619	3.00%	12/01/2044	16,711,138
24,333,275	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	21,742,193
46,017,369	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	41,117,349
23,120,667	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	20,653,955
65,432,899	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08635	3.00%	04/01/2045	58,445,129
19,558,682	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08640	3.00%	05/01/2045	17,467,897
104,503,560	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08648	3.00%	06/01/2045	93,321,420
19,935,775	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08653	3.00%	07/01/2045	17,798,393
11,648,943	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08658	3.00%	08/01/2045	10,400,001
13,107,840	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08670	3.00%	10/01/2045	11,700,423
154,203,608	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08675	3.00%	11/01/2045	137,638,049
63,684,061	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08680	3.00%	12/01/2045	56,835,966
27,005,338	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	24,102,648
60,135,002	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08692	3.00%	02/01/2046	53,671,213
18,936,932	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08705	3.00%	05/01/2046	16,895,469
21,879,116	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08715	3.00%	08/01/2046	19,510,220
1,166,825	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08800	3.50%	02/01/2048	1,067,779
13,755,947	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G16072	3.00%	02/01/2032	13,003,552
25,843,095	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60251	3.50%	10/01/2045	23,787,339
68,471,433	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60393	3.50%	01/01/2046	63,027,861
11,030,367	Federal Home Loan Mortgage Corporation Pass-Thru, Pool J22834	2.50%	03/01/2028	10,547,479
24,025,932	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13637	3.00%	11/01/2042	21,598,154
24,158,339	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13638	3.00%	11/01/2042	21,710,847
41,128,707	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q16672	3.00%	03/01/2043	36,908,160
2,786,239	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q23595	4.00%	12/01/2043	2,655,610
3,207,701	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24052	4.00%	01/01/2044	3,043,053
2,708,126	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24172	4.00%	01/01/2044	2,578,281
2,904,574	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24979	4.00%	02/01/2044	2,765,346
11,112,958	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q31596	3.50%	02/01/2045	10,209,426
4,611,426	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32861	3.50%	04/01/2045	4,234,860
11,175,833	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32921	3.50%	04/01/2045	10,267,184
12,192,145	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q39502	3.50%	03/01/2046	11,222,246
26,807,245	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q44073	3.00%	09/01/2046	23,885,260
16,232,369	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7965	2.00%	09/01/2051	12,754,423
14,676,029	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7970	2.00%	09/01/2051	11,531,356
11,373,303	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA2854	2.50%	06/01/2050	9,623,452
54,320,642	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA3515	2.50%	09/01/2050	45,920,750
22,870,479	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4218	2.50%	12/01/2050	19,346,655
17,177,571	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4968	2.50%	04/01/2046	14,577,497
66,033,850	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA5267	3.00%	05/01/2051	57,896,805
196,720,958	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA7642	4.50%	08/01/2052	188,120,082
147,549,413	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA7784	4.50%	08/01/2052	141,098,375
62,749,823	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB0714	2.00%	12/01/2041	52,061,789
81,722,364	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5089	1.50%	12/01/2040	65,142,741
9,205,162	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5106	2.50%	03/01/2041	7,949,789
93,206,024	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5110	1.50%	05/01/2041	74,622,328
60,283,211	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5131	2.00%	10/01/2041	50,530,757
43,764,703	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RE6097	2.00%	05/01/2051	34,395,990
17,673,664	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	15,817,251
36,570,101	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	30,072,247
50,786,440	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0715	2.00%	09/01/2051	41,553,957
223,988,804	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7534	2.50%	02/01/2051	190,761,037
92,619,418	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8152	3.00%	06/01/2051	81,206,537
3,544,977	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8168	3.00%	09/01/2051	3,107,407
10,467,508	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8169	3.50%	09/01/2051	9,466,481
42,917,097	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8214	3.50%	05/01/2052	38,727,411
42,485,360	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SE9043	2.00%	09/01/2051	33,382,936
1,011,363	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60392	4.00%	10/01/2041	936,482
1,710,067	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60681	4.00%	05/01/2042	1,586,500
6,180,250	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60782	3.50%	07/01/2042	5,552,825

6,876,130	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60853	3.50%	09/01/2042	6,181,638
7,522,083	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	6,762,369
1,282,881	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65110	3.50%	10/01/2042	1,152,750
7,969,555	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65492	3.00%	06/01/2048	6,904,991
572,934	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69016	5.00%	06/01/2041	558,843
12,962,519	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69050	3.50%	05/01/2046	11,744,546
140,308	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	132,962
1,437,179	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U99125	3.00%	01/01/2043	1,277,682
24,753,706	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U99193	3.50%	03/01/2044	22,850,157
56,116,160	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V81821	3.00%	08/01/2045	50,111,623
16,449,862	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82117	3.00%	12/01/2045	14,681,839
13,438,214	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82209	3.50%	02/01/2046	12,369,157
7,305,001	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82248	3.50%	03/01/2046	6,723,870
87,271,586	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Z40117	3.00%	04/01/2045	77,924,790
7,292,468	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZS4750	3.00%	01/01/2048	6,441,452
15,981,507	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	14,212,089
490,367	Federal Home Loan Mortgage Corporation REMICS, Series 2519-ZD	5.50%	11/15/2032	494,914
260,514	Federal Home Loan Mortgage Corporation REMICS, Series 2596-ZL	5.00%	04/15/2033	262,519
181,882	Federal Home Loan Mortgage Corporation REMICS, Series 2684-ZN	4.00%	10/15/2033	176,730
1,186,860	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	1,194,087
3,122,042	Federal Home Loan Mortgage Corporation REMICS, Series 2825-PZ	5.50%	07/15/2034	3,185,557
1,875,432	Federal Home Loan Mortgage Corporation REMICS, Series 2898-JZ	5.00%	12/15/2034	1,876,504
4,607,503	Federal Home Loan Mortgage Corporation REMICS, Series 2899-AZ	5.00%	12/15/2034	4,611,981
2,373,292	Federal Home Loan Mortgage Corporation REMICS, Series 2909-Z	5.00%	12/15/2034	2,376,324
4,940,732	Federal Home Loan Mortgage Corporation REMICS, Series 2932-Z	5.00%	02/15/2035	4,951,172
151,001	Federal Home Loan Mortgage Corporation REMICS, Series 2990-JL (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	3.83% (f)(g)	03/15/2035	1,943
2,042,652	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	3.68% (f)(g)	07/15/2035	156,466
1,299,214	Federal Home Loan Mortgage Corporation REMICS, Series 3030-SL (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.28% (f)(g)	09/15/2035	66,883
452,965	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	3.91% (f)(g)	10/15/2035	25,658
3,282,490	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	3,348,885
507,637	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	484,823
1,547,928	Federal Home Loan Mortgage Corporation REMICS, Series 3174-PZ	5.00%	01/15/2036	1,552,809
418,550	Federal Home Loan Mortgage Corporation REMICS, Series 3187-JZ	5.00%	07/15/2036	419,930
1,111,463	Federal Home Loan Mortgage Corporation REMICS, Series 3188-ZK	5.00%	07/15/2036	1,113,505
1,749,510	Federal Home Loan Mortgage Corporation REMICS, Series 3203-SE (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	3.68% (f)(g)	08/15/2036	133,372
2,247,636	Federal Home Loan Mortgage Corporation REMICS, Series 3203-Z	5.00%	07/15/2036	2,256,307
3,561,395	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	3,575,134
2,381,147	Federal Home Loan Mortgage Corporation REMICS, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	3.61% (f)(g)	01/15/2037	190,916
2,154,281	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	3.26% (f)(g)	02/15/2037	149,770
555,201	Federal Home Loan Mortgage Corporation REMICS, Series 3315-HZ	6.00%	05/15/2037	562,841
1,614,752	Federal Home Loan Mortgage Corporation REMICS, Series 3326-GS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	3.83% (f)(g)	06/15/2037	144,547
391,750	Federal Home Loan Mortgage Corporation REMICS, Series 3351-ZC	5.50%	07/15/2037	393,437
4,955,125	Federal Home Loan Mortgage Corporation REMICS, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	3.23% (f)(g)	08/15/2037	359,394
203,479	Federal Home Loan Mortgage Corporation REMICS, Series 3369-Z	6.00%	09/15/2037	207,880
561,726	Federal Home Loan Mortgage Corporation REMICS, Series 3405-ZG	5.50%	01/15/2038	561,380
396,904	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SI (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	3.36% (f)(g)	02/15/2038	27,047
1,085,964	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	2.83% (f)(g)	03/15/2038	60,555
178,327	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	2.83% (f)(g)	03/15/2038	9,616
236,107	Federal Home Loan Mortgage Corporation REMICS, Series 3451-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	3.21% (f)(g)	02/15/2037	17,538
245,169	Federal Home Loan Mortgage Corporation REMICS, Series 3455-SC (-1 x 1 Month LIBOR USD + 6.06%, 6.06% Cap)	3.24% (f)(g)	06/15/2038	14,535
101,948	Federal Home Loan Mortgage Corporation REMICS, Series 3473-SM (-1 x 1 Month LIBOR USD + 6.07%, 6.07% Cap)	3.25% (f)(g)	07/15/2038	6,220
1,858,429	Federal Home Loan Mortgage Corporation REMICS, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	3.03% (f)(g)	08/15/2038	106,142
2,589,235	Federal Home Loan Mortgage Corporation REMICS, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	2.73% (f)(g)	02/15/2038	128,087
800,346	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.20% (c)(h)	06/15/2038	756,662
67,582	Federal Home Loan Mortgage Corporation REMICS, Series 3530-GZ	4.50%	05/15/2039	60,698
2,399,614	Federal Home Loan Mortgage Corporation REMICS, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	3.93% (f)(g)	06/15/2039	232,888
191,642	Federal Home Loan Mortgage Corporation REMICS, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.33% (f)(g)	06/15/2039	12,034
79,723	Federal Home Loan Mortgage Corporation REMICS, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	2.98% (f)(g)	07/15/2039	4,875
2,967,263	Federal Home Loan Mortgage Corporation REMICS, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap)	4.38% (f)(g)	08/15/2035	253,832
875,744	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	3.18% (f)(g)	10/15/2049	56,084
933,905	Federal Home Loan Mortgage Corporation REMICS, Series 3583-GB	4.50%	10/15/2039	919,586

1,794,993	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	3.53% (f)(g)	03/15/2032	106,025
2,669,821	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	2,732,738
3,935,968	Federal Home Loan Mortgage Corporation REMICS, Series 3641-Z	5.50%	02/15/2036	4,028,658
3,602,896	Federal Home Loan Mortgage Corporation REMICS, Series 3654-ZB	5.50%	11/15/2037	3,687,431
8,626,399	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	8,828,532
413,595	Federal Home Loan Mortgage Corporation REMICS, Series 3667-SB (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	3.63% (f)(g)	05/15/2040	32,383
3,351,127	Federal Home Loan Mortgage Corporation REMICS, Series 3702-SG (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	3.23% (f)(g)	08/15/2032	143,241
1,387,326	Federal Home Loan Mortgage Corporation REMICS, Series 3704-EI	5.00% (f)	12/15/2036	230,256
1,564,756	Federal Home Loan Mortgage Corporation REMICS, Series 3712-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	12.18% (g)	08/15/2040	1,570,978
2,159,305	Federal Home Loan Mortgage Corporation REMICS, Series 3724-CM	5.50%	06/15/2037	2,168,301
6,833,304	Federal Home Loan Mortgage Corporation REMICS, Series 3726-SA (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	3.23% (f)(g)	09/15/2040	606,411
186,682	Federal Home Loan Mortgage Corporation REMICS, Series 3741-SC (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	4.36% (g)	10/15/2040	136,545
4,674,509	Federal Home Loan Mortgage Corporation REMICS, Series 3752-BS (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	4.87% (g)	11/15/2040	3,340,031
14,738,350	Federal Home Loan Mortgage Corporation REMICS, Series 3768-ZX	5.00%	12/15/2040	14,675,252
2,173,325	Federal Home Loan Mortgage Corporation REMICS, Series 3771-AL	4.00%	12/15/2030	2,136,990
5,914,557	Federal Home Loan Mortgage Corporation REMICS, Series 3779-BY	3.50%	12/15/2030	5,732,039
13,992,895	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50% (j)	12/15/2040	13,602,235
6,607,383	Federal Home Loan Mortgage Corporation REMICS, Series 3779-LB	4.00%	12/15/2030	6,496,921
1,600,215	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	1,550,834
5,442,970	Federal Home Loan Mortgage Corporation REMICS, Series 3783-AC	4.00%	01/15/2031	5,351,952
2,984,617	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	3.86% (g)	01/15/2041	2,172,178
4,703,250	Federal Home Loan Mortgage Corporation REMICS, Series 3788-AY	3.50%	01/15/2031	4,556,610
1,026,107	Federal Home Loan Mortgage Corporation REMICS, Series 3790-Z	4.00%	01/15/2041	973,484
11,269,595	Federal Home Loan Mortgage Corporation REMICS, Series 3800-VZ	4.50%	02/15/2041	11,096,391
1,404,042	Federal Home Loan Mortgage Corporation REMICS, Series 3803-ZM	4.00%	02/15/2041	1,338,559
18,629,198	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	18,988,839
6,516,857	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	6,312,903
5,504,886	Federal Home Loan Mortgage Corporation REMICS, Series 3812-EY	3.50%	02/15/2031	5,332,856
1,498,617	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	1,487,945
140,190	Federal Home Loan Mortgage Corporation REMICS, Series 3819-MS (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	3.65% (f)(g)	06/15/2040	402
3,995,398	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	4,073,305
13,102,900	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	12,691,836
3,350,433	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	4.75% (g)	02/15/2041	2,022,293
4,546,702	Federal Home Loan Mortgage Corporation REMICS, Series 3829-VZ	4.00%	03/15/2041	4,301,430
8,656,723	Federal Home Loan Mortgage Corporation REMICS, Series 3843-PZ	5.00%	04/15/2041	8,715,135
12,824,164	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	13,075,374
4,187,440	Federal Home Loan Mortgage Corporation REMICS, Series 3870-PB	4.50%	06/15/2041	4,120,477
19,397,319	Federal Home Loan Mortgage Corporation REMICS, Series 3871-LZ	5.50%	06/15/2041	19,856,787
5,806,419	Federal Home Loan Mortgage Corporation REMICS, Series 3872-BA	4.00%	06/15/2041	5,479,131
2,845,015	Federal Home Loan Mortgage Corporation REMICS, Series 3877-EY	4.50%	06/15/2041	2,642,333
923,242	Federal Home Loan Mortgage Corporation REMICS, Series 3877-GY	4.50%	06/15/2041	846,633
8,460,081	Federal Home Loan Mortgage Corporation REMICS, Series 3877-ZU	4.50%	06/15/2041	8,332,010
2,594,819	Federal Home Loan Mortgage Corporation REMICS, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	3.15% (f)(g)	07/15/2041	141,081
10,697,416	Federal Home Loan Mortgage Corporation REMICS, Series 3901-VZ	4.00%	07/15/2041	10,138,697
17,878,213	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	18,051,265
2,600,635	Federal Home Loan Mortgage Corporation REMICS, Series 3910-ZE	5.00%	10/15/2034	2,602,698
3,576,103	Federal Home Loan Mortgage Corporation REMICS, Series 3919-KL	4.50%	09/15/2041	3,520,767
12,361,607	Federal Home Loan Mortgage Corporation REMICS, Series 3919-ZJ	4.00%	09/15/2041	12,037,542
908,229	Federal Home Loan Mortgage Corporation REMICS, Series 3942-JZ	4.00%	10/15/2041	859,704
3,761,237	Federal Home Loan Mortgage Corporation REMICS, Series 3944-AZ	4.00%	10/15/2041	3,561,883
1,454,946	Federal Home Loan Mortgage Corporation REMICS, Series 3946-SM (-3 x 1 Month LIBOR USD + 14.70%, 14.70% Cap)	6.25% (g)	10/15/2041	1,112,133
11,679,480	Federal Home Loan Mortgage Corporation REMICS, Series 3969-AB	4.00%	10/15/2033	11,348,603
2,030,742	Federal Home Loan Mortgage Corporation REMICS, Series 3982-AZ	3.50%	01/15/2042	1,829,781
48,537,117	Federal Home Loan Mortgage Corporation REMICS, Series 3990-ZA	3.50%	01/15/2042	45,106,280
2,885,538	Federal Home Loan Mortgage Corporation REMICS, Series 3999-EZ	4.00%	02/15/2042	2,728,862
21,586,782	Federal Home Loan Mortgage Corporation REMICS, Series 3999-ZB	4.00%	02/15/2042	20,438,693
35,653,892	Federal Home Loan Mortgage Corporation REMICS, Series 4016-KZ	4.00%	03/15/2042	34,356,982
108,175	Federal Home Loan Mortgage Corporation REMICS, Series 4050-BC	2.00%	05/15/2041	107,934
536,249	Federal Home Loan Mortgage Corporation REMICS, Series 4050-ND	2.50%	09/15/2041	523,597
70,052,525	Federal Home Loan Mortgage Corporation REMICS, Series 4084-TZ	4.00%	07/15/2042	66,227,819
47,706,053	Federal Home Loan Mortgage Corporation REMICS, Series 4097-ZA	3.50%	08/15/2042	44,539,025
49,672,013	Federal Home Loan Mortgage Corporation REMICS, Series 4109-GE	4.50%	10/15/2041	48,975,661
14,583,377	Federal Home Loan Mortgage Corporation REMICS, Series 4116-AP	1.35%	08/15/2042	12,411,273
3,924,069	Federal Home Loan Mortgage Corporation REMICS, Series 4121-AV	3.00%	12/15/2035	3,704,055
18,289,157	Federal Home Loan Mortgage Corporation REMICS, Series 4160-HP	2.50%	01/15/2033	17,173,008
17,659,178	Federal Home Loan Mortgage Corporation REMICS, Series 4162-ZJ	3.00%	02/15/2033	16,374,464
50,096,026	Federal Home Loan Mortgage Corporation REMICS, Series 4174-Z	3.50%	03/15/2043	46,621,270
79,645,056	Federal Home Loan Mortgage Corporation REMICS, Series 4179-AZ	4.00%	01/15/2041	76,357,698
9,292,969	Federal Home Loan Mortgage Corporation REMICS, Series 4183-ZB	3.00% (j)	03/15/2043	7,315,860
3,310,026	Federal Home Loan Mortgage Corporation REMICS, Series 4186-ZJ	3.00% (j)	03/15/2033	2,921,604
10,000,544	Federal Home Loan Mortgage Corporation REMICS, Series 4189-ML	3.00%	04/15/2038	9,179,115

40,143,373	Federal Home Loan Mortgage Corporation REMICS, Series 4212-US (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	2.32% (g)	06/15/2043	25,601,697
19,309,604	Federal Home Loan Mortgage Corporation REMICS, Series 4223-US (-1 x 1 Month LIBOR USD + 5.43%, 5.43% Cap)	2.34% (g)	07/15/2043	12,669,997
26,374,025	Federal Home Loan Mortgage Corporation REMICS, Series 4223-ZV	4.00%	07/15/2043	25,655,945
5,572,998	Federal Home Loan Mortgage Corporation REMICS, Series 4229-TZ	3.00%	06/15/2043	4,964,507
32,097,510	Federal Home Loan Mortgage Corporation REMICS, Series 4229-ZA	4.00%	07/15/2043	31,114,867
8,852,526	Federal Home Loan Mortgage Corporation REMICS, Series 4249-CS (-1 x 1 Month LIBOR USD + 4.65%, 4.65% Cap)	2.73% (g)	09/15/2043	6,201,594
24,602,775	Federal Home Loan Mortgage Corporation REMICS, Series 4250-BZ	3.00%	09/15/2033	22,994,137
10,419,862	Federal Home Loan Mortgage Corporation REMICS, Series 4267-BZ	4.00%	10/15/2040	10,106,004
24,695,262	Federal Home Loan Mortgage Corporation REMICS, Series 4283-ZL	3.00% (j)	08/15/2033	23,232,171
20,502,730	Federal Home Loan Mortgage Corporation REMICS, Series 4355-ZX	4.00%	05/15/2044	19,790,867
17,199,616	Federal Home Loan Mortgage Corporation REMICS, Series 4376-GZ	3.00% (j)	08/15/2044	14,925,297
54,681,738	Federal Home Loan Mortgage Corporation REMICS, Series 4377-LZ	3.00% (j)	08/15/2044	47,648,633
1,910,007	Federal Home Loan Mortgage Corporation REMICS, Series 4379-KA	3.00%	08/15/2044	1,771,652
748,146	Federal Home Loan Mortgage Corporation REMICS, Series 4384-A	3.00%	12/15/2040	746,000
29,889,946	Federal Home Loan Mortgage Corporation REMICS, Series 4384-ZY	3.00% (j)	09/15/2044	26,151,822
151,487,522	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NZ	3.00% (j)	09/15/2044	132,056,520
14,053,578	Federal Home Loan Mortgage Corporation REMICS, Series 4408-PB	3.00%	04/15/2044	13,140,881
19,560,421	Federal Home Loan Mortgage Corporation REMICS, Series 4427-CE	3.00%	02/15/2034	18,932,407
8,203,189	Federal Home Loan Mortgage Corporation REMICS, Series 4427-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	2.78% (f)(g)	07/15/2044	443,705
8,633,132	Federal Home Loan Mortgage Corporation REMICS, Series 4429-HA	3.00%	04/15/2034	8,339,533
28,867,324	Federal Home Loan Mortgage Corporation REMICS, Series 4434-LZ	3.00% (j)	02/15/2045	24,564,422
1,374,764	Federal Home Loan Mortgage Corporation REMICS, Series 4438-B	3.00%	10/15/2043	1,311,799
10,793,869	Federal Home Loan Mortgage Corporation REMICS, Series 4441-VZ	3.00% (j)	02/15/2045	9,141,429
1,920,482	Federal Home Loan Mortgage Corporation REMICS, Series 4444-CH	3.00%	01/15/2041	1,914,050
31,377,527	Federal Home Loan Mortgage Corporation REMICS, Series 4444-CZ	3.00% (j)	02/15/2045	26,872,244
469,161	Federal Home Loan Mortgage Corporation REMICS, Series 4447-A	3.00%	06/15/2041	468,578
23,956,660	Federal Home Loan Mortgage Corporation REMICS, Series 4447-YZ	4.00%	08/15/2043	23,066,632
44,370,558	Federal Home Loan Mortgage Corporation REMICS, Series 4463-ZC	3.00%	04/15/2045	39,863,330
31,221,225	Federal Home Loan Mortgage Corporation REMICS, Series 4467-ZA	3.00% (j)	04/15/2045	27,096,767
18,001,203	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	17,540,140
15,653,043	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BC	3.00%	12/15/2041	15,252,123
43,779,218	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	40,898,904
60,366,075	Federal Home Loan Mortgage Corporation REMICS, Series 4483-CA	3.00%	06/15/2044	56,560,634
31,633,737	Federal Home Loan Mortgage Corporation REMICS, Series 4483-PA	2.50%	06/15/2045	29,355,773
8,321,296	Federal Home Loan Mortgage Corporation REMICS, Series 4492-GZ	3.50%	07/15/2045	7,619,134
1,070,402	Federal Home Loan Mortgage Corporation REMICS, Series 4498-PD	2.50%	08/15/2042	1,058,747
6,451,366	Federal Home Loan Mortgage Corporation REMICS, Series 4500-GO	0.00% (h)	08/15/2045	4,839,741
11,925,133	Federal Home Loan Mortgage Corporation REMICS, Series 4504-CA	3.00%	04/15/2044	11,340,693
20,958,775	Federal Home Loan Mortgage Corporation REMICS, Series 4527-GA	3.00%	02/15/2044	19,688,902
43,447,127	Federal Home Loan Mortgage Corporation REMICS, Series 4533-AB	3.00%	06/15/2044	40,694,152
39,222,185	Federal Home Loan Mortgage Corporation REMICS, Series 4543-HG	2.70%	04/15/2044	36,542,431
59,988,561	Federal Home Loan Mortgage Corporation REMICS, Series 4573-CA	3.00%	11/15/2044	56,163,408
12,194,270	Federal Home Loan Mortgage Corporation REMICS, Series 4573-DA	3.00%	03/15/2045	11,529,079
12,626,883	Federal Home Loan Mortgage Corporation REMICS, Series 4588-DA	3.00%	02/15/2044	12,052,463
8,157,647	Federal Home Loan Mortgage Corporation REMICS, Series 4629-KA	3.00%	03/15/2045	7,856,446
36,677,169	Federal Home Loan Mortgage Corporation REMICS, Series 4636-DZ	3.50% (j)	12/15/2046	33,196,957
26,585,072	Federal Home Loan Mortgage Corporation REMICS, Series 4679-VZ	3.50% (j)	02/15/2047	24,007,420
6,923,988	Federal Home Loan Mortgage Corporation REMICS, Series 4744-KA	3.00%	08/15/2046	6,499,951
5,887,147	Federal Home Loan Mortgage Corporation REMICS, Series 4791-IO	3.00% (f)	05/15/2048	979,313
33,159,402	Federal Home Loan Mortgage Corporation REMICS, Series 4791-JT	3.00%	05/15/2048	30,392,386
4,810,066	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LI	3.00% (f)	05/15/2048	659,372
4,810,066	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LO	0.00% (h)	05/15/2048	3,645,473
18,990,798	Federal Home Loan Mortgage Corporation REMICS, Series 4791-PO	0.00% (h)	05/15/2048	14,279,285
14,046,954	Federal Home Loan Mortgage Corporation REMICS, Series 4792-A	3.00%	05/15/2048	12,874,526
8,602,358	Federal Home Loan Mortgage Corporation REMICS, Series 4793-C	3.00%	06/15/2048	7,871,765
8,308,002	Federal Home Loan Mortgage Corporation REMICS, Series 4795-AO	0.00% (h)	05/15/2048	6,108,080
6,933,871	Federal Home Loan Mortgage Corporation REMICS, Series 4801-OG	0.00% (h)	06/15/2048	5,140,798
13,506,209	Federal Home Loan Mortgage Corporation REMICS, Series 4901-BD	3.00%	07/25/2049	12,506,507
28,531,250	Federal Home Loan Mortgage Corporation REMICS, Series 4924-ST (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	08/25/2048	2,505,158
13,360,650	Federal Home Loan Mortgage Corporation REMICS, Series 5004-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.07% (f)(g)	07/25/2050	1,661,720
6,642,784	Federal Home Loan Mortgage Corporation REMICS, Series 5062-PA	1.25%	01/25/2051	5,152,898
13,769,282	Federal Home Loan Mortgage Corporation REMICS, Series 5081-MI	2.50% (f)	03/25/2051	2,030,197
56,846,389	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	50,319,434
9,032,854	Federal Home Loan Mortgage Corporation REMICS, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	0.22% (f)(g)	06/25/2051	94,102
22,060,285	Federal Home Loan Mortgage Corporation REMICS, Series 5117-D	2.00%	06/25/2051	19,656,473
46,228,356	Federal Home Loan Mortgage Corporation REMICS, Series 5126-AH	2.00%	02/25/2037	40,920,536
13,484,377	Federal Home Loan Mortgage Corporation REMICS, Series 5140-B	2.00%	05/25/2040	11,628,789
28,349,628	Federal Home Loan Mortgage Corporation REMICS, Series 5145-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	0.32% (f)(g)	09/25/2051	534,453
52,886,307	Federal Home Loan Mortgage Corporation REMICS, Series 5157-EI	3.00% (f)	10/25/2051	7,469,614
13,026,428	Federal Home Loan Mortgage Corporation REMICS, Series 5159-CD	1.50%	07/25/2041	11,340,279
45,676,574	Federal Home Loan Mortgage Corporation REMICS, Series 5160-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.74%, 3.74% Cap)	1.46% (f)(g)	08/25/2050	1,871,027
25,525,743	Federal Home Loan Mortgage Corporation REMICS, Series 5175-CZ	2.50% (j)	09/25/2051	14,895,525
26,870,612	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	27,507,513
9,407,367	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	8,758,603

4,954,126	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	4,602,394
1,484,671	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	4.28% (a)	01/25/2051	1,427,995
1,250,000	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%)	6.03% (a)	01/25/2051	1,152,308
13,068,447	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/01/2042	11,806,409
9,538,466	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/01/2042	8,843,085
38,068,816	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/01/2042	35,053,118
6,887,532	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/01/2042	6,281,010
5,900,414	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/01/2044	5,333,558
40,644,367	Federal Home Loan Mortgage Corporation, Series 357-200	2.00%	09/01/2047	36,307,843
3,808,960	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	3,829,873
2,759,710	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	2,783,858
4,601,606	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	4,641,849
3,108,231	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	3,135,413
1,304,711	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	1,314,779
1,048,070	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	1,057,291
2,549,730	Federal National Mortgage Association Pass-Thru, Pool 745275	5.00%	02/01/2036	2,567,476
108,198	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	109,143
668,819	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	672,509
5,027,314	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	4,796,433
5,785,522	Federal National Mortgage Association Pass-Thru, Pool 890565	3.00%	11/01/2043	5,197,240
358,924	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	361,422
79,182	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	79,881
1,004,620	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	1,074,832
592,075	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	619,408
5,129,062	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	5,079,517
8,568,567	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	8,641,470
6,922,433	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	6,611,057
146,290	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	139,217
486,901	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	465,049
3,557,829	Federal National Mortgage Association Pass-Thru, Pool AB3796	3.50%	11/01/2031	3,360,267
735,280	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	673,441
1,089,111	Federal National Mortgage Association Pass-Thru, Pool AB3923	4.00%	11/01/2041	997,851
13,341,430	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	12,600,316
11,084,214	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	10,468,488
1,922,137	Federal National Mortgage Association Pass-Thru, Pool AB5084	3.50%	05/01/2032	1,815,555
4,808,600	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	4,542,456
6,836,293	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	6,457,241
4,192,255	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	3,838,609
9,404,773	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	8,677,347
3,275,818	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	2,941,235
4,819,374	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	4,446,741
13,392,073	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	12,354,475
6,879,721	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	6,347,249
35,698,850	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	32,047,357
26,833,189	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	24,082,315
21,374,008	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	19,716,709
11,300,671	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	10,034,737
13,065,673	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	11,606,758
6,202,952	Federal National Mortgage Association Pass-Thru, Pool AB8418	3.00%	02/01/2033	5,721,913
9,437,869	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	8,706,072
11,135,597	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	9,828,547
4,982,917	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	4,597,557
9,449,782	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	8,343,471
7,733,310	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	7,134,560
23,680,053	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	21,843,655
4,491,285	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	4,144,021
221,252	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	211,579
353,975	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	355,950
228,984	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	230,999
2,782,142	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	2,654,756
152,489	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	144,963
1,891,564	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	1,732,617
793,892	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	758,344
1,496,625	Federal National Mortgage Association Pass-Thru, Pool AH9323	4.00%	04/01/2026	1,449,250
499,066	Federal National Mortgage Association Pass-Thru, Pool AI9831	4.00%	09/01/2041	461,399
817,455	Federal National Mortgage Association Pass-Thru, Pool AJ1265	4.00%	09/01/2041	765,199
56,092	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	51,337
1,582,200	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	1,449,189
2,137,732	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	1,979,893
1,125,288	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,030,722
5,273,594	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	4,833,115
1,357,647	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	1,243,842
542,671	Federal National Mortgage Association Pass-Thru, Pool AJ5172	4.00%	11/01/2041	500,877
8,288,508	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	7,869,027
2,916,415	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	2,618,966
1,021,968	Federal National Mortgage Association Pass-Thru, Pool AJ8334	4.00%	12/01/2041	935,655
10,517,200	Federal National Mortgage Association Pass-Thru, Pool AK0713	3.50%	01/01/2032	9,933,273
1,636,945	Federal National Mortgage Association Pass-Thru, Pool AK4039	4.00%	02/01/2042	1,499,339
2,957,003	Federal National Mortgage Association Pass-Thru, Pool AK4763	4.00%	02/01/2042	2,709,107
1,160,870	Federal National Mortgage Association Pass-Thru, Pool AK9438	4.00%	03/01/2042	1,063,198
1,955,925	Federal National Mortgage Association Pass-Thru, Pool AK9439	4.00%	03/01/2042	1,791,327

518,253	Federal National Mortgage Association Pass-Thru, Pool AK9446	4.50%	03/01/2042	502,929
51,798,665	Federal National Mortgage Association Pass-Thru, Pool AL3699	3.00%	06/01/2043	45,995,636
27,917,910	Federal National Mortgage Association Pass-Thru, Pool AL3883	3.00%	07/01/2043	24,790,721
618,812	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	609,822
4,593,537	Federal National Mortgage Association Pass-Thru, Pool AL4312	4.00%	10/01/2043	4,368,309
9,927,560	Federal National Mortgage Association Pass-Thru, Pool AL6075	3.50%	09/01/2053	8,856,625
19,282,506	Federal National Mortgage Association Pass-Thru, Pool AL6076	3.00%	06/01/2053	16,868,784
25,654,525	Federal National Mortgage Association Pass-Thru, Pool AL6141	4.00%	04/01/2042	24,495,687
24,272,721	Federal National Mortgage Association Pass-Thru, Pool AL6325	3.00%	10/01/2044	21,738,540
7,824,360	Federal National Mortgage Association Pass-Thru, Pool AL6486	4.50%	02/01/2045	7,673,485
24,882,064	Federal National Mortgage Association Pass-Thru, Pool AL6538	4.50%	06/01/2044	24,402,652
23,294,265	Federal National Mortgage Association Pass-Thru, Pool AL8304	3.50%	03/01/2046	21,429,456
11,657,715	Federal National Mortgage Association Pass-Thru, Pool AL9220	3.00%	06/01/2045	10,449,930
21,800,892	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	20,610,691
5,746,068	Federal National Mortgage Association Pass-Thru, Pool AO2980	4.00%	05/01/2042	5,265,986
14,228,006	Federal National Mortgage Association Pass-Thru, Pool AP4787	3.50%	09/01/2042	12,776,160
10,990,022	Federal National Mortgage Association Pass-Thru, Pool AP4789	3.50%	09/01/2042	9,869,964
6,855,279	Federal National Mortgage Association Pass-Thru, Pool AQ5541	3.00%	12/01/2042	6,147,838
7,214,426	Federal National Mortgage Association Pass-Thru, Pool AR9856	3.00%	04/01/2043	6,471,430
6,681,877	Federal National Mortgage Association Pass-Thru, Pool AS1927	4.50%	03/01/2044	6,518,267
7,589,308	Federal National Mortgage Association Pass-Thru, Pool AS2038	4.50%	03/01/2044	7,442,812
4,355,123	Federal National Mortgage Association Pass-Thru, Pool AS2517	4.50%	05/01/2044	4,271,143
2,187,278	Federal National Mortgage Association Pass-Thru, Pool AS2551	4.50%	06/01/2044	2,135,816
2,086,639	Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50%	07/01/2044	2,048,283
10,666,153	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	9,839,950
5,063,131	Federal National Mortgage Association Pass-Thru, Pool AS3456	3.00%	10/01/2034	4,671,264
10,299,504	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	9,501,263
32,092,763	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	28,659,430
12,673,906	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	11,316,521
8,477,070	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	7,820,598
12,222,520	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	11,275,740
9,316,487	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	8,568,846
11,826,277	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.00%	01/01/2035	10,910,964
74,230,010	Federal National Mortgage Association Pass-Thru, Pool AS4625	3.00%	03/01/2045	66,264,658
28,464,872	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	25,411,856
12,821,812	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	11,828,806
10,454,425	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	9,644,904
13,566,552	Federal National Mortgage Association Pass-Thru, Pool AS4840	3.00%	04/01/2035	12,514,627
9,081,143	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	8,377,669
14,781,815	Federal National Mortgage Association Pass-Thru, Pool AS7473	3.00%	07/01/2046	12,802,372
30,816,927	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	26,694,933
20,265,758	Federal National Mortgage Association Pass-Thru, Pool AS8056	3.00%	10/01/2046	18,032,923
29,185,514	Federal National Mortgage Association Pass-Thru, Pool AS8111	3.00%	10/01/2041	25,962,882
17,585,459	Federal National Mortgage Association Pass-Thru, Pool AS8269	3.00%	11/01/2046	15,641,601
14,656,933	Federal National Mortgage Association Pass-Thru, Pool AS8306	3.00%	11/01/2041	13,063,918
17,306,545	Federal National Mortgage Association Pass-Thru, Pool AS8356	3.00%	11/01/2046	14,989,861
14,150,284	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	12,255,804
18,094,225	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	16,145,802
6,235,971	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00%	02/01/2045	5,403,277
429,713	Federal National Mortgage Association Pass-Thru, Pool AY4296	3.00%	01/01/2045	375,670
2,828,047	Federal National Mortgage Association Pass-Thru, Pool AY5471	3.00%	03/01/2045	2,449,790
6,152,374	Federal National Mortgage Association Pass-Thru, Pool AZ0576	3.50%	04/01/2042	5,572,654
9,353,691	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	8,564,610
17,120,100	Federal National Mortgage Association Pass-Thru, Pool BC9003	3.00%	11/01/2046	15,340,258
8,686,320	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	7,734,660
84,783,808	Federal National Mortgage Association Pass-Thru, Pool BF0314	3.00%	01/01/2053	75,044,066
69,476,365	Federal National Mortgage Association Pass-Thru, Pool BF0353	3.00%	05/01/2053	61,494,399
37,580,601	Federal National Mortgage Association Pass-Thru, Pool BF0391	3.00%	09/01/2053	33,263,324
21,161,964	Federal National Mortgage Association Pass-Thru, Pool BK8257	1.50%	12/01/2050	15,742,334
19,903,394	Federal National Mortgage Association Pass-Thru, Pool BK8267	2.50%	12/01/2050	16,867,974
45,446,452	Federal National Mortgage Association Pass-Thru, Pool BM5112	3.00%	11/01/2033	42,401,953
19,799,459	Federal National Mortgage Association Pass-Thru, Pool BM5299	3.00%	12/01/2046	17,630,075
30,489,074	Federal National Mortgage Association Pass-Thru, Pool BM5633	3.00%	07/01/2047	27,136,813
4,487,363	Federal National Mortgage Association Pass-Thru, Pool BM5834	3.00%	04/01/2048	3,890,018
49,652,093	Federal National Mortgage Association Pass-Thru, Pool BM6779	2.00%	08/01/2051	39,051,989
8,467,386	Federal National Mortgage Association Pass-Thru, Pool BQ6432	2.00%	08/01/2051	6,658,640
49,828,217	Federal National Mortgage Association Pass-Thru, Pool BQ6498	2.00%	09/01/2051	39,163,314
16,769,776	Federal National Mortgage Association Pass-Thru, Pool BQ6564	2.00%	09/01/2051	13,182,332
27,684,087	Federal National Mortgage Association Pass-Thru, Pool BS4319	2.35%	01/01/2039	20,649,634
20,209,682	Federal National Mortgage Association Pass-Thru, Pool BT1777	2.50%	06/01/2051	17,124,455
1,629,283	Federal National Mortgage Association Pass-Thru, Pool BT6556	2.00%	07/01/2051	1,280,772
8,796,956	Federal National Mortgage Association Pass-Thru, Pool CA0862	3.50%	09/01/2047	8,049,366
6,634,009	Federal National Mortgage Association Pass-Thru, Pool CA3898	3.00%	07/01/2034	6,189,063
4,661,252	Federal National Mortgage Association Pass-Thru, Pool CA4413	3.00%	10/01/2049	4,043,675
42,115,240	Federal National Mortgage Association Pass-Thru, Pool CA7235	2.50%	10/01/2050	35,663,751
13,613,562	Federal National Mortgage Association Pass-Thru, Pool CA7671	2.50%	11/01/2040	11,767,093
23,427,696	Federal National Mortgage Association Pass-Thru, Pool CA7789	2.50%	11/01/2040	20,237,256
18,127,948	Federal National Mortgage Association Pass-Thru, Pool CB0189	3.00%	04/01/2051	15,898,848
3,775,315	Federal National Mortgage Association Pass-Thru, Pool CB1648	2.00%	09/01/2051	2,968,178
14,611,927	Federal National Mortgage Association Pass-Thru, Pool CB3332	3.50%	04/01/2052	13,253,206
98,698,639	Federal National Mortgage Association Pass-Thru, Pool CB4291	5.00%	08/01/2052	96,463,521
51,256,484	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	45,516,007
26,756,922	Federal National Mortgage Association Pass-Thru, Pool FM4347	2.50%	09/01/2050	22,661,671

49,761,422	Federal National Mortgage Association Pass-Thru, Pool FM4684	2.50%	10/01/2050	42,113,149
49,049,202	Federal National Mortgage Association Pass-Thru, Pool FM4752	2.50%	11/01/2050	41,572,039
53,213,693	Federal National Mortgage Association Pass-Thru, Pool FM4792	2.50%	11/01/2050	45,078,016
30,516,365	Federal National Mortgage Association Pass-Thru, Pool FM4913	2.50%	11/01/2050	25,840,230
37,648,351	Federal National Mortgage Association Pass-Thru, Pool FM5150	2.00%	12/01/2050	30,737,758
5,687,714	Federal National Mortgage Association Pass-Thru, Pool FM6864	1.50%	04/01/2041	4,554,299
112,228,315	Federal National Mortgage Association Pass-Thru, Pool FM7159	2.50%	02/01/2051	95,026,584
71,931,178	Federal National Mortgage Association Pass-Thru, Pool FM7557	3.50%	03/01/2050	65,848,207
39,049,687	Federal National Mortgage Association Pass-Thru, Pool FM7915	2.50%	06/01/2051	32,981,597
71,238,353	Federal National Mortgage Association Pass-Thru, Pool FM8104	3.00%	07/01/2051	62,503,390
31,078,748	Federal National Mortgage Association Pass-Thru, Pool FM8158	2.50%	07/01/2051	26,598,184
71,807,947	Federal National Mortgage Association Pass-Thru, Pool FM8215	2.50%	03/01/2051	60,884,811
53,880,753	Federal National Mortgage Association Pass-Thru, Pool FM8304	4.00%	07/01/2049	50,913,540
69,426,391	Federal National Mortgage Association Pass-Thru, Pool FM8435	2.50%	09/01/2051	58,825,309
86,756,850	Federal National Mortgage Association Pass-Thru, Pool FM8579	2.50%	09/01/2051	73,249,910
76,774,363	Federal National Mortgage Association Pass-Thru, Pool FM8769	2.50%	09/01/2051	65,018,909
39,760,523	Federal National Mortgage Association Pass-Thru, Pool FM8780	2.50%	09/01/2051	33,680,543
11,181,727	Federal National Mortgage Association Pass-Thru, Pool FM9422	2.00%	01/01/2051	9,140,474
32,522,574	Federal National Mortgage Association Pass-Thru, Pool FM9490	2.00%	11/01/2051	26,512,572
20,106,966	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	16,953,055
155,996,790	Federal National Mortgage Association Pass-Thru, Pool FM9958	3.50%	11/01/2051	141,317,830
91,088,645	Federal National Mortgage Association Pass-Thru, Pool FM9993	3.50%	07/01/2051	83,017,864
38,117,533	Federal National Mortgage Association Pass-Thru, Pool FS0009	3.50%	11/01/2051	34,475,081
62,166,497	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	56,605,378
17,864,701	Federal National Mortgage Association Pass-Thru, Pool FS2588	4.50%	08/01/2052	17,083,635
876,889	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	854,734
3,203,210	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	3,122,231
647,324	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	630,951
39,144	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	37,905
72,808	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	70,499
947,221	Federal National Mortgage Association Pass-Thru, Pool MA0534	4.00%	10/01/2030	904,684
215,057	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	205,395
5,503,171	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	5,255,888
1,216,811	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	1,114,670
41,364,768	Federal National Mortgage Association Pass-Thru, Pool MA0919	3.50%	12/01/2031	39,067,455
17,404,533	Federal National Mortgage Association Pass-Thru, Pool MA0949	3.50%	01/01/2032	16,437,883
20,597,025	Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50%	02/01/2032	19,453,321
10,386,242	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	9,809,466
2,047,052	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	1,836,868
14,034,836	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	13,255,363
1,178,818	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	1,058,685
30,936,892	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	29,218,390
3,525,165	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	06/01/2042	3,165,433
2,199,130	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	2,013,891
18,896,364	Federal National Mortgage Association Pass-Thru, Pool MA1107	3.50%	07/01/2032	17,520,639
29,623,270	Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50%	07/01/2042	26,600,229
33,307,773	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	29,896,417
13,280,357	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	12,542,525
9,556,075	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	8,580,936
2,509,936	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	10/01/2032	2,370,453
16,261,031	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	14,599,951
16,782,938	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	15,495,272
1,491,619	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	1,339,362
9,539,792	Federal National Mortgage Association Pass-Thru, Pool MA1338	3.00%	02/01/2033	8,800,285
38,118,721	Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00%	03/01/2033	35,163,119
22,949,558	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	21,169,934
39,798,813	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	36,712,757
5,112,873	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	4,716,334
25,043,789	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	23,531,588
5,847,056	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	5,251,549
4,407,795	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	3,958,875
14,895,097	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	13,959,339
11,555,653	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	10,378,720
11,616,165	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	10,061,453
37,780,263	Federal National Mortgage Association Pass-Thru, Pool MA2259	3.00%	05/01/2035	34,854,138
16,076,616	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	13,925,630
15,685,901	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	14,089,444
16,984,511	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	14,711,534
15,775,182	Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	14,170,904
5,339,586	Federal National Mortgage Association Pass-Thru, Pool MA2673	3.00%	07/01/2046	4,625,358
19,774,646	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	17,130,833
1,863,689	Federal National Mortgage Association Pass-Thru, Pool MA2743	3.00%	09/01/2046	1,614,463
44,434,894	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	39,502,088
14,293,595	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	12,705,831
17,900,304	Federal National Mortgage Association Pass-Thru, Pool MA2895	3.00%	02/01/2047	15,915,399
2,646,421	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	2,527,430
38,395,832	Federal National Mortgage Association Pass-Thru, Pool MA4100	2.00%	08/01/2050	31,388,772
81,181,223	Federal National Mortgage Association Pass-Thru, Pool MA4191	2.00%	11/01/2050	63,929,173
101,466,236	Federal National Mortgage Association Pass-Thru, Pool MA4306	2.50%	04/01/2051	85,800,055
53,672,557	Federal National Mortgage Association Pass-Thru, Pool MA4340	2.00%	05/01/2051	42,249,974
55,672,476	Federal National Mortgage Association Pass-Thru, Pool MA4600	3.50%	05/01/2052	50,230,845
182,516,782	Federal National Mortgage Association Pass-Thru, Pool MA4701	4.50%	08/01/2052	174,536,929
49,743,867	Federal National Mortgage Association Pass-Thru, Pool MA4733	4.50%	09/01/2052	47,569,005

353,229	Federal National Mortgage Association REMICS, Series 2002-70-QZ	5.50%	11/25/2032	361,224
504,936	Federal National Mortgage Association REMICS, Series 2002-75-ZG	5.50%	11/25/2032	509,299
7,299,111	Federal National Mortgage Association REMICS, Series 2003-129-ZT	5.50%	01/25/2034	7,393,757
1,295,281	Federal National Mortgage Association REMICS, Series 2003-29-ZL	5.00%	04/25/2033	1,298,856
615,431	Federal National Mortgage Association REMICS, Series 2003-64-ZG	5.50%	07/25/2033	621,544
4,884,954	Federal National Mortgage Association REMICS, Series 2003-84-PZ	5.00%	09/25/2033	4,886,255
957,188	Federal National Mortgage Association REMICS, Series 2004-46-PJ (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	03/25/2034	19,659
1,410,645	Federal National Mortgage Association REMICS, Series 2004-51-XP (-1 x 1 Month LIBOR USD + 7.70%, 7.70% Cap)	4.62% (f)(g)	07/25/2034	115,723
55,555	Federal National Mortgage Association REMICS, Series 2005-107-EG	4.50%	01/25/2026	55,052
275,480	Federal National Mortgage Association REMICS, Series 2005-37-ZK	4.50%	05/25/2035	270,787
2,479,078	Federal National Mortgage Association REMICS, Series 2005-87-SG (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	3.62% (f)(g)	10/25/2035	246,668
2,180,103	Federal National Mortgage Association REMICS, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	3.50% (f)(g)	10/25/2036	206,855
852,423	Federal National Mortgage Association REMICS, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	3.24% (f)(g)	01/25/2037	80,471
323,372	Federal National Mortgage Association REMICS, Series 2006-16-HZ	5.50%	03/25/2036	325,587
3,547,563	Federal National Mortgage Association REMICS, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	3.67% (f)(g)	07/25/2036	207,024
366,993	Federal National Mortgage Association REMICS, Series 2006-93-SN (-1 x 1 Month LIBOR USD + 6.60%, 6.60% Cap)	3.52% (f)(g)	10/25/2036	16,065
4,531,036	Federal National Mortgage Association REMICS, Series 2007-109-VZ	5.00%	10/25/2035	4,543,723
521,229	Federal National Mortgage Association REMICS, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.17% (f)(g)	05/25/2037	31,773
3,347,082	Federal National Mortgage Association REMICS, Series 2007-14-PS (-1 x 1 Month LIBOR USD + 6.81%, 6.81% Cap)	3.73% (f)(g)	03/25/2037	241,347
1,674,048	Federal National Mortgage Association REMICS, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	3.36% (f)(g)	04/25/2037	147,906
194,810	Federal National Mortgage Association REMICS, Series 2007-30-SI (-1 x 1 Month LIBOR USD + 6.11%, 6.11% Cap)	3.03% (f)(g)	04/25/2037	11,787
1,434,337	Federal National Mortgage Association REMICS, Series 2007-32-SG (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.02% (f)(g)	04/25/2037	108,195
1,400,612	Federal National Mortgage Association REMICS, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	3.54% (f)(g)	10/25/2036	126,864
2,158,334	Federal National Mortgage Association REMICS, Series 2007-60-VZ	6.00%	07/25/2037	2,221,032
1,385,572	Federal National Mortgage Association REMICS, Series 2007-71-GZ	6.00%	07/25/2047	1,325,818
1,782,697	Federal National Mortgage Association REMICS, Series 2007-75-ID (-1 x 1 Month LIBOR USD + 5.87%, 5.87% Cap)	2.79% (f)(g)	08/25/2037	139,398
206,729	Federal National Mortgage Association REMICS, Series 2007-9-SD (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	3.57% (f)(g)	03/25/2037	15,263
1,799,350	Federal National Mortgage Association REMICS, Series 2008-29-ZA	4.50%	04/25/2038	1,769,419
3,670,003	Federal National Mortgage Association REMICS, Series 2008-48-BE	5.00%	06/25/2034	3,666,690
336,748	Federal National Mortgage Association REMICS, Series 2008-48-SD (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	06/25/2037	14,909
119,621	Federal National Mortgage Association REMICS, Series 2008-53-LI (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.07% (f)(g)	07/25/2038	9,400
314,960	Federal National Mortgage Association REMICS, Series 2008-57-SE (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	02/25/2037	20,016
428,229	Federal National Mortgage Association REMICS, Series 2008-5-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.17% (f)(g)	02/25/2038	31,741
319,053	Federal National Mortgage Association REMICS, Series 2008-61-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	07/25/2038	17,833
227,721	Federal National Mortgage Association REMICS, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	07/25/2038	13,802
943,637	Federal National Mortgage Association REMICS, Series 2008-65-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	08/25/2038	71,868
164,689	Federal National Mortgage Association REMICS, Series 2008-81-LP	5.50%	09/25/2038	164,251
1,955,721	Federal National Mortgage Association REMICS, Series 2009-106-EZ	4.50%	01/25/2040	1,882,379
312,103	Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.17% (f)(g)	01/25/2040	29,746
261,012	Federal National Mortgage Association REMICS, Series 2009-16-MZ	5.00%	03/25/2029	260,347
862,282	Federal National Mortgage Association REMICS, Series 2009-42-SI (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	06/25/2039	27,303
645,681	Federal National Mortgage Association REMICS, Series 2009-42-SX (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	06/25/2039	21,626
315,611	Federal National Mortgage Association REMICS, Series 2009-47-SA (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.02% (f)(g)	07/25/2039	17,503
222,188	Federal National Mortgage Association REMICS, Series 2009-48-WS (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	2.87% (f)(g)	07/25/2039	16,924
2,393,579	Federal National Mortgage Association REMICS, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	3.67% (f)(g)	07/25/2039	159,159
231,498	Federal National Mortgage Association REMICS, Series 2009-51-BZ	4.50%	07/25/2039	226,752
658,042	Federal National Mortgage Association REMICS, Series 2009-54-EZ	5.00%	07/25/2039	651,813
293,685	Federal National Mortgage Association REMICS, Series 2009-70-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	2.72% (f)(g)	09/25/2039	16,797
1,319,032	Federal National Mortgage Association REMICS, Series 2009-80-PM	4.50%	10/25/2039	1,214,596
1,412,940	Federal National Mortgage Association REMICS, Series 2009-83-Z	4.50%	10/25/2039	1,370,998
5,985,873	Federal National Mortgage Association REMICS, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap)	4.15% (f)(g)	01/25/2036	485,279
8,997,844	Federal National Mortgage Association REMICS, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	3.67% (f)(g)	10/25/2039	984,798

520,258	Federal National Mortgage Association REMICS, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	2.64% (f)(g)	04/25/2037	24,931
369,154	Federal National Mortgage Association REMICS, Series 2009-94-BC	5.00%	11/25/2039	355,063
7,342,792	Federal National Mortgage Association REMICS, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap)	1.40% (f)(g)	09/25/2040	275,997
3,141,138	Federal National Mortgage Association REMICS, Series 2010-101-ZC	4.50%	09/25/2040	3,083,795
6,325,321	Federal National Mortgage Association REMICS, Series 2010-101-ZH	4.50%	07/25/2040	6,227,132
2,262,804	Federal National Mortgage Association REMICS, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	3.27% (f)(g)	02/25/2040	192,494
663,787	Federal National Mortgage Association REMICS, Series 2010-10-ZA	4.50%	02/25/2040	635,898
734,705	Federal National Mortgage Association REMICS, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	2.87% (f)(g)	10/25/2050	36,111
1,045,497	Federal National Mortgage Association REMICS, Series 2010-116-Z	4.00%	10/25/2040	981,769
260,090	Federal National Mortgage Association REMICS, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	1.42% (f)(g)	10/25/2040	8,220
793,129	Federal National Mortgage Association REMICS, Series 2010-120-KD	4.00%	10/25/2040	744,927
7,369,624	Federal National Mortgage Association REMICS, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	1.42% (f)(g)	10/25/2040	291,017
242,685	Federal National Mortgage Association REMICS, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	26.80% (g)	11/25/2040	383,063
178,693	Federal National Mortgage Association REMICS, Series 2010-126-SX (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	7.31% (g)	11/25/2040	144,455
1,199,002	Federal National Mortgage Association REMICS, Series 2010-128-HZ	4.00%	11/25/2040	1,149,522
792,535	Federal National Mortgage Association REMICS, Series 2010-132-Z	4.50%	11/25/2040	743,075
88,008	Federal National Mortgage Association REMICS, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	7.31% (g)	12/25/2040	77,103
4,734,424	Federal National Mortgage Association REMICS, Series 2010-142-AZ	4.00%	12/25/2040	4,489,016
2,365,715	Federal National Mortgage Association REMICS, Series 2010-148-SA (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	3.57% (f)(g)	01/25/2026	46,001
7,807,930	Federal National Mortgage Association REMICS, Series 2010-150-ZA	4.00%	01/25/2041	7,298,141
3,714,475	Federal National Mortgage Association REMICS, Series 2010-16-SA (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	2.37% (f)(g)	03/25/2040	227,275
1,433,797	Federal National Mortgage Association REMICS, Series 2010-21-DZ	5.00%	03/25/2040	1,436,388
605,461	Federal National Mortgage Association REMICS, Series 2010-21-KS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	1.87% (f)(g)	03/25/2040	11,570
47,784	Federal National Mortgage Association REMICS, Series 2010-2-GS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	3.37% (f)(g)	12/25/2049	656
969,942	Federal National Mortgage Association REMICS, Series 2010-2-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.17% (f)(g)	02/25/2050	101,263
735,274	Federal National Mortgage Association REMICS, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (f)(g)	04/25/2040	13,630
717,118	Federal National Mortgage Association REMICS, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	1.85% (f)(g)	04/25/2040	38,590
222,695	Federal National Mortgage Association REMICS, Series 2010-35-ES (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	3.37% (f)(g)	04/25/2040	10,888
135,400	Federal National Mortgage Association REMICS, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	3.37% (f)(g)	04/25/2040	3,968
562,634	Federal National Mortgage Association REMICS, Series 2010-46-MS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	1.87% (f)(g)	05/25/2040	42,988
3,865,537	Federal National Mortgage Association REMICS, Series 2010-49-ZW	4.50%	05/25/2040	3,553,627
1,077,092	Federal National Mortgage Association REMICS, Series 2010-4-SK (-1 x 1 Month LIBOR USD + 6.23%, 6.23% Cap)	3.15% (f)(g)	02/25/2040	71,570
308,730	Federal National Mortgage Association REMICS, Series 2010-58-ES (-3 x 1 Month LIBOR USD + 12.47%, 12.47% Cap)	4.54% (g)	06/25/2040	258,896
2,989,075	Federal National Mortgage Association REMICS, Series 2010-59-MS (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	2.69% (f)(g)	06/25/2040	196,027
3,540,761	Federal National Mortgage Association REMICS, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	1.92% (f)(g)	01/25/2040	195,996
232,937	Federal National Mortgage Association REMICS, Series 2010-60-VZ	5.00%	10/25/2039	232,094
201,422	Federal National Mortgage Association REMICS, Series 2010-61-EL	4.50%	06/25/2040	198,306
3,335,013	Federal National Mortgage Association REMICS, Series 2010-64-EZ	5.00%	06/25/2040	3,339,445
7,772,917	Federal National Mortgage Association REMICS, Series 2010-64-FC (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	3.58%	06/25/2040	7,727,531
9,519,026	Federal National Mortgage Association REMICS, Series 2010-76-ZK	4.50%	07/25/2040	9,369,242
2,390,385	Federal National Mortgage Association REMICS, Series 2010-79-CZ	4.00%	07/25/2040	2,250,991
8,270,333	Federal National Mortgage Association REMICS, Series 2010-79-VZ	4.50%	07/25/2040	8,142,251
965,905	Federal National Mortgage Association REMICS, Series 2010-84-ZC	4.50%	08/25/2040	951,093
1,931,806	Federal National Mortgage Association REMICS, Series 2010-84-ZD	4.50%	08/25/2040	1,902,182
2,840,631	Federal National Mortgage Association REMICS, Series 2010-84-ZG	4.50%	08/25/2040	2,797,327
220,829	Federal National Mortgage Association REMICS, Series 2010-90-SA (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	2.77% (f)(g)	08/25/2040	14,050
766,148	Federal National Mortgage Association REMICS, Series 2010-94-Z	4.50%	08/25/2040	754,311
4,306,342	Federal National Mortgage Association REMICS, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	12.18% (g)	09/25/2040	4,583,955
442,571	Federal National Mortgage Association REMICS, Series 2010-9-DS (-1 x 1 Month LIBOR USD + 5.30%, 0.50% Floor, 5.30% Cap)	2.22% (f)(g)	02/25/2040	23,669
14,531,451	Federal National Mortgage Association REMICS, Series 2011-106-LZ	3.50%	10/25/2041	13,736,614
520,021	Federal National Mortgage Association REMICS, Series 2011-110-LS (-2 x 1 Month LIBOR USD + 10.10%, 10.10% Cap)	4.97% (g)	11/25/2041	375,026
1,690,258	Federal National Mortgage Association REMICS, Series 2011-111-CZ	4.00%	11/25/2041	1,601,349
4,830,167	Federal National Mortgage Association REMICS, Series 2011-111-EZ	5.00%	11/25/2041	4,828,267
891,996	Federal National Mortgage Association REMICS, Series 2011-111-VZ	4.00%	11/25/2041	844,373
30,000,000	Federal National Mortgage Association REMICS, Series 2011-131-PB	4.50%	12/25/2041	29,573,826

10,366,357	Federal National Mortgage Association REMICS, Series 2011-16-AL	3.50%	03/25/2031	10,031,030
20,834,088	Federal National Mortgage Association REMICS, Series 2011-17-NY	3.50%	03/25/2031	20,156,418
398,518	Federal National Mortgage Association REMICS, Series 2011-17-SA (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	3.39% (f)(g)	03/25/2041	26,195
2,294,296	Federal National Mortgage Association REMICS, Series 2011-25-KY	3.00%	04/25/2026	2,248,301
1,812,804	Federal National Mortgage Association REMICS, Series 2011-27-BS (-2 x 1 Month LIBOR USD + 9.00%, 9.00% Cap)	3.87% (g)	04/25/2041	1,450,344
21,874,748	Federal National Mortgage Association REMICS, Series 2011-29-AL	3.50%	04/25/2031	21,164,661
3,470,244	Federal National Mortgage Association REMICS, Series 2011-2-GZ	4.00%	02/25/2041	3,291,592
7,702,049	Federal National Mortgage Association REMICS, Series 2011-32-ZG	4.00%	04/25/2041	7,116,625
1,300,611	Federal National Mortgage Association REMICS, Series 2011-36-VZ	4.50%	05/25/2041	1,204,905
3,895,031	Federal National Mortgage Association REMICS, Series 2011-37-Z	4.50%	05/25/2041	3,870,710
5,490,923	Federal National Mortgage Association REMICS, Series 2011-38-BZ	4.00%	05/25/2041	5,276,602
1,853,257	Federal National Mortgage Association REMICS, Series 2011-39-CB	3.00%	05/25/2026	1,815,696
3,869,360	Federal National Mortgage Association REMICS, Series 2011-39-ZD	4.00%	02/25/2041	3,667,013
1,694,615	Federal National Mortgage Association REMICS, Series 2011-40-LZ	4.50%	05/25/2041	1,669,541
1,907,466	Federal National Mortgage Association REMICS, Series 2011-42-MZ	4.50%	05/25/2041	1,875,096
12,363,453	Federal National Mortgage Association REMICS, Series 2011-45-ZA	4.00%	05/25/2031	11,908,243
3,484,516	Federal National Mortgage Association REMICS, Series 2011-45-ZB	4.50%	05/25/2041	3,187,983
10,474,316	Federal National Mortgage Association REMICS, Series 2011-51-FJ (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	06/25/2041	10,381,778
751,745	Federal National Mortgage Association REMICS, Series 2011-59-MA	4.50%	07/25/2041	732,319
3,409,951	Federal National Mortgage Association REMICS, Series 2011-60-EL	3.00%	07/25/2026	3,340,202
7,259,491	Federal National Mortgage Association REMICS, Series 2011-64-DB	4.00%	07/25/2041	7,041,883
4,674,803	Federal National Mortgage Association REMICS, Series 2011-77-Z	3.50%	08/25/2041	4,215,420
30,848,542	Federal National Mortgage Association REMICS, Series 2011-99-CZ	4.50%	10/25/2041	30,406,714
14,653,516	Federal National Mortgage Association REMICS, Series 2012-104-Z	3.50% (j)	09/25/2042	13,662,032
2,437,816	Federal National Mortgage Association REMICS, Series 2012-111-LB	3.50%	05/25/2041	2,281,242
14,873,189	Federal National Mortgage Association REMICS, Series 2012-111-MJ	4.00%	04/25/2042	13,993,905
18,103,553	Federal National Mortgage Association REMICS, Series 2012-122-DB	3.00%	11/25/2042	16,513,880
14,774,996	Federal National Mortgage Association REMICS, Series 2012-132-KH	1.75%	12/25/2032	13,314,922
15,170,248	Federal National Mortgage Association REMICS, Series 2012-144-PT	4.02% (c)	11/25/2049	14,781,002
4,783,425	Federal National Mortgage Association REMICS, Series 2012-14-BZ	4.00%	03/25/2042	4,568,332
27,958,383	Federal National Mortgage Association REMICS, Series 2012-15-PZ	4.00%	03/25/2042	26,106,934
11,114,003	Federal National Mortgage Association REMICS, Series 2012-20-ZT	3.50%	03/25/2042	10,139,977
38,162,042	Federal National Mortgage Association REMICS, Series 2012-30-DZ	4.00%	04/25/2042	36,346,918
20,521,600	Federal National Mortgage Association REMICS, Series 2012-31-Z	4.00%	04/25/2042	19,588,292
8,476,195	Federal National Mortgage Association REMICS, Series 2012-70-FY (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.53%	07/25/2042	8,389,367
29,997,401	Federal National Mortgage Association REMICS, Series 2012-74-Z	4.00%	07/25/2042	28,915,836
304,509	Federal National Mortgage Association REMICS, Series 2012-80-EA	2.00%	04/25/2042	293,244
20,359,109	Federal National Mortgage Association REMICS, Series 2012-86-CZ	3.50%	08/25/2042	19,160,304
36,423,730	Federal National Mortgage Association REMICS, Series 2012-96-VZ	3.50%	09/25/2042	34,320,529
8,392,096	Federal National Mortgage Association REMICS, Series 2012-98-BG	4.50%	08/25/2040	8,260,562
15,826,020	Federal National Mortgage Association REMICS, Series 2012-99-QE	3.00%	09/25/2042	14,360,926
11,396,893	Federal National Mortgage Association REMICS, Series 2013-100-PJ	3.00%	03/25/2043	10,636,979
22,864,820	Federal National Mortgage Association REMICS, Series 2013-130-ZE	3.00%	01/25/2044	20,399,270
26,208,172	Federal National Mortgage Association REMICS, Series 2013-133-ZT	3.00% (j)	01/25/2039	23,445,013
6,674,194	Federal National Mortgage Association REMICS, Series 2013-41-ZH	3.00% (j)	05/25/2033	6,017,154
5,692,246	Federal National Mortgage Association REMICS, Series 2013-51-HS (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	1.70% (g)	04/25/2043	3,976,290
994,109	Federal National Mortgage Association REMICS, Series 2013-58-SC (-2 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	1.37% (g)	06/25/2043	508,679
1,725,478	Federal National Mortgage Association REMICS, Series 2013-81-ZQ	3.00% (j)	08/25/2043	1,272,919
7,184,170	Federal National Mortgage Association REMICS, Series 2013-82-SH (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	2.97% (f)(g)	12/25/2042	557,825
25,514,488	Federal National Mortgage Association REMICS, Series 2014-12-GZ	3.50%	03/25/2044	23,866,157
15,232,186	Federal National Mortgage Association REMICS, Series 2014-21-GZ	3.00%	04/25/2044	13,625,014
32,792,899	Federal National Mortgage Association REMICS, Series 2014-37-ZY	2.50% (j)	07/25/2044	27,792,694
24,470,461	Federal National Mortgage Association REMICS, Series 2014-39-ZA	3.00%	07/25/2044	21,882,426
105,994	Federal National Mortgage Association REMICS, Series 2014-46-NZ	3.00% (j)	06/25/2043	81,009
64,454,635	Federal National Mortgage Association REMICS, Series 2014-60-EZ	3.00% (j)	10/25/2044	55,960,816
45,497,621	Federal National Mortgage Association REMICS, Series 2014-61-ZV	3.00% (j)	10/25/2044	39,607,258
38,368,155	Federal National Mortgage Association REMICS, Series 2014-64-NZ	3.00% (j)	10/25/2044	33,484,518
13,510,129	Federal National Mortgage Association REMICS, Series 2014-67-DZ	3.00% (j)	10/25/2044	11,859,834
43,189,721	Federal National Mortgage Association REMICS, Series 2014-68-MZ	3.00% (j)	11/25/2044	37,534,075
24,381,051	Federal National Mortgage Association REMICS, Series 2014-77-VZ	3.00% (j)	11/25/2044	21,368,947
1,315,796	Federal National Mortgage Association REMICS, Series 2014-82-YA	3.00%	04/25/2041	1,305,631
31,311,670	Federal National Mortgage Association REMICS, Series 2014-84-KZ	3.00% (j)	12/25/2044	27,333,040
4,543,646	Federal National Mortgage Association REMICS, Series 2014-95-NA	3.00%	04/25/2041	4,521,260
6,953,536	Federal National Mortgage Association REMICS, Series 2015-11-A	3.00%	05/25/2034	6,706,831
8,850,176	Federal National Mortgage Association REMICS, Series 2015-21-G	3.00%	02/25/2042	8,725,900
5,707,969	Federal National Mortgage Association REMICS, Series 2015-42-CA	3.00%	03/25/2044	5,394,078
23,175,180	Federal National Mortgage Association REMICS, Series 2015-49-A	3.00%	03/25/2044	21,620,065
10,355,649	Federal National Mortgage Association REMICS, Series 2015-52-GZ	3.00% (j)	07/25/2045	8,865,414
6,369,637	Federal National Mortgage Association REMICS, Series 2015-88-AC	3.00%	04/25/2043	6,179,168
45,554,086	Federal National Mortgage Association REMICS, Series 2015-88-BA	3.00%	04/25/2044	43,082,199
15,776,970	Federal National Mortgage Association REMICS, Series 2015-8-AP	2.00%	03/25/2045	13,748,459
3,166,080	Federal National Mortgage Association REMICS, Series 2015-94-MA	3.00%	01/25/2046	2,856,462
15,005,339	Federal National Mortgage Association REMICS, Series 2016-2-JA	2.50%	02/25/2046	14,184,477
29,743,614	Federal National Mortgage Association REMICS, Series 2016-32-LA	3.00%	10/25/2044	27,915,286
20,015,009	Federal National Mortgage Association REMICS, Series 2016-72-PA	3.00%	07/25/2046	18,210,602
3,171,735	Federal National Mortgage Association REMICS, Series 2016-74-PA	3.00%	12/25/2044	3,110,411

2,842,390	Federal National Mortgage Association REMICS, Series 2016-79-EP	3.00%	01/25/2044	2,771,260
7,927,837	Federal National Mortgage Association REMICS, Series 2016-81-PA	3.00%	02/25/2044	7,713,747
11,099,443	Federal National Mortgage Association REMICS, Series 2018-21-IO	3.00% (f)	04/25/2048	1,717,472
18,332,552	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (h)	04/25/2048	13,949,499
46,121,756	Federal National Mortgage Association REMICS, Series 2018-27-AO	0.00% (h)	05/25/2048	34,979,579
13,493,508	Federal National Mortgage Association REMICS, Series 2018-33-A	3.00%	05/25/2048	12,143,507
15,912,118	Federal National Mortgage Association REMICS, Series 2018-38-JB	3.00%	06/25/2048	14,586,079
34,257,142	Federal National Mortgage Association REMICS, Series 2018-7-CD	3.00%	02/25/2048	31,191,343
24,327,790	Federal National Mortgage Association REMICS, Series 2018-85-PO	0.00% (h)	12/25/2048	18,071,677
5,884,482	Federal National Mortgage Association REMICS, Series 2019-48-AZ	3.50%	09/25/2049	5,482,342
5,904,970	Federal National Mortgage Association REMICS, Series 2019-64-D	2.50%	11/25/2049	5,174,520
17,699,021	Federal National Mortgage Association REMICS, Series 2019-69-DS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	2.92% (f)(g)	12/25/2049	1,549,735
46,708,338	Federal National Mortgage Association REMICS, Series 2019-78-ZB	3.00% (j)	01/25/2050	40,507,203
15,002,976	Federal National Mortgage Association REMICS, Series 2020-13-HB	3.00%	03/25/2050	13,450,142
37,221,004	Federal National Mortgage Association REMICS, Series 2020-47-GL	2.00%	05/25/2046	32,105,233
11,206,957	Federal National Mortgage Association REMICS, Series 2020-51-AZ	2.00% (j)	07/25/2050	7,015,651
13,229,519	Federal National Mortgage Association REMICS, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.07% (f)(g)	08/25/2050	1,535,263
7,637,315	Federal National Mortgage Association REMICS, Series 2020-61-DC	1.50%	09/25/2060	5,984,170
76,507,181	Federal National Mortgage Association REMICS, Series 2020-62-JD	1.25%	09/25/2050	58,981,475
19,918,755	Federal National Mortgage Association REMICS, Series 2020-70-IK	3.50% (f)	10/25/2050	3,756,795
23,820,911	Federal National Mortgage Association REMICS, Series 2020-97-EI	2.00% (f)	01/25/2051	2,843,898
20,043,164	Federal National Mortgage Association REMICS, Series 2021-13-AK	2.00%	01/25/2049	17,264,027
10,493,560	Federal National Mortgage Association REMICS, Series 2021-1-PA	1.00%	11/25/2050	8,002,393
16,137,824	Federal National Mortgage Association REMICS, Series 2021-21-DK	2.00%	07/25/2043	13,874,995
16,299,093	Federal National Mortgage Association REMICS, Series 2021-29-BA	1.25%	05/25/2041	14,019,903
4,400,973	Federal National Mortgage Association REMICS, Series 2021-29-CG	1.25%	05/25/2041	3,786,867
30,033,817	Federal National Mortgage Association REMICS, Series 2021-3-KI	2.50% (f)	02/25/2051	4,047,958
32,757,773	Federal National Mortgage Association REMICS, Series 2021-58-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 2.65% Cap)	0.37% (f)(g)	09/25/2051	620,442
6,360,092	Federal National Mortgage Association REMICS, Series 2021-61-KZ	2.50% (j)	09/25/2051	3,913,995
91,837,265	Federal National Mortgage Association REMICS, Series 2021-70-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	1.47% (f)(g)	10/25/2049	3,833,361
82,908,406	Federal National Mortgage Association REMICS, Series 2022-3-EZ	2.00% (j)	01/25/2052	47,805,053
56,321,187	Federal National Mortgage Association REMICS, Series 2022-3-NZ	2.00% (j)	02/25/2052	32,493,568
81,836,477	Federal National Mortgage Association REMICS, Series 2022-3-Z	2.00% (j)	02/25/2052	47,126,042
18,861,739	Federal National Mortgage Association REMICS, Series 2022-4-LG	3.00%	02/25/2052	17,230,248
16,480,989	Federal National Mortgage Association, Pool 387898	3.71%	08/01/2030	15,756,733
25,477,687	Federal National Mortgage Association, Pool AM8510	3.15%	05/01/2035	22,210,095
28,838,717	Federal National Mortgage Association, Pool AM8950	3.14%	06/01/2040	25,418,003
4,733,181	Federal National Mortgage Association, Pool AN5480	3.43%	06/01/2037	4,265,055
217,500,000	Federal National Mortgage Association, Pool AN6680	3.37%	11/01/2047	172,353,601
5,500,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	4,660,274
10,026,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	8,970,402
20,700,000	Federal National Mortgage Association, Pool AN8121	3.16%	01/01/2035	18,142,645
61,950,000	Federal National Mortgage Association, Pool AN9700	3.67%	07/01/2033	57,857,119
44,403,935	Federal National Mortgage Association, Pool BL0870	4.28%	12/01/2048	40,603,979
5,000,000	Federal National Mortgage Association, Pool BL2303	3.36%	05/01/2031	4,625,814
8,860,000	Federal National Mortgage Association, Pool BL4038	2.98%	09/01/2034	7,602,625
13,075,000	Federal National Mortgage Association, Pool BL4198	2.31%	10/01/2031	11,048,011
63,966,000	Federal National Mortgage Association, Pool BL4808	2.80%	11/01/2039	49,384,817
17,125,000	Federal National Mortgage Association, Pool BL5256	2.28%	02/01/2032	14,295,958
30,200,000	Federal National Mortgage Association, Pool BL5315	2.44%	01/01/2032	25,412,290
8,190,000	Federal National Mortgage Association, Pool BL5840	2.73%	02/01/2035	6,649,679
6,615,864	Federal National Mortgage Association, Pool BL6639	2.66%	05/01/2050	5,081,945
17,073,440	Federal National Mortgage Association, Pool BL6689	2.19%	05/01/2032	14,318,249
28,785,015	Federal National Mortgage Association, Pool BL6913	1.96%	05/01/2035	21,904,322
36,488,000	Federal National Mortgage Association, Pool BL7110	1.76%	07/01/2035	27,225,873
3,568,101	Federal National Mortgage Association, Pool BL7331	2.23%	07/01/2040	2,423,757
20,400,000	Federal National Mortgage Association, Pool BL7424	1.65%	08/01/2035	14,812,419
40,000,000	Federal National Mortgage Association, Pool BL8165	1.35%	09/01/2032	30,290,615
49,000,000	Federal National Mortgage Association, Pool BL8177	1.10%	09/01/2030	38,334,334
32,000,000	Federal National Mortgage Association, Pool BL8269	1.51%	09/01/2035	23,293,756
17,000,000	Federal National Mortgage Association, Pool BL8977	1.20%	11/01/2030	13,211,321
48,643,000	Federal National Mortgage Association, Pool BL9056	1.78%	11/01/2035	34,598,062
10,950,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	7,602,280
13,313,000	Federal National Mortgage Association, Pool BL9362	1.54%	11/01/2030	10,517,986
34,735,000	Federal National Mortgage Association, Pool BL9367	1.41%	12/01/2030	27,132,665
53,000,000	Federal National Mortgage Association, Pool BL9576	2.24%	12/01/2050	35,228,648
171,306,627	Federal National Mortgage Association, Pool BM6831	1.93% (c)	10/01/2033	133,707,212
177,368,217	Federal National Mortgage Association, Pool BM6857	1.83% (c)	12/01/2031	143,058,824
48,883,000	Federal National Mortgage Association, Pool BS2496	1.88%	09/01/2033	37,809,942
5,592,000	Federal National Mortgage Association, Pool BS2500	1.81%	06/01/2030	4,629,102
15,572,905	Federal National Mortgage Association, Pool BS2568	2.20%	09/01/2046	11,520,606
3,000,000	Federal National Mortgage Association, Pool BS2580	2.15%	08/01/2033	2,386,728
22,000,000	Federal National Mortgage Association, Pool BS2805	1.81%	09/01/2033	17,086,332
9,975,000	Federal National Mortgage Association, Pool BS2834	2.24%	08/01/2041	6,666,451
39,850,000	Federal National Mortgage Association, Pool BS3020	1.96%	09/01/2033	30,615,564
34,043,000	Federal National Mortgage Association, Pool BS3101	1.91%	09/01/2033	26,584,323
2,595,000	Federal National Mortgage Association, Pool BS3163	1.75%	08/01/2030	2,134,202
19,880,000	Federal National Mortgage Association, Pool BS3192	2.03%	09/01/2036	14,503,863
24,000,000	Federal National Mortgage Association, Pool BS3222	1.91%	10/01/2031	19,623,931

16,125,000	Federal National Mortgage Association, Pool BS3314	1.83%	10/01/2033	12,517,085
21,000,000	Federal National Mortgage Association, Pool BS3345	2.16%	10/01/2036	16,005,695
48,402,000	Federal National Mortgage Association, Pool BS3363	1.97%	12/01/2035	35,679,356
25,042,000	Federal National Mortgage Association, Pool BS3426	1.76%	11/01/2031	19,641,645
12,048,000	Federal National Mortgage Association, Pool BS3431	1.83%	11/01/2033	9,296,274
6,536,000	Federal National Mortgage Association, Pool BS3434	1.83%	11/01/2033	5,043,198
32,694,000	Federal National Mortgage Association, Pool BS3442	2.12%	10/01/2036	24,304,315
49,716,000	Federal National Mortgage Association, Pool BS3458	1.98%	10/01/2033	39,410,439
11,900,000	Federal National Mortgage Association, Pool BS3514	2.08%	10/01/2033	9,195,842
43,652,000	Federal National Mortgage Association, Pool BS3833	2.09%	12/01/2033	34,561,374
7,339,000	Federal National Mortgage Association, Pool BS3955	2.30%	12/01/2036	5,557,695
46,000,000	Federal National Mortgage Association, Pool BS3974	1.94%	01/01/2032	36,977,543
43,600,000	Federal National Mortgage Association, Pool BS4020	1.91%	12/01/2031	34,952,030
21,200,000	Federal National Mortgage Association, Pool BS4110	2.13%	01/01/2034	16,891,004
48,972,000	Federal National Mortgage Association, Pool BS4111	1.98%	01/01/2032	39,761,492
46,000,000	Federal National Mortgage Association, Pool BS4125	2.32%	12/01/2031	38,164,981
21,024,000	Federal National Mortgage Association, Pool BS4177	1.94%	12/01/2031	17,254,491
69,300,000	Federal National Mortgage Association, Pool BS4200	2.05%	02/01/2032	56,262,861
12,500,000	Federal National Mortgage Association, Pool BS4213	2.46%	12/01/2036	9,850,586
18,199,000	Federal National Mortgage Association, Pool BS4225	2.36%	01/01/2037	13,983,063
20,000,000	Federal National Mortgage Association, Pool BS4273	1.93%	12/01/2031	16,259,554
33,675,000	Federal National Mortgage Association, Pool BS4276	2.03%	01/01/2032	27,520,679
43,878,000	Federal National Mortgage Association, Pool BS4296	1.80%	01/01/2032	34,779,255
51,025,000	Federal National Mortgage Association, Pool BS4306	1.92%	01/01/2032	40,509,395
60,975,000	Federal National Mortgage Association, Pool BS4328	1.88%	02/01/2032	48,633,551
19,170,000	Federal National Mortgage Association, Pool BS4330	1.92%	01/01/2034	14,676,800
30,761,000	Federal National Mortgage Association, Pool BS4333	1.89%	01/01/2032	24,477,012
12,000,000	Federal National Mortgage Association, Pool BS4334	2.01%	01/01/2034	9,218,006
18,757,311	Federal National Mortgage Association, Pool BS4359	1.99%	01/01/2032	15,542,406
21,800,000	Federal National Mortgage Association, Pool BS4360	2.14%	01/01/2037	16,166,908
93,737,536	Federal National Mortgage Association, Pool BS4383	2.07%	01/01/2032	78,231,424
69,169,000	Federal National Mortgage Association, Pool BS4410	1.93%	01/01/2032	55,732,809
53,950,000	Federal National Mortgage Association, Pool BS4453	1.96%	01/01/2032	43,206,198
51,688,000	Federal National Mortgage Association, Pool BS4524	2.02%	01/01/2032	41,546,131
41,850,000	Federal National Mortgage Association, Pool BS4736	2.00%	02/01/2032	33,416,352
24,500,000	Federal National Mortgage Association, Pool BS4737	2.00%	02/01/2032	19,562,739
20,155,000	Federal National Mortgage Association, Pool BS4951	2.63%	04/01/2032	17,039,850
5,910,720	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2043	6,014,819
1,878,686	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	1,882,889
90,784,709	Federal National Mortgage Association, Series 2014-M11-1A	3.23% (c)	08/25/2024	88,359,469
211,946,891	Federal National Mortgage Association, Series 2019-M16-X	1.29% (c)(f)	07/25/2031	14,049,747
503,728,897	Federal National Mortgage Association, Series 2019-M18-X	0.82% (c)(f)	08/27/2029	16,003,114
220,584,093	Federal National Mortgage Association, Series 2019-M24-2XA	1.26% (c)(f)	03/25/2031	9,377,537
264,167,691	Federal National Mortgage Association, Series 2019-M24-XA	1.37% (c)(f)	03/26/2029	16,114,916
371,780,985	Federal National Mortgage Association, Series 2020-M10-X2	1.84% (c)(f)	12/25/2030	36,142,986
202,719,000	Federal National Mortgage Association, Series 2020-M10-X8	0.78% (c)(f)	12/25/2027	5,362,364
79,522,881	Federal National Mortgage Association, Series 2020-M13-X2	1.39% (c)(f)	09/25/2030	2,899,778
547,585,209	Federal National Mortgage Association, Series 2020-M15-X1	1.59% (c)(f)	09/25/2031	42,519,225
19,110,056	Federal National Mortgage Association, Series 2020-M17-X1	1.46% (c)(f)	01/25/2028	909,579
128,806,154	Federal National Mortgage Association, Series 2020-M27-X1	0.94% (c)(f)	03/25/2031	5,822,631
168,152,651	Federal National Mortgage Association, Series 2020-M54-X	1.63% (c)(f)	12/25/2033	14,266,710
53,363,004	Federal National Mortgage Association, Series 2020-M7-X2	1.33% (c)(f)	03/25/2031	3,806,671
11,297,071	Federal National Mortgage Association, Series 2021-M12-2A1	2.20% (c)	05/25/2033	9,920,899
948,786,767	Federal National Mortgage Association, Series 2021-M14-X	1.06% (c)(f)	10/25/2031	43,564,303
184,105,387	Federal National Mortgage Association, Series 2021-M3-X2	1.08% (c)(f)	08/25/2033	8,616,740
23,161,063	Federal National Mortgage Association, Series 2021-M5-A1	1.51% (c)	01/25/2033	20,227,761
714,396,999	Federal National Mortgage Association, Series 2022-M2-X	0.48% (c)(f)	01/25/2032	19,501,966
23,221,723	Federal National Mortgage Association, Series 2022-M4-A1X	2.55% (c)	05/25/2030	20,890,311
3,245,478	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	2.37% (f)(g)	11/25/2039	212,900
32,661,676	Federal National Mortgage Association, Series 412-A3	3.00%	08/01/2042	28,968,929
29,806,915	Government National Mortgage Association	3.00% (f)	06/20/2051	4,045,183
30,109,145	Government National Mortgage Association Pass-Thru, Pool 785310	2.50%	02/20/2051	26,080,408
46,132,853	Government National Mortgage Association Pass-Thru, Pool 785346	2.00%	03/20/2051	37,893,630
13,490,428	Government National Mortgage Association Pass-Thru, Pool 785350	2.00%	01/20/2051	11,105,784
28,283,343	Government National Mortgage Association Pass-Thru, Pool 785374	2.50%	03/20/2051	24,403,894
98,278,592	Government National Mortgage Association Pass-Thru, Pool 785401	2.50%	10/20/2050	83,880,105
138,491,169	Government National Mortgage Association Pass-Thru, Pool 785412	2.50%	03/20/2051	118,800,457
31,589,962	Government National Mortgage Association Pass-Thru, Pool 785595	2.50%	03/20/2051	27,200,886
59,724,418	Government National Mortgage Association Pass-Thru, Pool 785609	2.50%	08/20/2051	51,356,347
15,268,006	Government National Mortgage Association Pass-Thru, Pool 785638	2.50%	08/20/2051	13,120,711
34,322,785	Government National Mortgage Association Pass-Thru, Pool 785639	2.50%	08/20/2051	29,465,942
14,173,710	Government National Mortgage Association Pass-Thru, Pool 785680	2.50%	10/20/2051	12,167,645
11,121,337	Government National Mortgage Association Pass-Thru, Pool CB2017	2.50%	03/20/2051	9,548,222
10,544,849	Government National Mortgage Association Pass-Thru, Pool CB4182	2.50%	03/20/2051	9,054,017
2,931,222	Government National Mortgage Association Pass-Thru, Pool CB5487	2.50%	03/20/2051	2,493,075
9,364,861	Government National Mortgage Association Pass-Thru, Pool CB9135	2.50%	04/20/2051	8,040,558
632,004	Government National Mortgage Association Pass-Thru, Pool MA2511	3.50%	01/20/2045	572,241
11,986,045	Government National Mortgage Association Pass-Thru, Pool MA7255	2.50%	03/20/2051	10,358,460
5,460,033	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	4.09% (f)(g)	08/20/2033	299,175
2,257,164	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	2,269,217
1,333,414	Government National Mortgage Association, Series 2004-49-Z	6.00%	06/20/2034	1,369,281

2,498,923	Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	3.07% (f)(g)	10/20/2034	149,228
626,075	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	633,784
6,753,751	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	6,823,424
477,297	Government National Mortgage Association, Series 2006-24-CX (-7 x 1 Month LIBOR USD + 39.97%, 39.97% Cap)	17.87% (g)	05/20/2036	495,614
2,492,158	Government National Mortgage Association, Series 2007-26-SJ (-1 x 1 Month LIBOR USD + 4.69%, 4.69% Cap)	1.68% (f)(g)	04/20/2037	26,914
2,483,172	Government National Mortgage Association, Series 2008-2-SM (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	3.56% (f)(g)	01/16/2038	207,102
4,406,037	Government National Mortgage Association, Series 2008-42-AI (-1 x 1 Month LIBOR USD + 7.69%, 7.69% Cap)	4.75% (f)(g)	05/16/2038	598,508
1,589,558	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month LIBOR USD + 6.34%, 6.34% Cap)	3.32% (f)(g)	05/20/2038	52,928
1,816,994	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.24% (f)(g)	06/20/2038	118,875
1,461,030	Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.31% (f)(g)	06/16/2038	100,136
525,045	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	3.04% (f)(g)	09/20/2038	17,350
925,257	Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month LIBOR USD + 6.56%, 6.56% Cap)	3.62% (f)(g)	11/16/2036	47,035
3,595,640	Government National Mortgage Association, Series 2009-106-VZ	4.50%	11/20/2039	3,527,058
3,078,431	Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	3.71% (f)(g)	02/16/2039	274,633
688,167	Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.09% (f)(g)	09/20/2038	19,581
2,171,390	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	2,134,670
11,640,986	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	11,419,175
8,880	Government National Mortgage Association, Series 2009-41-ZQ	4.50% (j)	06/16/2039	8,649
1,528,475	Government National Mortgage Association, Series 2009-48-Z	5.00%	06/16/2039	1,521,242
149,939	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	149,314
953,255	Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	3.26% (f)(g)	04/16/2039	41,122
1,657,966	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	1,627,501
764,887	Government National Mortgage Association, Series 2009-87-IG (-1 x 1 Month LIBOR USD + 6.74%, 6.74% Cap)	3.73% (f)(g)	03/20/2037	17,646
8,919,563	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	3.04% (f)(g)	03/20/2040	302,981
3,225,920	Government National Mortgage Association, Series 2010-1-SA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	2.81% (f)(g)	01/16/2040	212,868
2,989,031	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	2,945,378
23,970,027	Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.24% (f)(g)	02/20/2040	2,443,449
2,084,445	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	2,100,725
1,984,890	Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month LIBOR USD + 5.68%, 5.68% Cap)	2.67% (f)(g)	04/20/2040	166,635
616,295	Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	3.54% (f)(g)	09/20/2039	37,750
6,242,239	Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	2.74% (f)(g)	05/20/2040	480,903
7,085,306	Government National Mortgage Association, Series 2010-62-ZG	5.50%	05/16/2040	7,220,702
3,062,398	Government National Mortgage Association, Series 2011-18-SN (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	3.47% (g)	12/20/2040	2,433,560
3,065,733	Government National Mortgage Association, Series 2011-18-YS (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	3.47% (g)	12/20/2040	2,408,041
882,475	Government National Mortgage Association, Series 2011-69-OC	0.00% (h)	05/20/2041	728,072
8,764,797	Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month LIBOR USD + 5.35%, 5.35% Cap)	2.34% (f)(g)	05/20/2041	599,212
8,621,214	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	8,457,668
3,351,770	Government National Mortgage Association, Series 2011-72-AS (-1 x 1 Month LIBOR USD + 5.38%, 5.38% Cap)	2.37% (f)(g)	05/20/2041	240,340
2,781,289	Government National Mortgage Association, Series 2011-72-SK (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.14% (f)(g)	05/20/2041	254,998
8,751,273	Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.14% (f)(g)	08/20/2043	811,132
13,134,840	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	3.26% (f)(g)	09/16/2043	1,037,094
20,597,667	Government National Mortgage Association, Series 2013-182-WZ	2.50%	12/20/2043	18,644,530
63,493,377	Government National Mortgage Association, Series 2013-182-ZW	2.50%	12/20/2043	57,790,301
4,897,262	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.31% (f)(g)	02/16/2043	263,583
5,980,121	Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.24% (f)(g)	02/20/2043	646,925
4,654,366	Government National Mortgage Association, Series 2013-34-PL	3.00%	03/20/2042	4,532,659
10,357,199	Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	2.59% (f)(g)	11/20/2044	791,169
11,274,618	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	2.59% (f)(g)	11/20/2044	892,011
19,003,676	Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	2.54% (f)(g)	02/20/2044	1,395,609
11,681,697	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	3.19% (f)(g)	03/20/2044	1,164,868

12,684,323	Government National Mortgage Association, Series 2014-59-DS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	3.31% (f)(g)	04/16/2044	1,055,364
11,855,962	Government National Mortgage Association, Series 2016-108-SM (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	3.09% (f)(g)	08/20/2046	1,332,021
23,770,929	Government National Mortgage Association, Series 2019-122-IO	1.01% (c)(f)	07/16/2061	1,603,558
12,136,144	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	3.92% (f)(g)	08/20/2050	1,641,208
169,011,971	Government National Mortgage Association, Series 2020-140-ES (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	09/20/2050	21,402,814
43,468,987	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	3.34% (f)(g)	09/20/2050	5,319,187
56,670,225	Government National Mortgage Association, Series 2020-146-CI	2.50% (f)	10/20/2050	7,045,135
22,151,825	Government National Mortgage Association, Series 2020-146-KI	2.50% (f)	10/20/2050	2,718,290
40,698,000	Government National Mortgage Association, Series 2020-148-JL	1.00%	10/20/2050	31,143,005
22,208,578	Government National Mortgage Association, Series 2020-151-MI	2.50% (f)	10/20/2050	2,803,700
67,934,218	Government National Mortgage Association, Series 2020-152-IO	0.59% (c)(f)	12/16/2062	3,742,401
50,774,496	Government National Mortgage Association, Series 2020-160-IA	2.50% (f)	10/20/2050	7,106,338
12,673,147	Government National Mortgage Association, Series 2020-160-IM	2.50% (f)	10/20/2050	1,591,623
40,480,325	Government National Mortgage Association, Series 2020-162-QS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	10/20/2050	4,784,770
58,293,147	Government National Mortgage Association, Series 2020-166-SM (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	11/20/2050	6,520,654
37,364,673	Government National Mortgage Association, Series 2020-167-IA	2.50% (f)	11/20/2050	4,952,942
88,481,319	Government National Mortgage Association, Series 2020-167-JI	2.50% (f)	11/20/2050	11,523,382
16,893,589	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	11/20/2050	1,920,762
30,867,988	Government National Mortgage Association, Series 2020-167-YK	1.20%	11/20/2050	23,826,389
42,878,779	Government National Mortgage Association, Series 2020-175-SC (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	11/20/2050	5,696,184
34,676,367	Government National Mortgage Association, Series 2020-181-SA (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	12/20/2050	3,889,197
31,172,539	Government National Mortgage Association, Series 2020-181-YM	1.17%	12/20/2050	24,009,906
53,677,599	Government National Mortgage Association, Series 2020-187-AI	2.50% (f)	12/20/2050	7,081,879
6,257,565	Government National Mortgage Association, Series 2020-188-DI	2.50% (f)	12/20/2050	960,856
31,184,499	Government National Mortgage Association, Series 2020-188-GI	2.00% (f)	12/20/2050	3,505,450
46,329,487	Government National Mortgage Association, Series 2020-188-IQ	3.00% (f)	10/20/2050	7,182,474
101,985,220	Government National Mortgage Association, Series 2020-188-KI	2.50% (f)	12/20/2050	14,815,689
41,726,875	Government National Mortgage Association, Series 2020-188-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	12/20/2050	4,673,527
42,751,045	Government National Mortgage Association, Series 2020-195-IX	1.16% (c)(f)	12/16/2062	3,398,759
19,951,394	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	3.14% (f)(g)	07/20/2050	2,446,751
123,365,343	Government National Mortgage Association, Series 2021-100-IO	0.98% (c)(f)	06/16/2063	9,140,693
72,025,204	Government National Mortgage Association, Series 2021-107-QI	2.50% (f)	06/20/2051	10,128,832
69,092,902	Government National Mortgage Association, Series 2021-10-IO	0.98% (c)(f)	05/16/2063	5,236,993
133,930,569	Government National Mortgage Association, Series 2021-110-IO	0.87% (c)(f)	11/16/2063	9,580,308
28,652,019	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	0.23% (f)(g)	06/20/2051	225,915
25,051,933	Government National Mortgage Association, Series 2021-117-IJ	3.50% (f)	06/20/2051	2,878,800
19,647,779	Government National Mortgage Association, Series 2021-117-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	07/20/2051	1,949,301
131,682,815	Government National Mortgage Association, Series 2021-122-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	0.32% (f)(g)	07/20/2051	1,292,164
250,099,466	Government National Mortgage Association, Series 2021-12-IO	0.97% (c)(f)	03/16/2063	17,853,550
69,557,736	Government National Mortgage Association, Series 2021-135-GI	3.00% (f)	08/20/2051	10,406,707
91,574,741	Government National Mortgage Association, Series 2021-135-SK (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	08/20/2051	10,256,756
72,637,568	Government National Mortgage Association, Series 2021-136-EI	3.00% (f)	08/20/2051	10,909,691
44,589,911	Government National Mortgage Association, Series 2021-138-IL	3.00% (f)	08/20/2051	6,482,044
72,939,256	Government National Mortgage Association, Series 2021-138-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	1.47% (f)(g)	08/20/2051	1,569,346
17,981,836	Government National Mortgage Association, Series 2021-139-BI	3.50% (f)	08/20/2051	2,131,570
35,926,478	Government National Mortgage Association, Series 2021-142-IO	3.00% (f)	08/20/2051	5,546,172
115,301,960	Government National Mortgage Association, Series 2021-143-IO	0.97% (c)(f)	10/16/2063	8,314,355
87,790,379	Government National Mortgage Association, Series 2021-144-IO	0.82% (c)(f)	04/16/2063	5,889,347
70,230,028	Government National Mortgage Association, Series 2021-151-IO	0.92% (c)(f)	04/16/2063	5,101,980
33,143,321	Government National Mortgage Association, Series 2021-155-IE	3.00% (f)	09/20/2051	5,385,163
94,537,797	Government National Mortgage Association, Series 2021-155-KI	4.00% (f)	09/20/2051	16,426,973
43,311,909	Government National Mortgage Association, Series 2021-155-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 3.20% Cap)	0.92% (f)(g)	09/20/2051	876,975
45,156,031	Government National Mortgage Association, Series 2021-155-SG (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	09/20/2051	6,215,217
70,824,411	Government National Mortgage Association, Series 2021-158-IV	2.50% (f)	09/20/2051	11,212,326
28,485,535	Government National Mortgage Association, Series 2021-160-IA	3.00% (f)	09/20/2051	4,364,260
89,228,192	Government National Mortgage Association, Series 2021-160-SQ (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 3.00% Cap)	0.37% (f)(g)	09/20/2051	887,169
41,052,166	Government National Mortgage Association, Series 2021-160-WI	2.50% (f)	09/20/2051	5,248,031
49,261,398	Government National Mortgage Association, Series 2021-160-XI	3.00% (f)	09/20/2051	7,487,851
93,360,864	Government National Mortgage Association, Series 2021-161-UI	3.00% (f)	09/20/2051	14,289,935
31,112,767	Government National Mortgage Association, Series 2021-162-DI	3.00% (f)	09/20/2051	4,832,058
15,836,171	Government National Mortgage Association, Series 2021-170-IO	0.99% (c)(f)	05/16/2063	1,206,477
16,853,812	Government National Mortgage Association, Series 2021-175-IN	2.50% (f)	07/20/2051	2,289,776
59,583,174	Government National Mortgage Association, Series 2021-175-IU	2.50% (f)	09/20/2051	7,954,092

52,466,558	Government National Mortgage Association, Series 2021-176-TI	4.00% (f)	10/20/2051	8,802,173
137,106,866	Government National Mortgage Association, Series 2021-177-IA	2.50% (f)	10/20/2051	18,786,767
61,284,676	Government National Mortgage Association, Series 2021-180-IO	0.90% (c)(f)	11/16/2063	4,581,262
74,410,625	Government National Mortgage Association, Series 2021-184-IO	0.89% (c)(f)	12/16/2061	5,191,637
31,025,953	Government National Mortgage Association, Series 2021-188-IA	3.00% (f)	10/20/2051	4,549,782
53,139,275	Government National Mortgage Association, Series 2021-188-IN	2.50% (f)	10/20/2051	7,834,302
38,817,721	Government National Mortgage Association, Series 2021-188-IT	2.50% (f)	10/20/2051	5,364,007
52,742,009	Government National Mortgage Association, Series 2021-191-CI	2.50% (f)	10/20/2051	7,866,186
32,633,405	Government National Mortgage Association, Series 2021-192-AI	3.00% (f)	10/20/2051	5,091,441
141,357,652	Government National Mortgage Association, Series 2021-193-SW (-1 x Secured Overnight Financing Rate 30 Day Average + 2.55%, 2.55% Cap)	0.27% (f)(g)	11/20/2051	1,509,629
80,980,991	Government National Mortgage Association, Series 2021-196-IO	2.50% (f)	11/20/2051	11,884,535
92,552,727	Government National Mortgage Association, Series 2021-1-EI	2.00% (f)	01/20/2051	9,216,956
89,997,690	Government National Mortgage Association, Series 2021-200-IO	0.87% (c)(f)	11/16/2063	6,623,074
28,605,180	Government National Mortgage Association, Series 2021-205-DI	2.50% (f)	11/20/2051	3,798,422
189,456,049	Government National Mortgage Association, Series 2021-208-IO	0.75% (c)(f)	06/16/2064	12,086,557
34,629,821	Government National Mortgage Association, Series 2021-20-IO	1.13% (c)(f)	08/16/2062	2,714,878
187,819,984	Government National Mortgage Association, Series 2021-210-IO	0.98% (c)(f)	05/16/2062	14,093,880
53,736,211	Government National Mortgage Association, Series 2021-211-IO	0.97% (c)(f)	01/16/2063	4,011,150
38,301,594	Government National Mortgage Association, Series 2021-213-IH	3.00% (f)	12/20/2051	5,735,055
10,399,114	Government National Mortgage Association, Series 2021-226-TI	2.50% (f)	12/20/2051	1,558,840
281,715,879	Government National Mortgage Association, Series 2021-22-IO	0.97% (c)(f)	05/16/2063	20,811,338
86,908,650	Government National Mortgage Association, Series 2021-24-XI	2.00% (f)	02/20/2051	9,527,074
35,774,878	Government National Mortgage Association, Series 2021-24-YD	1.20%	02/20/2051	27,633,700
12,827,819	Government National Mortgage Association, Series 2021-25-EI	2.50% (f)	02/20/2051	1,634,840
64,824,524	Government National Mortgage Association, Series 2021-2-IO	0.87% (c)(f)	06/16/2063	4,299,726
24,119,551	Government National Mortgage Association, Series 2021-30-IB	2.50% (f)	02/20/2051	3,754,177
28,977,170	Government National Mortgage Association, Series 2021-30-WI	2.50% (f)	02/20/2051	4,239,285
28,739,984	Government National Mortgage Association, Series 2021-35-IO	0.99% (c)(f)	12/16/2062	2,166,187
34,241,812	Government National Mortgage Association, Series 2021-40-IO	0.82% (c)(f)	02/16/2063	2,291,106
624,995,247	Government National Mortgage Association, Series 2021-45-IO	0.82% (c)(f)	04/16/2063	40,303,506
24,916,697	Government National Mortgage Association, Series 2021-52-IO	0.72% (c)(f)	04/16/2063	1,543,350
212,003,057	Government National Mortgage Association, Series 2021-60-IO	0.83% (c)(f)	05/16/2063	13,768,072
243,660,891	Government National Mortgage Association, Series 2021-65-IO	0.88% (c)(f)	08/16/2063	16,984,407
184,707,155	Government National Mortgage Association, Series 2021-70-IO	0.71% (c)(f)	04/16/2063	12,435,409
167,698,245	Government National Mortgage Association, Series 2021-71-IO	0.87% (c)(f)	10/16/2062	11,356,693
164,177,821	Government National Mortgage Association, Series 2021-72-IO	0.57% (c)(f)	01/16/2061	8,689,275
112,390,830	Government National Mortgage Association, Series 2021-77-SJ (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	0.74% (f)(g)	05/20/2051	3,605,093
13,265,377	Government National Mortgage Association, Series 2021-78-IC	4.00% (f)	05/20/2051	2,150,786
103,080,532	Government National Mortgage Association, Series 2021-7-KI	2.50% (f)	01/01/2051	13,312,799
60,218,916	Government National Mortgage Association, Series 2021-7-MI	2.50% (f)	01/20/2051	9,263,741
60,706,861	Government National Mortgage Association, Series 2021-80-IO	0.90% (c)(f)	12/16/2062	4,511,801
321,028,204	Government National Mortgage Association, Series 2021-85-IO	0.68% (c)(f)	03/16/2063	19,305,898
55,761,484	Government National Mortgage Association, Series 2021-87-ET	2.00%	05/20/2051	45,565,028
51,327,473	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	0.97% (f)(g)	06/20/2051	1,209,075
38,594,432	Government National Mortgage Association, Series 2021-97-SH (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	0.74% (f)(g)	06/20/2051	1,238,839
124,328,735	Government National Mortgage Association, Series 2021-98-IG	3.00% (f)	06/20/2051	18,999,296
28,823,149	Government National Mortgage Association, Series 2021-98-MI	2.50% (f)	06/20/2051	3,805,085
31,688,096	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	06/20/2051	3,138,852
79,952,878	Government National Mortgage Association, Series 2021-98-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 2.73%, 2.73% Cap)	0.45% (f)(g)	03/20/2051	935,337
10,260,518	Government National Mortgage Association, Series 2021-98-SW (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	3.29% (f)(g)	06/20/2051	1,077,713
42,625,586	Government National Mortgage Association, Series 2021-99-IO	0.59% (c)(f)	05/16/2061	2,296,850
67,412,560	Government National Mortgage Association, Series 2021-9-AI	2.00% (f)	01/20/2051	7,130,901
69,914,792	Government National Mortgage Association, Series 2021-9-MI	2.50% (f)	01/20/2051	9,273,827
117,761,070	Government National Mortgage Association, Series 2022-14-IO	0.66% (c)(f)	12/16/2061	6,848,772
76,242,315	Government National Mortgage Association, Series 2022-21-IO	0.78% (c)(f)	10/16/2063	5,241,446
148,601,814	Government National Mortgage Association, Series 2022-27-IO	0.74% (c)(f)	03/16/2064	9,492,327
95,654,970	Government National Mortgage Association, Series 2022-35-IO	0.55% (c)(f)	10/16/2063	5,597,308
426,052,988	Government National Mortgage Association, Series 2022-39-IO	0.62% (c)(f)	01/16/2064	26,971,029
125,610,343	Government National Mortgage Association, Series 2022-42-IO	0.67% (c)(f)	12/16/2063	7,669,943
68,065,538	Government National Mortgage Association, Series 2022-49-IO	0.76% (c)(f)	03/16/2064	4,561,480
128,659,129	Government National Mortgage Association, Series 2022-54-IO	0.59% (c)(f)	10/16/2063	7,191,904
80,543,556	Government National Mortgage Association, Series 2022-62-IO	0.62% (c)(f)	06/16/2064	4,763,491
213,587,978	Government National Mortgage Association, Series 2022-71-IO	0.55% (c)(f)	06/16/2064	10,924,961
99,508,030	Government National Mortgage Association, Series 2022-73-IO	0.56% (c)(f)	07/16/2064	5,776,172
129,249,674	Government National Mortgage Association, Series 2022-86-IO	0.53% (c)(f)	10/16/2063	6,834,270
94,304,871	Government National Mortgage Association, Series 2022-8-IO	0.85% (c)(f)	09/16/2063	6,836,226
66,330,005	Government National Mortgage Association, Series 2022-9-EI	3.00% (f)	01/20/2052	8,833,160
10,000,000	Seasoned Credit Risk Transfer Trust, Series 2020-2-MB	2.00%	11/25/2059	7,420,225
18,018,817	Seasoned Credit Risk Transfer Trust, Series 2020-2-MT	2.00%	11/25/2059	15,314,866
35,000,000	Seasoned Credit Risk Transfer Trust, Series 2022-2-MB	3.00%	04/25/2062	26,314,442
139,849,000	STRU, Series JPM-4565-DUS	4.33% (c)	11/30/2052	135,828,341
24,125,000	STRU, Series MS-6319-PT	3.89% (c)	10/17/2052	22,315,625

Total US Government and Agency Mortgage Backed Obligations (Cost \$17,525,498,741)

15,129,165,585

US Government and Agency Obligations - 8.6%

54,900,000	Tennessee Valley Authority	4.25%	09/15/2065	48,915,936
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710,000,000	United States Treasury Notes	2.75%	08/15/2032	649,317,188
1,500,000,000	United States Treasury Notes	2.38%	05/15/2051	1,122,890,625
1,370,000,000	United States Treasury Notes	3.00%	08/15/2052	1,182,695,312
Total US Government and Agency Obligations (Cost \$3,544,752,949)				<u>3,003,819,061</u>
Short Term Investments - 1.4%				
158,879,136	First American Government Obligations Fund - Class U	2.79% (i)		158,879,136
158,640,970	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	2.71% (i)		158,640,970
158,640,969	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	2.80% (i)		158,640,969
Total Short Term Investments (Cost \$476,161,075)				<u>476,161,075</u>
Total Investments - 99.6% (Cost \$40,765,091,932)				<u>34,789,846,873</u>
Other Assets in Excess of Liabilities - 0.4%				<u>152,977,432</u>
NET ASSETS - 100.0%				<u><u>\$34,942,824,305</u></u>

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	43.3%
Non-Agency Residential Collateralized Mortgage Obligations	27.7%
Non-Agency Commercial Mortgage Backed Obligations	9.3%
US Government and Agency Obligations	8.6%
Asset Backed Obligations	5.5%
Collateralized Loan Obligations	3.8%
Short Term Investments	1.4%
Other Assets and Liabilities	0.4%
	<u>100.0%</u>

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (c) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (d) Value determined using significant unobservable inputs.
- (e) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (f) Interest only security
- (g) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (h) Principal only security
- (i) Seven-day yield as of period end
- (j) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
- (k) The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of period end.
- (l) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.

FUTURES CONTRACTS

<u>Description</u>	<u>Long/Short</u>	<u>Contract Quantity</u>	<u>Expiration Date</u>	<u>Notional Amount(1)</u>	<u>Value/Unrealized Appreciation (Depreciation)</u>
10-Year US Treasury Ultra Note Future	Long	1,909	12/20/2022	226,186,672	\$ 3,168,490
US Treasury Ultra Long Bond Future	Long	3,240	12/20/2022	443,880,000	(2,524,464)
					<u>\$ 644,026</u>

- (1) Notional Amount is determined based on the number of contracts multiplied by the contract size and the quoted daily settlement price in US dollars.