

PORTFOLIO HOLDINGS FOR PIMCO MORTGAGE-BACKED SECURITIES FUND

(Formerly PIMCO Total Return Mortgage Fund)

(As of Dec 31, 2009)

Investors should consider the investment objectives, risks, charges and expenses of this Fund carefully before investing. This and other information is contained in the Fund's prospectus, which may be obtained by contacting your financial advisor, by visiting www.allianzinvestors.com or by calling 888-877-4626. Please read this prospectus carefully before you invest or send money.

This list of portfolio holdings is as of the date above and is subject to change daily. This is not intended as a recommendation, offer or solicitation for the purchase or sale of any financial instrument. References to securities are for illustrative purposes only. All share classes have the same portfolio but different expenses.

This Fund may invest its assets in a diversified portfolio of mortgage-related fixed-income instruments, which may entail greater risk than a fully diversified fund. Mortgage-backed securities are subject to prepayment risk and may be sensitive to changes in prevailing interest rates. When interest rates rise, the value of fixed income securities generally declines. The Fund may also invest in non-U.S. securities, and a portion of assets in high yield securities. Non-U.S. securities may entail greater risk due to foreign economic and political developments. High-yield bonds typically have a lower credit rating than other bonds. Lower rated bonds generally involve a greater risk to principal than higher rated bonds. This Fund may use derivative instruments for hedging purposes or as part of its investment strategy. Use of these instruments may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, credit risk, management risk and the riuld not close out a position when it would be most advantageous to do so. Portfolios investing in derivatives could lose more than the principal amount invested in those instruments.

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
317U185B5	IRO USD 5Y P 5.5000 08/31/10 MYC	Government Related	0.00	08/31/2010	USD	AAA	(65,000,000.000)	0.2652	(172,354.00)	4.54
317U226B6	IRO USD 10Y P 6.0000 08/31/10 RYL	Government Related	0.00	08/31/2010	USD	AAA	(1,000,000.000)	0.5679	(5,679.50)	8.01
317U299B8	IRO USD 10Y P 4.2500 04/19/10 BOA	Government Related	0.00	04/19/2010	USD	AAA	(21,000,000.000)	1.9175	(402,675.00)	8.37
317U325B6	IRO USD 10Y P 4.2500 04/19/10 DUB	Government Related	0.00	04/19/2010	USD	AAA	(1,300,000.000)	1.9175	(24,927.50)	8.37
912828LJ7	U S TREASURY NOTE	Government Related	3.63	08/15/2019	USD	AAA	0.000	98.3438	0.00	8.36
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	0.000	99.9413	0.00	1.81
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	925,000.000	99.9413	924,457.03	1.81
912828LY4	U S TREASURY NOTE	Government Related	3.38	11/15/2019	USD	AAA	8,800,000.000	96.2193	8,467,298.40	8.62
912828LY4	U S TREASURY NOTE	Government Related	3.38	11/15/2019	USD	AAA	(8,800,000.000)	96.2193	(8,467,298.40)	8.62
TYH000007	FIN FUT US 10YR CBT 3/22/10	Government Related	6.00	03/23/2010	USD	AAA	25,400,000.000	115.4531	29,325,093.76	6.10
TYH0C0038	CBOT ACAL USTN FUT 3/10 @ 119	Government Related	0.00	02/19/2010	USD	AAA	(45,000,000.000)	0.1250	(56,250.00)	6.10
TYH0C0046	CBOT ACAL USTN FUT 3/10 @ 117.5	Government Related	0.00	02/19/2010	USD	AAA	(15,400,000.000)	0.3750	(57,750.00)	6.10
01F040412	FNMA TBA 4% JAN 15YR	Mortgage	4.00	01/19/2025	USD	AAA	18,000,000.000	100.6094	18,109,692.00	3.79
01F042418	FNMA TBA 4.5% JAN 15YR	Mortgage	4.50	01/19/2025	USD	AAA	7,000,000.000	102.8750	7,201,250.00	2.95
01F042616	FNMA TBA 4.5% JAN	Mortgage	4.50	01/13/2040	USD	AAA	61,000,000.000	99.8438	60,904,718.00	4.79
01F050411	FNMA TBA 5.0% JAN 15YR	Mortgage	5.00	01/19/2025	USD	AAA	14,000,000.000	104.5156	14,632,184.00	2.19
01F050619	FNMA TBA 5.0% JAN	Mortgage	5.00	01/13/2040	USD	AAA	(3,000,000.000)	102.6250	(3,078,750.00)	3.68
01F050627	FNMA TBA 5.0% FEB	Mortgage	5.00	02/11/2040	USD	AAA	(27,000,000.000)	102.2500	(27,607,500.00)	3.68
01F052417	FNMA TBA 5.5% JAN 15YR	Mortgage	5.50	01/19/2025	USD	AAA	3,000,000.000	105.7656	3,172,968.00	1.64
01F052615	FNMA TBA 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	(81,000,000.000)	104.6875	(84,796,875.00)	2.68
01F052623	FNMA TBA 5.50% FEB	Mortgage	5.50	02/11/2040	USD	AAA	(20,000,000.000)	104.3438	(20,868,760.00)	2.68
01F060618	FNMA TBA 6.00% JAN	Mortgage	6.00	01/13/2040	USD	AAA	3,000,000.000	105.9219	3,177,657.00	1.93
01F060626	FNMA TBA 6.00% FEB	Mortgage	6.00	02/11/2040	USD	AAA	(70,000,000.000)	105.6094	(73,926,580.00)	1.93
01F062614	FNMA TBA 6.50% JAN	Mortgage	6.50	01/13/2040	USD	AAA	(19,000,000.000)	107.1094	(20,350,786.00)	1.46
01N040611	GNMA I TBA 4.0% JAN	Mortgage	4.00	01/21/2040	USD	AAA	0.000	96.6562	0.00	6.00
01N040629	GNMA I TBA 4.0% FEB	Mortgage	4.00	02/18/2040	USD	AAA	4,000,000.000	96.3438	3,853,752.00	6.00
01N042617	GNMA I TBA 4.5% JAN	Mortgage	4.50	01/21/2040	USD	AAA	23,000,000.000	100.0938	23,021,574.00	4.82

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
01N050610	GNMA I TBA 5% JAN	Mortgage	5.00	01/21/2040	USD	AAA	29,000,000.000	102.8438	29,824,702.00	3.65
01N060619	GNMA I TBA 6.00% JAN	Mortgage	6.00	01/21/2040	USD	AAA	14,000,000.000	105.6719	14,794,066.00	1.92
01N062615	GNMA I TBA 6.5 % JAN	Mortgage	6.50	01/21/2040	USD	AAA	4,000,000.000	106.3282	4,253,128.00	1.49
02146QBD4	CWALT 2006-OA10 3A2 1MLIB+23	Mortgage	0.46	08/25/2046	USD	CAA	347,431.290	18.7895	65,280.43	0.00
02146QBF9	CWALT 2006-OA10 4A2 1MLIB+23	Mortgage	0.46	08/25/2046	USD	CAA	261,078.120	21.8147	56,953.41	0.00
02146YAD8	CWALT 2006-OA9 2A1B 1MLIB+20	Mortgage	0.43	07/20/2046	USD	CAA	290,401.480	44.5114	129,261.88	0.00
02147CAG8	CWALT 2006-OA8 2A4 1MLIB+26	Mortgage	0.49	07/25/2046	USD	CAA	450,000.000	3.3020	14,858.78	0.00
02147DAC5	CWALT 2006-OA11 A1C 1MLIB+25	Mortgage	0.48	09/25/2046	USD	CAA	450,000.000	8.7937	39,571.65	0.00
02150NAB9	CWALT 2007-AL1 A2 1MLIB+35	Mortgage	0.58	06/25/2037	USD	CA	411,052.440	24.0269	98,763.24	0.00
02660XAE4	AHMA 2006-2 2A2 1MLIB+23	Mortgage	0.46	09/25/2046	USD	CAA	250,979.260	19.1961	48,178.31	0.00
026932AD5	AHM 2007-1 GA2 1MLIB+24	Mortgage	0.47	05/25/2047	USD	CAA	382,315.340	21.7126	83,010.45	0.00
026934AD1	AHMA 2007-4 A4 1MLIB+29	Mortgage	0.52	08/25/2037	USD	BA+	2,000,000.000	7.3625	147,250.60	0.00
02R040615	FHLMC TBA GOLD 4.00% JAN 30YR	Mortgage	4.00	01/13/2040	USD	AAA	(3,000,000.000)	96.4531	(2,893,593.00)	5.86
02R042611	FHLMC TBA GOLD 4.50% JAN 30YR	Mortgage	4.50	01/13/2040	USD	AAA	65,000,000.000	99.7812	64,857,780.00	4.79
02R050614	FHLMC TBA GOLD 5.00% JAN	Mortgage	5.00	01/13/2040	USD	AAA	6,000,000.000	102.5469	6,152,814.00	3.68
02R052610	FHLMC TBA GOLD 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	23,000,000.000	104.7656	24,096,088.00	2.68
02R060613	FHLMC TBA GOLD 6.00% JAN	Mortgage	6.00	01/13/2040	USD	AAA	34,000,000.000	106.0469	36,055,946.00	1.93
02R062619	FHLMC TBA GOLD 6.5% JAN	Mortgage	6.50	01/13/2040	USD	AAA	4,000,000.000	107.0469	4,281,876.00	1.46
040104MJ7	ARSI 2004-W11 M4 MEZ 1MLIB+85	Mortgage	1.08	11/25/2034	USD	A	2,500,000.000	62.9064	1,572,659.25	0.00
05530MAA7	BCAP 2006-AA2 A1 ARM 1MLIB+17	Mortgage	0.40	01/25/2037	USD	CAA	3,015,669.840	47.7815	1,440,931.98	0.00
05946XXH1	BAFC 2005-E 1A1 ARM 1MLIB+29	Mortgage	0.52	05/20/2035	USD	BA-	193,160.100	55.3891	106,989.54	0.00
05951EAM9	BAFC 2006-J 4A1 ARM WM36 WC6.3954	Mortgage	6.09	01/20/2047	USD	CAA	1,574,782.400	70.6839	1,113,117.30	2.00
0663659A7	BTMT 1-G PAC WM12 WC9.89	Mortgage	5.70	12/01/2023	USD	AAA	42,035.430	98.8011	41,531.47	2.25
073866BN4	BALTA 2006-R1 2E21 WM36 WC6.8792 ARM	Mortgage	5.26	08/25/2036	USD	CAA-	6,300,000.000	30.0626	1,893,943.17	1.50
073868AM3	BALTA 2006-6 2A1 AS WM36 WC6.8884	Mortgage	5.78	11/25/2036	USD	CAA	2,559,882.960	63.4057	1,623,110.69	2.00
073875AB2	BALTA 2006-7 1A2 1MLIB+22	Mortgage	0.45	12/25/2046	USD	CA	806,465.660	7.3169	59,008.29	0.00
07388RAE7	BSCMS 2007-PW15 A4 WM16 WC5.7812	Mortgage	5.33	02/11/2044	USD	AAA	6,400,000.000	86.5285	5,537,823.36	5.95
125438AB7	CWHL 2007-HYB2 3A1 WM37 WC6.4718 ARM	Mortgage	5.33	02/25/2047	USD	CAA	3,884,780.170	48.6255	1,888,991.84	2.50
12638UAA6	CSMC 2009-RR3 A5A 144A	Mortgage	5.34	01/15/2017	USD	AAA	10,000,000.000	86.4048	8,640,478.00	5.50
1266712G0	CWL 2004-SD1 A1 1MLIB+34 144A	Mortgage	0.57	06/25/2033	USD	AAA	785,692.200	76.0295	597,357.93	0.00
12667GCB7	CWALT 2005-14 2A1 1MOLIB+21	Mortgage	0.44	05/25/2035	USD	A-	1,154,936.130	56.3783	651,133.70	0.00
12668AGX7	CWALT 2005-56 3A2 1MLIB+37	Mortgage	0.60	11/25/2035	USD	BAA-	97,149.340	21.6533	21,036.01	0.00
12668AHF5	CWALT 2005-56 5A2 ARM 1MLIB+77	Mortgage	1.00	11/25/2035	USD	CAA+	296,773.420	52.7001	156,399.98	0.00
12668ARH0	CWALT 2005-59 1A2C 1MLIB+51	Mortgage	0.74	11/20/2035	USD	CAA	450,000.000	17.3702	78,165.90	0.00
12668AVR3	CWALT 2005-61 2A3 1MLIB+42	Mortgage	0.65	12/25/2035	USD	CAA	170,951.720	41.0051	70,098.94	0.00
12668BB85	CWALT 2006-OA3 2A2 1MLIB+27	Mortgage	0.50	05/25/2036	USD	CAA	271,319.280	15.8367	42,967.94	0.00
126694N20	CWHL 2006-OA5 2A2 1MLIB+30	Mortgage	0.53	04/25/2046	USD	CAA	298,751.560	26.8465	80,204.37	0.00
126694YN2	CWHL 2006-3 2A2 ARM 1MLIB+34	Mortgage	0.57	03/25/2036	USD	B	189,986.670	28.5545	54,249.78	0.00
126694YR3	CWHL 2006-3 3A2 ARM 1MLIB+35	Mortgage	0.58	02/25/2036	USD	CAA	183,483.010	19.8581	36,436.28	0.00
12669FY31	CWHL 2004-16 1A4B PT 1MLIB+46	Mortgage	0.69	09/25/2034	USD	BA+	617,239.250	32.4116	200,057.18	0.00
12669GMS7	CWHL 2005-4 4A1 ARM 1MLIB+29	Mortgage	0.52	02/25/2035	USD	AA+	33,911.810	54.4042	18,449.46	0.00
12669GPN5	CWHL 2005-2 1A1 1MLIB+32	Mortgage	0.55	03/25/2035	USD	A	1,831,705.570	49.5932	908,402.14	0.00
12669GPR6	CWHL 2005-2 2A1 1MLIB+32	Mortgage	0.55	03/25/2035	USD	AAA	528,711.150	60.9118	322,047.53	0.00
12669GTV3	CWHL 2005-3 2A1 AS 1MLIB+29	Mortgage	0.52	04/25/2035	USD	AA-	686,642.730	52.8686	363,018.47	0.00
12669GUM1	CWHL 2005-11 3A1 COF111+185	Mortgage	3.24	04/25/2035	USD	BAA-	1,326,032.790	63.5568	842,783.35	0.00
161571AQ7	CHAIT 2005-A7 A7	Mortgage	4.55	03/15/2013	USD	AAA	4,000,000.000	103.6695	4,146,781.60	1.50
161571CW2	CHAIT 2008-A9 A9	Mortgage	4.26	05/15/2013	USD	AAA	8,500,000.000	103.9980	8,839,833.40	2.00
16678RAS6	CCMFC 2004-1A A1 1MLIB+28 144A	Mortgage	0.51	01/25/2035	USD	AAA	113,386.100	57.6394	65,355.10	0.00
16679BAA9	CCMFC 2007-2A A1 1MLIB+13 144A	Mortgage	0.36	05/25/2048	USD	CAA	2,210,578.730	40.5643	896,706.23	0.00
17307GY69	CMLTI 2005-12 2A1 1MLIB+80 144A	Mortgage	1.03	08/25/2035	USD	AAA	1,197,768.900	65.7662	787,727.57	0.00
22239EAG1	CWHL 2007-HYB1 3A1 WM36 WC6.5548 ARM	Mortgage	5.54	03/25/2037	USD	CAA	3,789,843.410	56.5940	2,144,824.74	2.50

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
22540VK43	CSFB 2002-P1A A 1MLIB+63 AMBAC	Mortgage	0.88	03/25/2032	USD	AAA	28,139.090	85.0233	23,924.77	0.00
23242GAF1	CWALT 2006-OA16 A3 1MLIB+25	Mortgage	0.48	10/25/2046	USD	CAA	287,710.830	22.1017	63,588.93	0.00
23242GAZ7	CWALT 2006-OA16 A4C 1MLIB+34	Mortgage	0.57	10/25/2046	USD	CAA	450,000.000	6.3213	28,445.94	0.00
23243AAC0	CWALT 2006-OA12 A1C 1MLIB+28	Mortgage	0.51	09/20/2046	USD	CAA	450,000.000	13.9925	62,966.30	0.00
23332QAS2	DSLA 2006-AR2 2AB3 ARM 1MLIB+31	Mortgage	0.54	11/19/2037	USD	CAA	450,000.000	1.0799	4,859.69	0.00
23332UDX9	DSLA 2005-AR3 2A2 ARM 1MLIB+32	Mortgage	0.55	07/19/2045	USD	CAA	147,261.310	25.2687	37,211.08	0.00
30961G017	FHA 221D4 P6/01 GMAC 194 CP	Mortgage	7.43	06/01/2019	USD	AAA	196,115.920	99.8607	195,842.67	1.75
3128GX3Z7	FHLMC GOLDCONV 15YR #E9-3516	Mortgage	5.50	12/01/2017	USD	AAA	154,894.800	106.4659	164,910.16	1.64
3128GY5X8	FHLMC GOLDCONV 15YR #E9-4462	Mortgage	5.50	02/01/2018	USD	AAA	296,513.110	106.4659	315,685.39	1.64
3128GYFV1	FHLMC GOLD15YR #E9-3780	Mortgage	5.50	01/01/2018	USD	AAA	331,709.010	106.4659	353,157.03	1.64
3128JM4F1	FH ARM 1B2721 1YRLIB+172.7 9.379	Mortgage	4.36	01/01/2035	USD	AAA	158,486.430	102.2681	162,081.12	2.25
3128JMN94	FH ARM #1B2315 1YRLIB+177.8 10.4	Mortgage	3.50	09/01/2035	USD	AAA	3,665,321.270	103.3256	3,787,213.91	1.50
3128JMSW8	FH ARM 1B2432 1YRLIB+171 10.559	Mortgage	3.63	09/01/2035	USD	AAA	626,588.200	103.5431	648,788.62	2.00
3128KJ5H1	FHLMC GOLDCONV #A5-6248	Mortgage	6.00	01/01/2037	USD	AAA	179,170.960	106.3281	190,509.12	1.93
3128KKDH9	FHLMC GOLDCONV #A5-6404	Mortgage	6.00	01/01/2037	USD	AAA	104,730.340	106.3281	111,357.81	1.93
3128KLXJ1	FHLMC GOLDCONV #A5-7881	Mortgage	5.50	02/01/2037	USD	AAA	60,538.400	104.8854	63,495.95	2.68
3128KQTA4	FHLMC GOLDCONV #A6-0545	Mortgage	6.00	05/01/2037	USD	AAA	142,547.880	106.2344	151,434.85	1.93
3128KT4N7	FHLMC GOLDCONV #A6-3529	Mortgage	5.50	07/01/2037	USD	AAA	147,085.330	104.8854	154,271.06	2.68
3128L05J7	FHLMC GOLDCONV #A6-8949	Mortgage	6.00	11/01/2037	USD	AAA	48,927.950	106.2344	51,978.30	1.93
3128L36J0	FHLMC GOLDCONV #A7-0873	Mortgage	6.00	01/01/2038	USD	AAA	86,684.260	106.2344	92,088.48	1.93
3128L4T79	FHLMC GOLDCONV #A7-1474	Mortgage	6.00	01/01/2038	USD	AAA	450,002.500	106.2344	478,057.34	1.93
3128L9DS9	FHLMC GOLDCONV #A7-5513	Mortgage	6.00	04/01/2038	USD	AAA	635,186.850	106.1506	674,254.81	1.93
3128LD2Z6	FHLMC GOLDCONV #A7-9792	Mortgage	5.00	07/01/2038	USD	AAA	912,517.160	102.6715	936,894.67	3.68
3128LXUK4	FHLMC GOLDCONV #G0-2386	Mortgage	6.00	11/01/2036	USD	AAA	4,083,562.520	106.3281	4,341,975.44	1.93
3128M43N1	FHLMC GOLDCONV #G0-3205	Mortgage	5.50	07/01/2035	USD	AAA	108,804.800	105.3073	114,579.39	2.68
3128M4XF5	FHLMC GOLDCONV #G0-3078	Mortgage	5.50	04/01/2037	USD	AAA	325,099.160	104.9635	341,235.59	2.68
3128M5EH9	FHLMC GOLDCONV #G0-3436	Mortgage	6.00	11/01/2037	USD	AAA	408,555.090	106.2344	434,025.95	1.93
3128M5MC1	FHLMC GOLDCONV #G0-3655	Mortgage	6.00	12/01/2037	USD	AAA	755,172.680	106.2344	802,252.98	1.93
3128M6NA2	FHLMC GOLD #G0-4585	Mortgage	5.50	02/01/2038	USD	AAA	1,071,650.890	104.8854	1,124,005.50	2.68
3128M6NG9	FHLMC GOLDCONV #G0-4591	Mortgage	5.50	06/01/2036	USD	AAA	865,915.380	105.2135	911,060.24	2.68
3128M6PL6	FHLMC GOLDCONV #G0-4627	Mortgage	6.00	06/01/2038	USD	AAA	42,072.270	106.3281	44,734.66	1.93
3128M6RM2	FHLMC GOLDCONV #G0-4692	Mortgage	5.50	02/01/2035	USD	AAA	206,347.330	105.2448	217,169.82	2.68
3128M6US5	FHLMC GOLDCONV #G0-4793	Mortgage	6.00	03/01/2038	USD	AAA	6,246,970.060	106.2344	6,636,429.60	1.93
3128NCB37	FH ARM 1G0058 1YRLIN+183.3 9.62	Mortgage	4.40	01/01/2035	USD	AAA	548,867.280	102.7959	564,213.29	2.00
3128NCE83	FH ARM 1G0159 1YRLIB+162.5 9.67	Mortgage	4.69	03/01/2035	USD	AAA	392,078.150	104.6764	410,413.32	4.50
3128Q3PZ8	FH ARM 1L-1340 1YCMT+253.2 11.095	Mortgage	3.61	03/01/2034	USD	AAA	1,044,479.840	102.4107	1,069,658.83	2.50
3128QS3K0	FH ARM 1G2602 1YLIB+172.8 11.44	Mortgage	3.84	10/01/2036	USD	AAA	1,247,941.800	103.7613	1,294,881.21	1.75
312903NJ2	FHR 121-D PAC WM 18 WC 10.128	Mortgage	4.50	03/15/2021	USD	AAA	1,663.440	100.1367	1,665.71	2.50
312914CA0	FHLMC 1455-W SUP WM'21/WC 7.738	Mortgage	3.50	12/15/2022	USD	AAA	1,283.710	101.5482	1,303.58	4.00
312927EU6	FHLMC GOLDCONV #A8-1047	Mortgage	6.00	08/01/2038	USD	AAA	759,985.820	106.1506	806,729.70	1.93
312928N83	FHLMC GOLDCONV #A8-2215	Mortgage	6.00	09/01/2038	USD	AAA	691,903.490	106.1506	734,459.88	1.93
312934MC3	FHLMC GOLDCONV #A8-7555	Mortgage	4.00	07/01/2039	USD	AAA	1,996,417.460	96.5573	1,927,686.74	5.86
312934MW9	FHLMC GOLDCONV #A8-7573	Mortgage	4.00	07/01/2039	USD	AAA	867,476.470	96.5573	837,611.83	5.86
31294KN43	FHLMC GOLD15YR #E0-1311	Mortgage	5.50	02/01/2018	USD	AAA	1,634,833.530	106.5325	1,741,629.64	1.64
31295LBT8	FH ARM 787250 1YRWTA+ 225 12.07	Mortgage	2.75	07/01/2030	USD	AAA	13,858.410	102.4293	14,195.07	1.50
31295MZJ2	FH ARM 788845 1YRCMT +225 11.0	Mortgage	2.66	11/01/2031	USD	AAA	75,498.240	103.2619	77,960.95	1.50
312972DF6	FHLMC GOLD15YR #B1-9102	Mortgage	4.50	04/01/2020	USD	AAA	20,633.160	103.7301	21,402.80	2.95
31336CLR2	FH ARM 972136 1YRWTA+222.8 9.559	Mortgage	2.92	01/01/2034	USD	AAA	55,406.840	100.4563	55,659.65	1.75
3133T3KK3	FHLMC 1628-LZ PAC WAM'23/WAC 7.0	Mortgage	6.50	12/15/2023	USD	AAA	33,725.170	107.0605	36,106.35	3.00
3133T4NZ5	FHLMC 1694-Z PAC WAM'23/WAC 7.03	Mortgage	6.50	03/15/2024	USD	AAA	49,263.300	109.5043	53,945.43	4.50
3133T7BC2	FHR 1856-ZG WM'25 WAC'8.513	Mortgage	8.00	06/15/2026	USD	AAA	18,656.070	109.3071	20,392.40	2.25

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3133TEMJ0	FHR 2064-ZA WM 28 WC 7.133	Mortgage	6.50	05/15/2028	USD	AAA	1,344,902.730	108.2942	1,456,451.92	3.50
31348UCE7	FH ARM 865469 3YR WTA+2375 15.5	Mortgage	5.53	08/01/2025	USD	AAA	6,575.200	103.3061	6,792.58	1.50
31348UFM6	FH ARM 865572 3YR WTA+212 13.07	Mortgage	5.51	11/01/2028	USD	AAA	4,772.900	102.8519	4,909.02	1.25
31349UNM6	FH ARM 78-3096 1YRCMT+225 9.436	Mortgage	4.45	04/01/2035	USD	AAA	224,484.430	102.2332	229,497.56	1.75
31358P7A9	FNR 92-158-ZZ WM21 WC8.662	Mortgage	7.75	08/25/2022	USD	AAA	33,601.260	109.8496	36,910.86	2.00
31359D3U5	FNR 93-163-ZA ACCRUAL WM22/WC7.5	Mortgage	7.00	09/25/2023	USD	AAA	2,249.430	106.4824	2,395.25	2.70
31359DCY7	FNR G93-28-E PO WM21 WC9.00-GN	Mortgage	0.00	07/25/2022	USD	AAA	37,710.900	85.2377	32,143.91	7.50
31359DXD0	FNR 1993-160-ZA PAC WM 22 WC7.12	Mortgage	6.50	09/25/2023	USD	AAA	248,806.950	108.7727	270,634.04	4.00
31359DXP3	FNMA 93-160-ZB PAC Z WM22/WAC7.1	Mortgage	6.50	09/25/2023	USD	AAA	16,168.370	103.0840	16,667.01	5.00
31359EHA2	FNR 1993-183-KA WM 22 WC 7.102	Mortgage	6.50	10/25/2023	USD	AAA	217,000.000	109.6053	237,843.41	5.00
31368HM42	FNMA PASS THRU MTG #190379	Mortgage	5.50	05/01/2037	USD	AAA	6,564,221.660	104.8073	6,879,783.28	2.68
31368HM59	FNMA PASS THRU MTG #190380	Mortgage	6.50	07/01/2037	USD	AAA	25,471.260	107.3281	27,337.83	1.46
31371AUM3	FNMA PASS THRU MTG #246388	Mortgage	6.00	12/01/2023	USD	AAA	6,366.950	106.5698	6,785.25	1.93
31371FJK9	FNMA PASS THRU DWARF #250566	Mortgage	5.50	04/01/2011	USD	AAA	143,177.090	106.3092	152,210.40	1.64
31371G4F4	FNMA PASS THRU MTG #252022	Mortgage	6.00	10/01/2018	USD	AAA	17,758.010	107.9009	19,161.05	1.63
31371J5H3	FNMA PASS THRU MTG #253848	Mortgage	6.50	06/01/2021	USD	AAA	8,381.990	107.0496	8,972.89	1.31
31371K4A6	FNMA PASS THRU DWARF #254717	Mortgage	4.50	04/01/2013	USD	AAA	443,743.170	102.7868	456,109.33	2.00
31371KLM1	FNMA PASS THRU MTG #254232	Mortgage	6.50	03/01/2022	USD	AAA	8,919.240	108.7425	9,699.01	1.31
31371KNW7	FNMA PASS THRU MTG #254305	Mortgage	6.50	05/01/2022	USD	AAA	2,078.550	108.7425	2,260.27	1.31
31371KS69	FNMA CONV20YR #254441	Mortgage	6.50	08/01/2022	USD	AAA	2,077.510	108.7425	2,259.14	1.31
31371KS77	FNMA PASS THRU MTG #254442	Mortgage	5.50	09/01/2017	USD	AAA	130,866.830	106.4967	139,368.84	1.64
31371KU74	FNMA PASS THRU DWARF #254506	Mortgage	5.00	10/01/2012	USD	AAA	3,241.700	102.9267	3,336.57	2.50
31371KU90	FNMA PASS THRU MTG #254508	Mortgage	5.00	11/01/2012	USD	AAA	4,154.900	102.9261	4,276.47	1.26
31371KXM8	FNMA PASS THRU DWARF #254584	Mortgage	5.00	12/01/2012	USD	AAA	3,118.170	102.9815	3,211.14	2.50
31371KXP1	FNMA PASS THRU DWARF #254586	Mortgage	5.00	01/01/2013	USD	AAA	4,823.340	103.0347	4,969.71	2.50
31371LHR3	FNMA PASS THRU DWARF #255040	Mortgage	4.50	12/01/2013	USD	AAA	103,953.590	103.0262	107,099.38	2.00
31371LNV7	FNMA PASS THRU DWARF #255204	Mortgage	4.50	04/01/2014	USD	AAA	115,140.820	103.1325	118,747.62	2.63
31371MLE5	FNMA PASS THRU DWARF #256025	Mortgage	5.50	12/01/2020	USD	AAA	297,403.660	106.4967	316,725.04	1.64
31371N2P9	FNMA PASS THRU DWARF #257382	Mortgage	4.00	08/01/2018	USD	AAA	71,428.290	102.3234	73,087.84	2.75
31371NDQ5	FNMA PASS THRU MTG #256711	Mortgage	5.50	05/01/2037	USD	AAA	752,295.350	104.8073	788,460.42	2.68
31371NHP3	FNMA PASS THRU DWARF #256838	Mortgage	6.00	07/01/2017	USD	AAA	164,167.980	106.2851	174,486.08	2.40
31371NTG0	FNMA PASS THRU DWARF #257151	Mortgage	6.00	03/01/2018	USD	AAA	154,243.060	107.8878	166,409.43	2.40
31371NUS2	FNMA PASS THRU DWARF #257193	Mortgage	5.50	04/01/2018	USD	AAA	151,272.830	106.5743	161,217.98	3.09
31371PA83	FNMA PASS THRU MTG #257531	Mortgage	6.50	11/01/2028	USD	AAA	18,806.380	107.8396	20,280.72	1.31
31371QR59	FNMA PASS THRU MTG #258908	Mortgage	6.00	12/01/2036	USD	AAA	746,289.280	106.2344	792,815.76	1.93
31374TQV4	FNMA PASS THRU DWARF #323668	Mortgage	6.00	08/01/2013	USD	AAA	147,153.240	107.3097	157,909.65	1.32
31380LYV4	FN ARM 443624 3YCMT+194 13.695 T	Mortgage	5.53	05/01/2023	USD	AAA	22,729.200	102.0029	23,184.45	1.25
31380S6J7	FNMA PASS THRU DWARF #449173	Mortgage	6.00	12/01/2013	USD	AAA	134,135.490	107.3097	143,940.34	1.32
31384VYH9	FN ARM 535412 1YRCMT+210 12.477	Mortgage	6.39	06/01/2030	USD	AAA	18,125.520	101.1952	18,342.15	1.21
31384WMB3	FNMA PASS THRU DWARF #535954	Mortgage	6.00	04/01/2012	USD	AAA	133,416.840	106.7784	142,460.39	1.32
31385XAZ0	FNMA PASS THRU MTG #555424	Mortgage	5.50	05/01/2033	USD	AAA	3,710,959.380	105.1198	3,900,952.97	2.68
31385XEC7	FNMA PASS THRU MTG #555531	Mortgage	5.50	06/01/2033	USD	AAA	1,495,008.320	105.1198	1,571,549.71	2.68
31385XHR1	FNMA PASS THRU MTG #555640	Mortgage	6.00	07/01/2033	USD	AAA	6,556.590	107.0156	7,016.58	1.93
31390L6J0	FNMA PASS THRU MTG #649873	Mortgage	6.00	08/01/2032	USD	AAA	31,261.280	106.8906	33,415.38	1.93
31390XQ52	FNMA PASS THRU MTG #659376	Mortgage	5.50	11/01/2032	USD	AAA	209,236.490	105.2292	220,177.83	2.68
31391JAN0	FNMA PASS THRU MTG #667913	Mortgage	5.50	11/01/2032	USD	AAA	2,840,007.380	105.2292	2,988,516.23	2.68
31391KDP9	FN ARM 668910 6MLIB+225.5 11.193	Mortgage	3.63	10/01/2032	USD	AAA	280,619.490	103.2338	289,694.15	1.10
31391VGP2	FNMA PASS THRU MTG #678006	Mortgage	6.00	10/01/2032	USD	AAA	122,818.180	107.0156	131,434.64	1.93
31395HHV5	FSPC T-62 1A1 12MTA+120	Mortgage	1.83	10/25/2044	USD	AAA	2,598,494.640	95.5062	2,481,724.27	0.00
31400JFJ3	FNMA PASS THRU MTG #688769	Mortgage	6.00	03/01/2033	USD	AAA	13,677.370	106.8906	14,619.83	1.93
31401XCQ8	FNMA PASS THRU MTG #721079	Mortgage	6.00	09/01/2033	USD	AAA	7,094.570	106.8281	7,579.00	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31402C4J8	FNMA PASS THRU MTG #725425	Mortgage	5.50	04/01/2034	USD	AAA	1,369,852.600	105.3478	1,443,109.11	2.68
31402CVP4	FNMA PASS THRU MTG #725222	Mortgage	5.50	02/01/2034	USD	AAA	24,454,658.180	105.1198	25,706,687.04	2.68
31402DDB3	FNMA PASS THRU MTG #725598	Mortgage	5.50	07/01/2034	USD	AAA	11,512,310.930	105.1198	12,101,717.88	2.68
31402DDT4	FNMA PASS THRU MTG #725614	Mortgage	5.50	06/01/2034	USD	AAA	4,275,655.000	105.1198	4,494,559.86	2.68
31402HKU4	FNMA PASS THRU MTG #729407	Mortgage	6.00	08/01/2033	USD	AAA	15,161.960	106.8281	16,197.24	1.93
31402QTS0	FNMA PASS THRU MTG #735061	Mortgage	6.00	11/01/2034	USD	AAA	861,695.290	106.6719	919,186.52	1.93
31402RF95	FNMA PASS THRU MTG #735592	Mortgage	5.00	05/01/2034	USD	AAA	1,433,081.010	103.0521	1,476,819.90	3.68
31402RFV6	FNMA PASS THRU MTG #735580	Mortgage	5.00	06/01/2035	USD	AAA	4,295,738.020	102.9583	4,422,820.47	3.68
31402RLZ0	FNMA PASS THRU MTG #735744	Mortgage	6.00	08/01/2035	USD	AAA	10,421.750	106.4219	11,091.02	1.93
31402RRR2	FNMA PASS THRU MTG #735896	Mortgage	6.00	09/01/2035	USD	AAA	12,620.040	106.4219	13,430.48	1.93
31403CVN8	FNMA PASS THRU DWARF #745021	Mortgage	4.00	10/01/2020	USD	AAA	86,309.530	100.9484	87,128.08	3.79
31403DQC6	FNMA PASS THRU MTG #745751	Mortgage	5.50	09/01/2035	USD	AAA	5,485,562.330	105.1198	5,766,411.99	2.68
31403DSF7	FNMA PASS THRU MTG #745818	Mortgage	6.50	09/01/2036	USD	AAA	774,514.680	107.3281	831,272.08	1.46
31403DSK6	FNMA PASS THRU MTG #745822	Mortgage	6.00	09/01/2036	USD	AAA	5,531,359.060	106.2344	5,876,204.74	1.93
31403DT82	FNMA PASS THRU MTG #745875	Mortgage	6.50	09/01/2036	USD	AAA	8,876,830.380	107.3281	9,527,335.62	1.46
31403G5B4	FNMA PASS THRU DWARF #748842	Mortgage	5.50	06/01/2022	USD	AAA	443,039.290	105.9811	469,537.74	1.64
31404NBP0	FN ARM 773246 1YLIB+162.6 9.321	Mortgage	3.97	02/01/2035	USD	AAA	179,355.220	103.3414	185,348.19	1.30
31404XQ56	FNMA PASS THRU MTG #781776	Mortgage	6.00	10/01/2034	USD	AAA	18,357.450	106.6719	19,582.24	1.93
31405DFG7	FNMA PASS THRU DWARF #785967	Mortgage	5.50	07/01/2019	USD	AAA	31,640.060	106.6217	33,735.17	1.64
31405KNA5	FNMA PASS THRU MTG #791585	Mortgage	6.00	09/01/2034	USD	AAA	739,454.910	106.6719	788,790.42	1.93
31405NM28	FNMA PASS THRU MTG #794277	Mortgage	5.50	09/01/2034	USD	AAA	427,125.030	105.1198	448,992.96	2.68
31405SUH5	FNMA PASS THRU MTG #798084	Mortgage	6.00	02/01/2035	USD	AAA	938,982.370	106.6719	1,001,630.10	1.93
31405WP41	FNMA PASS THRU MTG #801543	Mortgage	7.50	09/01/2034	USD	AAA	9,388.470	112.0891	10,523.45	1.15
31405WXA8	FNMA PASS THRU MTG #801773	Mortgage	6.00	12/01/2036	USD	AAA	473,128.420	106.2344	502,625.02	1.93
31405Y3S8	FNMA PASS THRU MTG #803709	Mortgage	6.50	09/01/2034	USD	AAA	89,753.330	107.6719	96,639.09	1.46
31406VSR8	FNMA PASS THRU MTG #821428	Mortgage	6.50	05/01/2035	USD	AAA	3,036.310	107.3906	3,260.71	1.46
31407BR92	FNMA PASS THRU DWARF #825912	Mortgage	4.00	09/01/2020	USD	AAA	460,037.960	100.9484	464,400.90	3.79
31407H3G9	FNMA PASS THRU MTG #831599	Mortgage	6.00	07/01/2036	USD	AAA	11,155,760.610	106.2344	11,851,252.56	1.93
31407H3G9	FNMA PASS THRU MTG #831599	Mortgage	6.00	07/01/2036	USD	AAA	(0.010)	106.2344	(0.01)	1.93
31407HN85	FNMA PASS THRU MTG #831215	Mortgage	6.00	01/01/2036	USD	AAA	513,319.060	106.4219	546,283.77	1.93
31407JA36	FNMA PASS THRU MTG #831726	Mortgage	6.50	09/01/2036	USD	AAA	682,524.440	107.3281	732,540.68	1.46
31407JHQ8	FNMA PASS THRU MTG #831939	Mortgage	6.00	11/01/2036	USD	AAA	40,411.390	106.2344	42,930.79	1.93
31407KKJ7	FNMA PASS THRU MTG #832897	Mortgage	6.00	09/01/2035	USD	AAA	202,903.640	106.4219	215,933.86	1.93
31407SFD9	FNMA PASS THRU MTG #839064	Mortgage	6.00	01/01/2036	USD	AAA	38,335.760	106.4219	40,797.63	1.93
31408AG61	FNMA PASS THRU MTG #845421	Mortgage	6.00	02/01/2036	USD	AAA	1,448,599.420	106.2344	1,538,910.54	1.93
31408DB45	FN ARM 847959 1YRLIB+67.5 10.19	Mortgage	5.11	02/01/2036	USD	AAA	891,441.900	105.1104	936,998.53	1.15
31409GLT1	FNMA PASS THRU MTG #870738	Mortgage	6.00	09/01/2036	USD	AAA	116,908.640	106.2344	124,197.16	1.93
31409KZY6	FN ARM 873859 1MLIB+195 99.550	Mortgage	5.99	08/01/2017	USD	AAA	1,100,000.000	105.0228	1,155,250.25	2.06
31409UVY8	FNMA PASS THRU DWARF #879131	Mortgage	5.00	06/01/2021	USD	AAA	17,188.380	104.9029	18,031.12	2.19
31409VD34	FNMA PASS THRU MTG #879522	Mortgage	6.00	03/01/2036	USD	AAA	2,414,533.650	106.4219	2,569,591.98	1.93
31409XJ83	FNMA PASS THRU MTG #881487	Mortgage	6.00	04/01/2036	USD	AAA	54,190.080	106.2344	57,568.49	1.93
31409XXY0	FNMA PASS THRU DWARF #881895	Mortgage	5.50	04/01/2021	USD	AAA	361,290.010	106.1217	383,407.05	1.64
31410C7E6	FNMA PASS THRU DWARF #885693	Mortgage	5.50	10/01/2023	USD	AAA	132,405.270	106.1217	140,510.70	1.64
31410DXX3	FNMA PASS THRU MTG #886394	Mortgage	6.00	08/01/2036	USD	AAA	621,515.910	106.2344	660,263.55	1.93
31410F3L7	FNMA PASS THRU DWARF #888303	Mortgage	4.00	03/01/2022	USD	AAA	308,731.380	100.9484	311,659.34	3.79
31410F5P6	FNMA PASS THRU MTG #888354	Mortgage	5.50	12/01/2034	USD	AAA	7,847,729.440	105.1198	8,249,517.26	2.68
31410FYT6	FNMA PASS THRU MTG #888222	Mortgage	6.00	02/01/2037	USD	AAA	545,221.730	106.2344	579,212.90	1.93
31410GCP6	FNMA PASS THRU MTG #888478	Mortgage	6.00	07/01/2037	USD	AAA	89,651.010	106.2344	95,240.19	1.93
31410GHG1	FNMA PASS THRU DWARF #888631	Mortgage	6.00	08/01/2022	USD	AAA	4,717,379.550	106.9972	5,047,462.33	1.32
31410GPR8	FNMA PASS THRU MTG #888832	Mortgage	6.50	11/01/2037	USD	AAA	3,984,791.980	107.2188	4,272,444.15	1.46
31410GPR8	FNMA PASS THRU MTG #888832	Mortgage	6.50	11/01/2037	USD	AAA	8,568,646.160	107.2188	9,187,195.30	1.46

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31410GRL9	FNMA PASS THRU MTG #888891	Mortgage	6.50	11/01/2037	USD	AAA	308,546.990	107.2188	330,820.23	1.46
31410KAB0	FNMA PASS THRU DWARF #889302	Mortgage	5.00	04/01/2023	USD	AAA	61,426.050	104.6317	64,271.11	2.19
31410KC36	FNMA PASS THRU DWARF #889390	Mortgage	6.00	03/01/2023	USD	AAA	710,596.240	106.9972	760,317.82	1.32
31410KQA5	FNMA PASS THRU MTG #889749	Mortgage	5.50	06/01/2038	USD	AAA	523,186.880	104.8854	548,746.77	2.68
31410KVV2	FNMA PASS THRU MTG #889960	Mortgage	5.50	02/01/2038	USD	AAA	1,540,579.000	104.8073	1,614,639.20	2.68
31410KX74	FNMA PASS THRU MTG #890002	Mortgage	5.50	09/01/2036	USD	AAA	1,693,705.850	105.2292	1,782,272.64	2.68
31410MX54	FNMA PASS THRU MTG #891800	Mortgage	6.00	06/01/2036	USD	AAA	683,485.460	106.2344	726,096.51	1.93
31410RCX5	FNMA PASS THRU MTG #894786	Mortgage	6.00	12/01/2036	USD	AAA	45,447.800	106.2344	48,281.19	1.93
31410RUS6	FNMA PASS THRU MTG #895293	Mortgage	6.50	09/01/2036	USD	AAA	328,087.200	107.3281	352,129.84	1.46
31410SPR2	FNMA PASS THRU MTG #896032	Mortgage	6.00	08/01/2036	USD	AAA	17,624.580	106.2344	18,723.36	1.93
31410UJT0	FNMA PASS THRU DWARF #897674	Mortgage	5.50	05/01/2022	USD	AAA	14,455.500	105.9811	15,320.09	1.64
31410WKV9	FNMA PASS THRU MTG #899508	Mortgage	5.50	04/01/2037	USD	AAA	1,519,183.640	104.8073	1,592,215.30	2.68
31410WTB4	FNMA PASS THRU MTG #899746	Mortgage	6.00	07/01/2037	USD	AAA	53,367.570	106.0938	56,619.66	1.93
31410XFY7	FNMA PASS THRU MTG #900283	Mortgage	6.00	09/01/2036	USD	AAA	1,968,603.480	106.2344	2,091,333.60	1.93
31410XH90	FNMA PASS THRU MTG #900356	Mortgage	6.00	09/01/2036	USD	AAA	608,050.000	106.2344	645,958.12	1.93
31410XHQ2	FNMA PASS THRU MTG #900339	Mortgage	6.00	09/01/2036	USD	AAA	14,523.120	106.2344	15,428.55	1.93
31410YP40	FNMA PASS THRU MTG #901443	Mortgage	6.50	10/01/2036	USD	AAA	688,536.100	107.3281	738,992.89	1.46
31411FKX1	FNMA PASS THRU MTG #906710	Mortgage	6.00	12/01/2036	USD	AAA	19,164.240	106.2344	20,359.01	1.93
31411GG48	FNMA PASS THRU MTG #907519	Mortgage	6.00	12/01/2036	USD	AAA	44,868.400	106.2344	47,665.66	1.93
31411GPU0	FNMA PASS THRU MTG #907735	Mortgage	6.00	12/01/2036	USD	AAA	1,086,846.430	106.2344	1,154,604.51	1.93
31411HPY0	FNMA PASS THRU MTG #908639	Mortgage	6.50	01/01/2037	USD	AAA	867,604.440	107.3281	931,183.58	1.46
31411J3J3	FNMA PASS THRU MTG #909901	Mortgage	6.00	03/01/2037	USD	AAA	13,783,215.410	106.0938	14,623,130.08	1.93
31411JBPO	FNMA PASS THRU DWARF #909146	Mortgage	5.00	02/01/2023	USD	AAA	53,011.950	104.6317	55,467.30	2.19
31411JLA2	FNMA PASS THRU MTG #909421	Mortgage	6.00	02/01/2037	USD	AAA	3,187,198.930	106.0938	3,381,418.85	1.93
31411LE64	FNMA PASS THRU DWARF #911057	Mortgage	6.00	10/01/2022	USD	AAA	548,950.890	106.8409	586,504.15	1.32
31411LW56	FNMA PASS THRU MTG #911568	Mortgage	6.00	04/01/2037	USD	AAA	5,294,385.940	106.0938	5,617,012.61	1.93
31411NUV7	FNMA PASS THRU MTG #912396	Mortgage	5.50	02/01/2037	USD	AAA	99,040.210	104.8854	103,878.74	2.68
31411UGF2	FNMA PASS THRU DWARF #914698	Mortgage	5.50	04/01/2022	USD	AAA	703,145.010	105.9811	745,200.54	1.64
31411VS42	FNMA PASS THRU DWARF #915939	Mortgage	5.50	03/01/2022	USD	AAA	294,521.690	105.9811	312,137.21	1.64
31411VVV8	FNMA PASS THRU DWARF #916028	Mortgage	6.00	03/01/2022	USD	AAA	53,228.020	106.8409	56,869.30	1.32
31411W5A1	FNMA PASS THRU MTG #917141	Mortgage	5.50	06/01/2037	USD	AAA	880,985.670	104.8854	924,025.54	2.68
31411YMK6	FNMA PASS THRU MTG #918462	Mortgage	5.50	05/01/2037	USD	AAA	777,996.390	104.8073	815,396.99	2.68
31411YU68	FNMA PASS THRU MTG #918705	Mortgage	5.50	06/01/2037	USD	AAA	917,970.780	104.8073	962,100.36	2.68
31411YVG5	FNMA PASS THRU MTG #918715	Mortgage	5.50	06/01/2037	USD	AAA	751,239.910	104.8073	787,354.24	2.68
31412DMM7	FNMA PASS THRU MTG #922064	Mortgage	5.50	02/01/2037	USD	AAA	740,353.890	104.8073	775,944.90	2.68
31412H3U1	FNMA PASS THRU MTG #926111	Mortgage	4.00	03/01/2039	USD	AAA	99,670.570	96.6667	96,348.22	5.86
31412H5N5	FNMA PASS THRU MTG #926153	Mortgage	4.00	08/01/2039	USD	AAA	101,034.270	96.6667	97,666.46	5.86
31412H6F1	FNMA PASS THRU MTG #926170	Mortgage	4.00	09/01/2039	USD	AAA	900,461.980	96.6667	870,446.59	5.86
31412LNC0	FNMA PASS THRU MTG #928387	Mortgage	5.50	05/01/2037	USD	AAA	127,704.730	104.8073	133,843.88	2.68
31412LWL0	FNMA PASS THRU MTG #928651	Mortgage	6.00	08/01/2037	USD	AAA	3,582,564.610	106.0938	3,800,877.16	1.93
31412LWT3	FNMA PASS THRU MTG #928658	Mortgage	6.50	09/01/2037	USD	AAA	400,900.440	107.2188	429,840.44	1.46
31412NFW1	FNMA PASS THRU MTG #929981	Mortgage	6.00	09/01/2038	USD	AAA	938,758.560	106.0313	995,377.44	1.93
31412QPU7	FNMA PASS THRU MTG #932035	Mortgage	6.00	03/01/2038	USD	AAA	73,523.870	106.0938	78,004.23	1.93
31412TC50	FNMA PASS THRU DWARF #933992	Mortgage	6.00	08/01/2023	USD	AAA	1,326,863.180	106.7884	1,416,936.14	1.32
31412TSE4	FNMA PASS THRU MTG #934417	Mortgage	6.00	09/01/2038	USD	AAA	59,069.910	106.0938	62,669.48	1.93
31412TTX1	FNMA PASS THRU DWARF #934466	Mortgage	5.50	09/01/2023	USD	AAA	1,205,930.040	105.8817	1,276,859.06	1.64
31412TXK4	FNMA PASS THRU MTG #934582	Mortgage	6.00	10/01/2038	USD	AAA	647,445.920	106.0313	686,495.00	1.93
31412TXL2	FNMA PASS THRU MTG #934583	Mortgage	6.00	10/01/2038	USD	AAA	425,676.850	106.0313	451,350.48	1.93
31412U6X3	FNMA PASS THRU MTG #935686	Mortgage	4.00	11/01/2039	USD	AAA	171,807.370	96.6667	166,080.46	5.86
31412USA9	FNMA PASS THRU MTG #935313	Mortgage	4.50	07/01/2039	USD	AAA	2,551,291.640	99.9479	2,549,962.86	4.79
31412VBE7	FNMA PASS THRU MTG #935737	Mortgage	4.50	10/01/2039	USD	AAA	1,140,250.960	99.9479	1,139,657.09	4.79

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31412W6H4	FNMA PASS THRU MTG #937472	Mortgage	5.50	06/01/2037	USD	AAA	741,855.540	104.8073	777,518.74	2.68
31412W6S0	FNMA PASS THRU MTG #937481	Mortgage	6.00	06/01/2037	USD	AAA	2,589,194.050	106.0938	2,746,973.07	1.93
31412XEF7	FNMA PASS THRU MTG #937634	Mortgage	5.50	06/01/2037	USD	AAA	1,488,760.960	104.8073	1,560,330.12	2.68
31412XJG0	FNMA PASS THRU MTG #937763	Mortgage	5.50	06/01/2037	USD	AAA	720,252.720	104.8073	754,877.41	2.68
31412YAM4	FNMA PASS THRU MTG #938412	Mortgage	5.50	07/01/2037	USD	AAA	777,245.530	104.8073	814,610.03	2.68
31412YCG5	FNMA PASS THRU MTG #938471	Mortgage	5.50	07/01/2037	USD	AAA	759,471.100	104.8073	795,981.13	2.68
31412YDH2	FNMA PASS THRU MTG #938504	Mortgage	5.50	05/01/2037	USD	AAA	668,910.800	104.8073	701,067.33	2.68
31412YEC2	FNMA PASS THRU MTG #938531	Mortgage	5.50	05/01/2037	USD	AAA	837,658.360	104.8073	877,927.09	2.68
31412YEK4	FNMA PASS THRU MTG #938538	Mortgage	6.00	05/01/2037	USD	AAA	54,161.720	106.0938	57,462.20	1.93
31412YM25	FNMA PASS THRU MTG #938777	Mortgage	5.50	06/01/2037	USD	AAA	673,681.160	104.8073	706,067.01	2.68
31412YM33	FNMA PASS THRU MTG #938778	Mortgage	5.50	06/01/2037	USD	AAA	650,272.630	104.8073	681,533.17	2.68
31413BTB7	FNMA PASS THRU MTG #940746	Mortgage	5.50	06/01/2037	USD	AAA	1,470,333.600	104.8073	1,541,016.90	2.68
31413C2Y4	FNMA PASS THRU MTG #941891	Mortgage	6.50	10/01/2037	USD	AAA	725,208.730	107.2188	777,559.74	1.46
31413CKL2	FNMA PASS THRU DWARF #941399	Mortgage	5.50	06/01/2022	USD	AAA	41,602.140	105.9811	44,090.39	1.64
31413EY90	FNMA PASS THRU MTG #943636	Mortgage	6.00	10/01/2037	USD	AAA	900,626.220	106.0938	955,508.13	1.93
31413F3L4	FNMA PASS THRU MTG #944603	Mortgage	6.00	07/01/2037	USD	AAA	39,131.090	106.0938	41,515.64	1.93
31413FHB1	FNMA PASS THRU MTG #944026	Mortgage	6.50	08/01/2037	USD	AAA	137,501.060	107.2188	147,426.92	1.46
31413FX56	FNMA PASS THRU MTG #944500	Mortgage	5.50	07/01/2037	USD	AAA	455,911.450	104.8073	477,828.47	2.68
31413GGJ3	FNMA PASS THRU DWARF #944901	Mortgage	5.50	07/01/2022	USD	AAA	730,752.070	105.9811	774,458.80	1.64
31413HQN1	FNMA PASS THRU MTG #946061	Mortgage	6.00	09/01/2037	USD	AAA	586,080.440	106.0938	621,794.72	1.93
31413JLN2	FNMA PASS THRU MTG #946833	Mortgage	6.00	09/01/2037	USD	AAA	669,892.230	106.0938	710,713.79	1.93
31413KSP7	FNMA PASS THRU MTG #947926	Mortgage	6.00	11/01/2037	USD	AAA	176,161.030	106.0938	186,895.84	1.93
31413KUE9	FNMA PASS THRU DWARF #947981	Mortgage	6.00	11/01/2022	USD	AAA	35,415.610	106.8409	37,838.36	1.32
31413N4R3	FNMA PASS THRU MTG #950932	Mortgage	6.50	11/01/2037	USD	AAA	360,118.370	107.2188	386,114.41	1.46
31413RBU9	FNMA PASS THRU DWARF #952851	Mortgage	6.00	09/01/2022	USD	AAA	450,959.800	106.8409	481,809.57	1.32
31413T2P6	FNMA PASS THRU MTG #955382	Mortgage	6.00	11/01/2037	USD	AAA	818,418.560	106.0938	868,290.94	1.93
31413TNY4	FNMA PASS THRU MTG #955007	Mortgage	6.50	09/01/2037	USD	AAA	5,843,935.080	107.2188	6,265,794.14	1.46
31413YED9	FNMA PASS THRU MTG #959232	Mortgage	6.00	05/01/2037	USD	AAA	24,869.100	106.6719	26,528.34	1.93
31413YMN8	FNMA PASS THRU MTG #959465	Mortgage	6.00	12/01/2037	USD	AAA	661,687.940	106.0938	702,009.55	1.93
31414AMF6	FNMA PASS THRU MTG #960358	Mortgage	6.00	10/01/2037	USD	AAA	87,830.250	106.0938	93,182.41	1.93
31414BWY2	FNMA PASS THRU DWARF #961563	Mortgage	5.00	02/01/2023	USD	AAA	677,735.210	104.6317	709,125.78	2.19
31414E3P7	FNMA PASS THRU MTG #964406	Mortgage	6.50	07/01/2038	USD	AAA	7,781,104.130	107.2131	8,342,364.90	1.46
31414GTC3	FNMA PASS THRU DWARF #965947	Mortgage	5.00	12/01/2022	USD	AAA	13,370.390	104.6842	13,996.68	2.19
31414HG84	FNMA PASS THRU MTG #966523	Mortgage	5.50	01/01/2038	USD	AAA	872,062.480	104.8073	913,985.11	2.68
31414JLD3	FNMA PASS THRU MTG #967524	Mortgage	6.00	01/01/2038	USD	AAA	918,079.090	106.0938	974,024.53	1.93
31414KPC8	FNMA PASS THRU MTG #968519	Mortgage	6.00	01/01/2038	USD	AAA	813,567.430	106.0938	863,144.20	1.93
31414MEV4	FNMA PASS THRU MTG #970048	Mortgage	4.50	10/01/2039	USD	AAA	2,845,215.910	99.9479	2,843,734.04	4.79
31414MM29	FNMA PASS THRU MTG #970277	Mortgage	6.00	02/01/2038	USD	AAA	275,131.980	106.0313	291,725.88	1.93
31414NEZ3	FNMA PASS THRU MTG #970952	Mortgage	6.00	12/01/2038	USD	AAA	409,324.520	106.0313	434,011.91	1.93
31414SHN6	FNMA PASS THRU DWARF #974637	Mortgage	5.00	03/01/2023	USD	AAA	122,304.750	104.6317	127,969.52	2.19
31414SLU5	FNMA PASS THRU DWARF #974739	Mortgage	5.50	04/01/2023	USD	AAA	231,809.290	105.8817	245,443.58	1.64
31414TAF8	FNMA PASS THRU MTG #975306	Mortgage	6.00	05/01/2038	USD	AAA	2,493,381.390	106.0313	2,643,763.46	1.93
31414TCV1	FNMA PASS THRU MTG #975384	Mortgage	6.00	06/01/2038	USD	AAA	4,715,643.400	106.0313	5,000,055.64	1.93
31415AZH7	FNMA PASS THRU MTG #981444	Mortgage	6.00	09/01/2038	USD	AAA	844,953.400	106.0313	895,914.65	1.93
31415CAJ6	FNMA PASS THRU MTG #982509	Mortgage	6.00	06/01/2038	USD	AAA	56,792.370	106.0313	60,217.66	1.93
31415MMD4	FNMA PASS THRU DWARF #984256	Mortgage	5.00	06/01/2023	USD	AAA	534,026.860	104.6317	558,761.31	2.19
31415QAS5	FNMA PASS THRU DWARF #985717	Mortgage	5.00	06/01/2023	USD	AAA	933,555.690	104.6317	976,795.06	2.19
31415RSW0	FNMA PASS THRU DWARF #987461	Mortgage	5.50	10/01/2023	USD	AAA	242,610.670	105.8817	256,880.27	1.64
31415RHA5	FNMA PASS THRU MTG #986825	Mortgage	6.00	07/01/2038	USD	AAA	587,875.730	106.0313	623,331.99	1.93
31415S2E1	FNMA PASS THRU MTG #988273	Mortgage	6.00	09/01/2038	USD	AAA	484,644.740	106.0313	513,874.87	1.93
31415SJ52	FNMA PASS THRU MTG #987784	Mortgage	6.00	08/01/2038	USD	AAA	239,493.720	106.0313	253,938.19	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31415THY9	FNMA PASS THRU MTG #988647	Mortgage	6.00	08/01/2038	USD	AAA	6,210,528.800	106.0313	6,585,101.32	1.93
31415U2C0	FNMA PASS THRU MTG #990071	Mortgage	6.50	08/01/2038	USD	AAA	425,071.900	107.2131	455,732.87	1.46
31415V4K8	FNMA PASS THRU MTG #991026	Mortgage	6.00	09/01/2038	USD	AAA	2,748,676.530	106.0313	2,914,456.08	1.93
31415V7E9	FNMA PASS THRU DWARF #991093	Mortgage	6.00	12/01/2023	USD	AAA	786,399.690	106.7884	839,783.76	1.32
31415VC94	FNMA PASS THRU MTG #990296	Mortgage	6.00	10/01/2038	USD	AAA	381,165.590	106.0313	404,154.64	1.93
31415VDT9	FNMA PASS THRU MTG #990314	Mortgage	6.00	09/01/2038	USD	AAA	760,936.960	106.0313	806,830.97	1.93
31415VF26	FNMA PASS THRU MTG #990385	Mortgage	6.00	10/01/2038	USD	AAA	384,810.130	106.0313	408,018.99	1.93
31415VKQ7	FNMA PASS THRU MTG #990503	Mortgage	6.00	09/01/2038	USD	AAA	3,582,327.880	106.0313	3,798,387.04	1.93
31415VLY9	FNMA PASS THRU MTG #990543	Mortgage	6.00	09/01/2038	USD	AAA	448,113.590	106.0313	475,140.44	1.93
31415VSP1	FNMA PASS THRU MTG #990726	Mortgage	6.00	09/01/2038	USD	AAA	527,270.810	106.0313	559,071.83	1.93
31415VX26	FNMA PASS THRU MTG #990897	Mortgage	6.00	09/01/2038	USD	AAA	786,624.330	106.0313	834,067.61	1.93
31415WFL2	FNMA PASS THRU MTG #991271	Mortgage	6.00	12/01/2038	USD	AAA	42,967.910	106.0313	45,559.41	1.93
31415WZ55	FNMA PASS THRU MTG #991864	Mortgage	6.00	10/01/2038	USD	AAA	7,283,584.560	106.0313	7,722,875.76	1.93
31415XHL8	FNMA PASS THRU MTG #992235	Mortgage	6.00	11/01/2038	USD	AAA	4,736,792.500	106.0313	5,022,480.30	1.93
31415XN49	FNMA PASS THRU MTG #992411	Mortgage	4.00	01/01/2039	USD	AAA	984,966.350	96.6667	952,134.14	5.86
31415YF87	FNMA PASS THRU MTG #993091	Mortgage	6.00	01/01/2039	USD	AAA	519,152.370	106.0313	550,463.75	1.93
31416ADH0	FNMA PASS THRU MTG #993904	Mortgage	4.00	01/01/2039	USD	AAA	123,787.400	96.6667	119,661.15	5.86
31416AS76	FNMA PASS THRU MTG #994342	Mortgage	6.00	01/01/2039	USD	AAA	200,056.080	106.0313	212,121.96	1.93
31416BDM7	FNMA PASS THRU DWARF #994808	Mortgage	5.50	11/01/2023	USD	AAA	2,229,815.260	105.8817	2,360,965.99	1.64
31416HA21	FNMA PASS THRU DWARF #AA0024	Mortgage	5.50	12/01/2023	USD	AAA	32,527.640	105.8817	34,440.81	1.64
31416HK79	FNMA PASS THRU MTG #AA0317	Mortgage	4.50	02/01/2039	USD	AAA	498,477.890	99.9479	498,218.27	4.79
31416HT21	FNMA PASS THRU MTG #AA0568	Mortgage	4.00	02/01/2039	USD	AAA	978,205.080	96.6667	945,598.24	5.86
31416J4V0	FNMA PASS THRU MTG #AA1735	Mortgage	6.50	01/01/2039	USD	AAA	151,091.740	107.2131	161,990.18	1.46
31416JFP1	FNMA PASS THRU MTG #AA1073	Mortgage	6.00	12/01/2038	USD	AAA	336,955.470	106.0313	357,278.10	1.93
31416JGX3	FNMA PASS THRU MTG #AA1113	Mortgage	6.50	12/01/2038	USD	AAA	426,709.290	107.2131	457,488.36	1.46
31416MZP2	FNMA PASS THRU MTG #AA4349	Mortgage	6.00	04/01/2039	USD	AAA	973,988.950	106.0156	1,032,580.47	1.93
31416PFY8	FNMA PASS THRU MTG #AA5582	Mortgage	4.00	06/01/2039	USD	AAA	930,613.920	96.6667	899,593.46	5.86
31416RM67	FNMA PASS THRU MTG #AA7580	Mortgage	4.00	06/01/2039	USD	AAA	135,278.450	96.6667	130,769.17	5.86
31416SMH1	FNMA PASS THRU DWARF #AA8459	Mortgage	4.00	06/01/2024	USD	AAA	1,081,228.060	100.7609	1,089,454.97	3.79
31416SWB3	FNMA PASS THRU MTG #AA8741	Mortgage	4.50	07/01/2039	USD	AAA	7,948,595.840	99.9479	7,944,456.00	4.79
31417JDJ6	FNMA PASS THRU MTG #AC0104	Mortgage	4.00	09/01/2039	USD	AAA	34,742.640	96.6667	33,584.55	5.86
31417KSA6	FNMA PASS THRU MTG #AC1412	Mortgage	4.00	08/01/2039	USD	AAA	107,993.740	96.6667	104,393.95	5.86
31417KUM7	FNMA PASS THRU MTG #AC1487	Mortgage	4.00	08/01/2039	USD	AAA	8,089,149.680	96.6667	7,819,511.37	5.86
31417LLD5	FNMA PASS THRU MTG #AC2123	Mortgage	4.00	08/01/2039	USD	AAA	166,916.440	96.6667	161,352.56	5.86
31417LMT9	FNMA PASS THRU MTG #AC2169	Mortgage	4.00	07/01/2039	USD	AAA	827,646.090	96.6667	800,057.89	5.86
31417LN92	FNMA PASS THRU MTG #AC2215	Mortgage	4.00	08/01/2039	USD	AAA	994,338.020	96.6667	961,193.43	5.86
31417LYR0	FNMA PASS THRU MTG #AC2519	Mortgage	4.00	08/01/2039	USD	AAA	115,752.050	96.6667	111,893.65	5.86
31417M5E9	FNMA PASS THRU MTG #AC3544	Mortgage	4.00	09/01/2039	USD	AAA	754,719.050	96.6667	729,561.75	5.86
31417M5Q2	FNMA PASS THRU MTG #AC3554	Mortgage	4.00	09/01/2039	USD	AAA	165,078.010	96.6667	159,575.41	5.86
31417M7B3	FNMA PASS THRU MTG #AC3589	Mortgage	4.00	11/01/2039	USD	AAA	675,710.190	96.6667	653,186.52	5.86
31417MEN9	FNMA PASS THRU MTG #AC2840	Mortgage	4.00	08/01/2039	USD	AAA	161,800.250	96.6667	156,406.91	5.86
31417MH71	FNMA PASS THRU MTG #AC2953	Mortgage	4.50	09/01/2039	USD	AAA	4,973,576.750	99.9479	4,970,986.35	4.79
31417MJ38	FNMA PASS THRU MTG #AC2981	Mortgage	4.00	09/01/2039	USD	AAA	2,874,935.450	96.6667	2,779,104.27	5.86
31417MVA8	FNMA PASS THRU MTG #AC3308	Mortgage	4.00	10/01/2039	USD	AAA	30,577.740	96.6667	29,558.48	5.86
31417MYY6	FNMA PASS THRU MTG #AC3330	Mortgage	4.00	10/01/2039	USD	AAA	100,778.970	96.6667	97,419.67	5.86
31417N2X8	FNMA PASS THRU MTG #AC4389	Mortgage	4.00	07/01/2039	USD	AAA	988,829.300	96.6667	955,868.33	5.86
31417N7J4	FNMA PASS THRU MTG #AC4496	Mortgage	4.00	08/01/2039	USD	AAA	730,513.690	96.6667	706,163.23	5.86
31417NBW0	FNMA PASS THRU MTG #AC3652	Mortgage	4.00	10/01/2039	USD	AAA	791,140.930	96.6667	764,769.57	5.86
31417NCX7	FNMA PASS THRU MTG #AC3685	Mortgage	4.00	09/01/2039	USD	AAA	803,161.470	96.6667	776,389.42	5.86
31417ND40	FNMA PASS THRU MTG #AC3722	Mortgage	4.50	09/01/2039	USD	AAA	425,400.730	99.9479	425,179.17	4.79
31417NN64	FNMA PASS THRU MTG #AC4012	Mortgage	4.00	10/01/2039	USD	AAA	939,780.160	96.6667	908,454.16	5.86

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31417QKM5	FNMA PASS THRU DWARF #AC4799	Mortgage	4.50	10/01/2024	USD	AAA	7,705,245.710	103.0114	7,937,278.73	2.95
31417QQ23	FNMA PASS THRU DWARF #AC4972	Mortgage	4.50	01/01/2025	USD	AAA	1,482,983.000	103.0114	1,527,641.02	2.95
31417QT38	FNMA PASS THRU MTG #AC5069	Mortgage	4.50	10/01/2039	USD	AAA	2,990,347.620	99.9479	2,988,790.17	4.79
31417QTK0	FNMA PASS THRU MTG #AC5053	Mortgage	4.00	10/01/2039	USD	AAA	101,113.860	96.6667	97,743.40	5.86
31417QV35	FNMA PASS THRU MTG #AC5133	Mortgage	4.50	11/01/2039	USD	AAA	497,620.460	99.9479	497,361.28	4.79
31417QWM2	FNMA PASS THRU MTG #AC5151	Mortgage	4.00	10/01/2039	USD	AAA	782,197.740	96.6667	756,124.49	5.86
31417SAA8	FNMA PASS THRU MTG #AC5400	Mortgage	4.50	10/01/2039	USD	AAA	993,845.450	99.9479	993,327.83	4.79
31417SCT5	FNMA PASS THRU DWARF #AC5481	Mortgage	4.50	11/01/2024	USD	AAA	517,017.270	103.0114	532,586.54	2.95
31417SDA5	FNMA PASS THRU MTG #AC5496	Mortgage	4.00	08/01/2039	USD	AAA	807,640.120	96.6667	780,718.78	5.86
31417SYV6	FNMA PASS THRU MTG #AC6123	Mortgage	4.00	11/01/2039	USD	AAA	99,811.900	96.6667	96,484.84	5.86
31417T6N3	FNMA PASS THRU MTG #AC7176	Mortgage	4.00	11/01/2039	USD	AAA	186,896.090	96.6667	180,666.22	5.86
31417TRX8	FNMA PASS THRU MTG #AC6801	Mortgage	4.50	12/01/2039	USD	AAA	1,000,000.000	99.9479	999,479.17	4.79
31417UCT0	FNMA PASS THRU DWARF #AC7281	Mortgage	4.50	11/01/2024	USD	AAA	8,999,994.060	103.0114	9,271,016.64	2.95
31417VN66	FNMA PASS THRU MTG #AC8512	Mortgage	4.50	12/01/2039	USD	AAA	1,000,000.000	99.9479	999,479.17	4.79
31417VP23	FNMA PASS THRU DWARF #AC8540	Mortgage	4.50	12/01/2024	USD	AAA	2,293,761.000	103.0114	2,362,834.50	2.95
31417YCS4	FNMA PASS THRU MTG #MA0080	Mortgage	6.00	04/01/2039	USD	AAA	328,346.860	106.0156	348,098.98	1.93
31417YEV5	FNMA PASS THRU MTG #MA0147	Mortgage	4.00	08/01/2039	USD	AAA	180,326.370	96.6667	174,315.49	5.86
32055GAA9	FHASI 2007-AR2 1A1 WM37 WC6.0978 ARM	Mortgage	5.83	08/25/2037	USD	CAA	15,747,281.530	68.3527	10,763,685.81	0.00
36200QJC9	GNMA PASS THRU SGL FAML #569159X	Mortgage	6.50	03/15/2032	USD	AAA	7,330.290	107.7314	7,897.02	1.49
36200RA77	GNMA PASS THRU SGL FAML #569830X	Mortgage	6.50	06/15/2032	USD	AAA	1,180.670	107.7314	1,271.95	1.49
36200RAA0	GNMA PASS THRU SGL FAML #569801X	Mortgage	6.00	05/15/2032	USD	AAA	310,895.940	106.8432	332,171.31	1.92
36200XKD0	GNMA PASS THRU SGL FAML #575492X	Mortgage	6.50	12/15/2031	USD	AAA	297.290	108.0126	321.11	1.49
36201DA85	GNMA PASS THRU SGL FAML #579731X	Mortgage	6.50	08/15/2032	USD	AAA	4,732.270	107.7314	5,098.14	1.49
36201FSZ1	GNMA PASS THRU SGL FAML #582036X	Mortgage	6.00	02/15/2032	USD	AAA	9,098.570	106.8432	9,721.21	1.92
36202DYY1	GNMA II MULTPL SGL FAML #003427X	Mortgage	4.50	08/20/2033	USD	AAA	937,562.160	100.7391	944,491.55	4.63
36202J4F2	GN II ARM 008022M 10/10 11.50	Mortgage	3.63	07/20/2022	USD	AAA	16,853.760	102.3266	17,245.87	1.25
36202J5U8	GN II ARM 008059M 01/11 11.50	Mortgage	4.13	10/20/2022	USD	AAA	10,324.250	102.1675	10,548.03	1.25
36202K2W4	GN II ARM 008889M 01/11 12.50	Mortgage	4.13	12/20/2021	USD	AAA	8,052.200	102.9476	8,289.55	1.25
36202KDA0	GN II ARM 008197M 04/10 12.00	Mortgage	4.38	02/20/2017	USD	AAA	9,020.820	102.7724	9,270.92	1.25
36202KEE1	GN II ARM 008233M 07/10 11.50	Mortgage	4.38	06/20/2017	USD	AAA	18,354.410	102.6838	18,847.01	1.50
36202KG58	GN II ARM 008320M 04/10 13.50	Mortgage	4.50	02/20/2018	USD	AAA	5,853.450	103.2989	6,046.55	1.25
36202KHB4	GN II ARM 008326M 01/11 10.50	Mortgage	4.13	11/20/2023	USD	AAA	1,907.420	102.1292	1,948.03	1.25
36202KNW1	GN II ARM 008505M 10/10 12.00	Mortgage	3.63	09/20/2024	USD	AAA	13,815.800	102.6294	14,179.07	1.25
36206JAA2	GNMA PASS THRU SGL FAML #412301X	Mortgage	7.50	08/15/2027	USD	AAA	2,750.970	112.5328	3,095.74	1.21
36206PE22	GNMA PASS THRU SGL FAML #416953X	Mortgage	7.50	05/15/2027	USD	AAA	2,886.110	112.5328	3,247.82	1.21
36207AFH0	GNMA PASS THRU SGL FAML #425968X	Mortgage	6.50	03/15/2026	USD	AAA	3,376.220	107.4970	3,629.33	1.49
36207ENF7	GNMA PASS THRU SGL FAML #429790X	Mortgage	6.50	12/15/2033	USD	AAA	134,630.020	106.7626	143,734.51	1.39
36208PX52	GNMA PASS THRU SGL FAML #457100X	Mortgage	6.50	11/15/2028	USD	AAA	28,060.800	108.0439	30,317.97	1.49
36209VPM0	GNMA PASS THRU SGL FAML #482928X	Mortgage	6.50	01/15/2029	USD	AAA	2,752.890	108.0439	2,974.33	1.49
36209YRB6	GNMA PASS THRU SGL FAML #485682X	Mortgage	6.50	08/15/2031	USD	AAA	905.120	108.0126	977.64	1.49
3620A1RY6	GNMA PASS THRU SGL FAML #716103X	Mortgage	4.50	07/15/2039	USD	AAA	74,723.790	100.2752	74,929.43	4.82
3620A2FF8	GNMA PASS THRU SGL FAML #716666X	Mortgage	4.50	08/15/2039	USD	AAA	1,006,298.690	100.2752	1,009,068.04	4.82
3620A45F5	GNMA PASS THRU SGL FAML #719146X	Mortgage	4.00	11/15/2039	USD	AAA	816,773.000	96.8196	790,795.99	6.00
3620A64P9	GNMA PASS THRU SGL FAML #720930X	Mortgage	4.00	11/15/2039	USD	AAA	557,050.060	96.8196	539,333.39	6.00
3620A64Q7	GNMA PASS THRU SGL FAML #720931X	Mortgage	4.00	11/15/2039	USD	AAA	1,572,778.770	96.8196	1,522,757.42	6.00
3620A6DV6	GNMA PASS THRU SGL FAML #720216X	Mortgage	4.00	07/15/2039	USD	AAA	1,990,031.230	96.8196	1,926,739.40	6.00
3620A8KQ5	GNMA PASS THRU SGL FAML #722203X	Mortgage	4.50	08/15/2039	USD	AAA	6,471,115.700	100.2752	6,488,924.33	4.82
36212ADQ5	GNMA PASS THRU SGL FAML #527611X	Mortgage	6.50	07/15/2031	USD	AAA	2,263.860	108.0126	2,445.25	1.49
36213LR77	GNMA PASS THRU SGL FAML #557710X	Mortgage	6.50	08/15/2031	USD	AAA	1,155.030	108.0126	1,247.58	1.49
36225ABC3	GNMA PASS THRU SGL FAML #780035X	Mortgage	6.50	07/15/2024	USD	AAA	1,209.360	106.5339	1,288.38	1.49
36225AR69	GNMA PASS THRU SGL FAML #780509X	Mortgage	6.50	02/15/2027	USD	AAA	2,047.490	108.2089	2,215.57	1.49

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36225BND6	GNMA PASS THRU SGL FAML #781288X	Mortgage	6.50	05/15/2031	USD	AAA	4,621.060	108.1289	4,996.70	1.49
3622EBAC2	GSAA 2007-4 A3A 1MLIB+30	Mortgage	0.53	03/25/2037	USD	CAA	700,000.000	46.5557	325,890.18	0.00
362332AE8	GSMS 2006-GG8 A4 SEQ	Mortgage	5.56	11/10/2039	USD	AAA	1,600,000.000	87.7886	1,404,616.80	5.68
36245RAF6	GSAA 2007-6 A4 1MLIB+30	Mortgage	0.53	05/25/2047	USD	AAA	1,896,000.000	54.1345	1,026,389.17	0.00
362631AC7	GSR 2006-OA1 2A2 ARM 1MLIB+26	Mortgage	0.49	08/25/2046	USD	CAA+	319,065.900	26.7632	85,392.09	0.00
36290TK57	GNMA PASS THRU SGL FAML #616916X	Mortgage	6.00	12/15/2035	USD	AAA	771,324.280	106.1714	818,925.56	1.92
36291LBL8	GNMA PASS THRU SGL FAML #631043X	Mortgage	6.00	01/15/2035	USD	AAA	436,428.030	106.1714	463,361.62	1.92
36291LBS3	GNMA PASS THRU SGL FAML #631049X	Mortgage	6.00	04/15/2035	USD	AAA	665,189.530	106.1714	706,240.84	1.92
36291XQM4	GNMA PASS THRU SGL FAML #641360X	Mortgage	6.00	05/15/2035	USD	AAA	719,499.530	106.1714	763,902.52	1.92
36292GMT9	GNMA PASS THRU SGL FAML #648470X	Mortgage	6.00	04/15/2036	USD	AAA	713,650.750	105.9526	756,131.67	1.92
36294Q4K4	GNMA PASS THRU SGL FAML #657026X	Mortgage	6.50	08/15/2036	USD	AAA	23,625.760	106.5126	25,164.41	1.49
36294QH07	GNMA PASS THRU SGL FAML #656439X	Mortgage	6.50	05/15/2037	USD	AAA	39,949.290	106.4657	42,532.30	1.49
36295AEX9	GNMA PASS THRU SGL FAML #664450X	Mortgage	6.50	11/15/2037	USD	AAA	1,069,606.230	106.4657	1,138,764.04	1.49
36295B2N2	GNMA PASS THRU SGL FAML #665981X	Mortgage	6.50	02/15/2038	USD	AAA	142,600.710	106.4189	151,754.04	1.49
36295DPB9	GNMA PASS THRU SGL FAML #667418X	Mortgage	4.00	09/15/2039	USD	AAA	49,401.190	96.8196	47,830.01	6.00
36295GRN4	GNMA PASS THRU SGL FAML #670193X	Mortgage	4.50	06/15/2039	USD	AAA	921,340.570	100.2752	923,876.12	4.82
36295QGB0	GNMA PASS THRU SGL FAML #677094X	Mortgage	6.50	07/15/2038	USD	AAA	145,053.560	106.4189	154,364.33	1.49
36295QKP4	GNMA PASS THRU SGL FAML #677202X	Mortgage	6.50	08/15/2038	USD	AAA	56,103.820	106.4189	59,705.04	1.49
36295SH33	GNMA PASS THRU SGL FAML #678950X	Mortgage	6.50	10/15/2037	USD	AAA	1,878,325.590	106.4657	1,999,772.97	1.49
36295XFV2	GNMA PASS THRU SGL FAML #683380X	Mortgage	6.50	01/15/2038	USD	AAA	430,147.070	106.4189	457,757.57	1.49
36296A3D4	GNMA PASS THRU SGL FAML #685796X	Mortgage	6.50	05/15/2038	USD	AAA	108,054.320	106.4189	114,990.17	1.49
36296B6N7	GNMA PASS THRU SGL FAML #686777X	Mortgage	6.50	06/15/2038	USD	AAA	355,814.820	106.4189	378,654.04	1.49
36296FFN8	GNMA PASS THRU SGL FAML #689673X	Mortgage	6.50	07/15/2038	USD	AAA	250,356.960	106.4189	266,427.00	1.49
36296PU58	GNMA PASS THRU SGL FAML #697304X	Mortgage	4.50	05/15/2039	USD	AAA	606,004.020	100.2752	607,671.76	4.82
36296S5B7	GNMA PASS THRU SGL FAML #700242X	Mortgage	4.50	02/15/2039	USD	AAA	389,830.460	100.2752	390,903.28	4.82
36296YQA3	GNMA PASS THRU SGL FAML #705249X	Mortgage	4.50	08/15/2039	USD	AAA	3,205,555.880	100.2752	3,214,377.63	4.82
36297CQD4	GNMA PASS THRU SGL FAML #707952X	Mortgage	4.50	09/15/2039	USD	AAA	236,242.750	100.2752	236,892.89	4.82
39538AAF3	GPMF 2006-AR5 A2B ARM 1MLIB+21	Mortgage	0.44	10/25/2046	USD	C	359,174.740	0.1061	381.08	0.00
39538AAJ5	GPMF 2006-AR5 A3A2 ARM 1MLIB+20	Mortgage	0.43	10/25/2046	USD	CAA	450,000.000	7.8458	35,305.88	0.00
39538BAG9	GPMF 2006-AR6 A4 ARM 1MLIB+34	Mortgage	0.57	10/25/2046	USD	CAA	450,229.430	3.7192	16,745.07	0.00
39538CAF9	GPMF 2006-AR7 1A32 ARM 1MLIB+20	Mortgage	0.43	12/25/2046	USD	CAA	450,000.000	12.1284	54,577.89	0.00
39538RBB4	GPMF 2005-AR2 A1 AS 1MLIB+23	Mortgage	0.46	06/25/2045	USD	BAA	554,024.080	58.6263	324,803.99	0.00
39538WHG6	GPMF 2006-AR3 4A2 ARM 1MLIB+27	Mortgage	0.50	04/25/2036	USD	CAA	272,007.290	29.6986	80,782.28	0.00
39539FAG9	GPMF 2006-AR4 A4A ARM 1MLIB+32	Mortgage	0.55	09/25/2046	USD	B-	450,000.000	2.7879	12,545.60	0.00
41161PL76	HVMLT 2006-4 3A1A 1MLIB+22	Mortgage	0.45	05/19/2047	USD	B-	2,510,306.580	48.1960	1,209,866.36	0.00
41161PTN3	HVMLT 2005-10 2A1A 1MLIB+31	Mortgage	0.54	11/19/2035	USD	BAA-	1,733,522.430	52.6693	913,034.13	0.00
41161VAC4	HVMLT 2006-7 2A1A ARM 1MLIB+20	Mortgage	0.43	09/19/2046	USD	CAA+	249,354.500	51.1769	127,612.00	0.00
41161VAD2	HVMLT 2006-7 2A1B ARM 1MLIB+25	Mortgage	0.48	09/19/2046	USD	CAA	249,354.500	22.3299	55,680.69	0.00
41162DAG4	HVMLT 2006-12 2A2B ARM 1MLIB+25	Mortgage	0.48	01/19/2038	USD	CAA	307,895.160	26.4075	81,307.35	0.00
45660LCL1	INDX 2005-AR2 2A1A 1MLIB+32	Mortgage	0.55	02/25/2035	USD	AA+	935,519.590	62.1811	581,715.90	0.00
45660LGD5	INDX 2005-AR6 2A1 AS 1MLIB+24	Mortgage	0.47	04/25/2035	USD	AA-	1,539,192.120	57.0220	877,677.52	0.00
45660LLP2	INDX 2005-AR7 4A1 ARM WM35 WC5.6595	Mortgage	5.27	06/25/2035	USD	BA	3,861,233.400	65.0624	2,512,211.12	2.50
45667WAB4	INDX 2006-FLX1 A2 ARM 1MLIB+29	Mortgage	0.52	11/25/2036	USD	CAA+	643,910.740	21.8061	140,411.94	0.00
45668GAD4	INDX 2006-AR14 1A3A ARM 1MLIB+20	Mortgage	0.43	11/25/2046	USD	CAA	452,609.910	17.8518	80,799.15	0.00
45668RAD0	INDX 2007-FLX2 A2 ARM 1MLIB+19	Mortgage	0.42	04/25/2037	USD	BA	379,443.820	20.3358	77,162.90	0.00
45668WAC1	INDX 2007-FLX1 A3 ARM 1MLIB+25	Mortgage	0.48	02/25/2037	USD	BAA	450,000.000	13.3280	59,976.05	0.00
45670AAB7	INDX 2007-FLX3 A2 ARM 1MLIB+27	Mortgage	0.50	06/25/2037	USD	BA-	392,027.480	21.4422	84,059.43	0.00
46630JAK5	JPMCC 2007-LDPX A2S WM15 WC5.7613	Mortgage	5.31	01/15/2049	USD	AAA	7,000,000.000	96.7731	6,774,117.70	2.65
525161AD7	LXS 2006-GP4 2A2 1MLIB+23	Mortgage	0.46	08/25/2046	USD	CAA	298,759.730	19.5570	58,428.44	0.00
525161AL9	LXS 2006-GP4 3A3B ARM 1MLIB+25	Mortgage	0.48	08/25/2046	USD	C	389,919.880	0.1400	545.73	0.00
525221KK2	LXS 2006-4N A1B1 ARM 1MLIB+17	Mortgage	0.40	04/25/2046	USD	CAA+	262,396.690	84.0494	220,542.71	0.00

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525227AN4	LXS 2006-GP2 3A2 ARM 1MLIB+23	Mortgage	0.46	06/25/2046	USD	CAA	263,939.340	20.5503	54,240.27	0.00
52522CAC7	LXS 2006-14N 1A2 1MLIB+24	Mortgage	0.47	09/25/2046	USD	CAA	298,853.330	21.3425	63,782.68	0.00
52522DAH4	LXS 2006-16N A322 ARM 1MLIB+32	Mortgage	0.55	11/25/2046	USD	CAA	450,000.000	19.0048	85,521.51	0.00
52522DAN1	LXS 2006-16N A4B 1MLIB+24	Mortgage	0.47	11/25/2046	USD	CAA	294,700.840	27.6652	81,529.61	0.00
55312YAE2	MLCFC 2007-5 A4 WM16 WC5.9533	Mortgage	5.38	08/12/2048	USD	AA	7,815,000.000	78.6789	6,148,754.47	5.65
5764342H6	MALT 2006-2 2A1 1MLIB+40	Mortgage	0.63	03/25/2036	USD	CAA	2,061,921.970	48.3148	996,213.89	0.00
57645NAS9	MARM 2007-3 22A4 1MLIB+30	Mortgage	0.53	05/25/2047	USD	CAA	450,000.000	14.3364	64,513.62	0.00
57645NAT7	MARM 2007-3 22A5 1MLIB+34	Mortgage	0.57	05/25/2047	USD	CAA	450,000.000	12.9560	58,302.09	0.00
59024KAX1	MANA 2007-AF1 AV1 ARM WM37 WC6.4407	Mortgage	5.50	06/25/2037	USD	CAA	5,012,029.760	49.5732	2,484,621.03	1.25
61746WUZ1	MSDWC 2002-WL1 2A2 WM15 WC6.8	Mortgage	5.50	04/25/2017	USD	AAA	13,418.630	101.0835	13,564.02	1.64
61750WAX1	MSC 2006-IQ12 A4 TALF SEQ WM06 WC0	Mortgage	5.33	12/15/2043	USD	AAA	4,250,000.000	92.9929	3,952,198.25	5.81
61751GAD9	MSM 2007-5AX 2A3 1MLIB+23	Mortgage	0.46	02/25/2037	USD	CAA+	187,550.910	38.7859	72,743.29	0.00
61754HAD4	MSM 2007-7AX 2A3 1MLIB+36	Mortgage	0.59	04/25/2037	USD	CAA	1,594,801.470	38.6187	615,891.12	0.00
74160MDR0	PRIME 2004-CL1 2A1 SEQ WM14WC6.8	Mortgage	5.00	02/25/2019	USD	AAA	235,248.090	99.7734	234,714.90	2.00
74919XAE2	RAAC 2007-SP2 A2 1MLIB+40	Mortgage	0.63	06/25/2047	USD	CAA	700,000.000	36.1854	253,297.52	0.00
74922TAB2	RALI 2007-QH4 A2 1MLIB+23	Mortgage	0.46	05/25/2037	USD	CAA	385,436.520	24.2695	93,543.32	0.00
75114HAK3	RALI 2006-QO5 3A4 1MLIB+27	Mortgage	0.50	05/25/2046	USD	CAA	450,000.000	12.4998	56,249.15	0.00
75114NAA2	RALI 2006-QO6 A1 ARM 1MLIB+18	Mortgage	0.41	06/25/2046	USD	CAA+	6,741,567.540	38.9717	2,627,302.13	0.00
75114PAC3	RALI 2006-QO9 1A3A 1MLIB+20	Mortgage	0.43	12/25/2046	USD	CAA	450,000.000	17.4342	78,454.08	0.00
751153AA5	RALI 2006-QO10 A1 ARM 1MLIB+16	Mortgage	0.39	01/25/2037	USD	CAA+	8,263,457.180	51.9263	4,290,907.57	0.00
75116AAB6	RALI 2007-QO2 A2 1MLIB+18	Mortgage	0.41	02/25/2047	USD	CA	352,483.560	18.0796	63,727.65	0.00
7609856D8	RAMP 2004-SL2 A4 SEQ WM24 WC9.08	Mortgage	8.50	10/25/2031	USD	AAA	425,675.000	95.0783	404,724.68	3.00
761118FJ2	RALI 2005-QA9 NB21 ARM WM35 WC5.7641	Mortgage	4.13	08/25/2035	USD	CAA+	328,700.070	55.7113	183,123.02	0.00
761118KU1	RALI 2005-QO3 A1 ARM 1MLIB+40	Mortgage	0.63	10/25/2045	USD	A-	197,771.550	51.5133	101,878.57	0.00
761136AH3	RAST 2007-A1 A8 WM36 WC6.6581	Mortgage	6.00	03/25/2037	USD	CAA	2,849,899.100	70.9318	2,021,483.87	1.75
863579QX9	SARM 2005-9 2A2A ARM 12MTA+140	Mortgage	1.63	05/25/2035	USD	B-	1,820,650.100	43.7000	795,624.46	0.00
863579XC7	SARM 2005-18 3A1 WM35 WC5.6812 ARM	Mortgage	5.37	09/25/2035	USD	BA+	4,665,548.790	67.1006	3,130,608.90	1.50
86360JAB7	SAMI 2006-AR5 1A2 1MLIB+26	Mortgage	0.49	05/25/2046	USD	B+	128,452.250	28.1827	36,201.27	0.00
86360JAF8	SAMI 2006-AR5 2A2 1MLIB+26	Mortgage	0.49	05/25/2046	USD	B+	226,377.530	23.0643	52,212.42	0.00
86361HAP9	SAMI 2006-AR7 A11 1MLIB+30	Mortgage	0.53	08/25/2036	USD	B	450,000.000	16.4699	74,114.37	0.00
86363NAD1	SAMI 2007-AR3 1A4A 1MLIB+25	Mortgage	0.48	09/25/2047	USD	CAA	683,335.420	18.5505	126,761.94	0.00
86364HAB7	SAMI 2007-AR5 A2 1MLIB+55	Mortgage	0.78	09/25/2047	USD	AAA	6,084,260.210	28.7033	1,746,382.24	0.00
88522YAB5	TMST 2007-4 2A1 WM37 WC6.4768 ARM	Mortgage	6.20	09/25/2037	USD	A+	499,949.030	80.0022	399,970.37	4.00
88522YAC3	TMST 2007-4 3A1 WM37 WC6.4744 ARM	Mortgage	6.20	09/25/2037	USD	AAA	506,869.870	80.0492	405,745.02	3.00
92922F5W4	WAMU 2005-AR15 A1B2 1MLIB+41	Mortgage	0.64	11/25/2045	USD	AAA	450,000.000	31.2244	140,509.67	0.00
92922F7S1	WAMU 2005-AR17 A1B2 1MLIB+41	Mortgage	0.64	12/25/2045	USD	AA+	450,000.000	36.0188	162,084.74	0.00
92922FB64	WAMU 2004-AR13 A1B2 1MLIB+49	Mortgage	0.74	11/25/2034	USD	AAA	244,510.150	41.1800	100,689.33	0.00
92922FVV6	WAMU 2004-AR10 A1C AFC 1MLIB+50	Mortgage	0.75	07/25/2044	USD	AA+	457,570.410	29.8914	136,774.20	0.00
92925CBA9	WAMU 2005-AR19 A1A1 1MLIB+27	Mortgage	0.50	12/25/2045	USD	AAA	2,030,019.950	70.0563	1,422,156.66	0.00
92925CBL5	WAMU 2005-AR19 B1 1MLIB+70	Mortgage	0.93	12/25/2045	USD	BA-	391,793.010	12.5962	49,351.07	0.00
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Mortgage	1.54	02/25/2046	USD	AA	1,198,676.340	56.9017	682,066.74	0.00
92925GAE3	WAMU 2006-AR16 2A3 WM36 WC6.3879 ARM	Mortgage	5.60	12/25/2036	USD	CAA	6,392,335.500	70.2746	4,492,187.56	1.00
92927BAA0	WAMU 2007-OA6 1A 1YCMT+81	Mortgage	1.35	07/25/2047	USD	B-	385,177.040	50.9456	196,230.60	0.00
93363CAF6	WAMU 2006-AR7 C1B2 1MLIB+22	Mortgage	0.45	07/25/2046	USD	CAA	293,144.730	27.6067	80,927.67	0.00
93363RAB2	WAMU 2006-AR13 2A 11COF+150	Mortgage	2.76	10/25/2046	USD	AAA	5,691,190.870	59.7576	3,400,917.94	0.00
93364BAB6	WAMU 2007-OA5 1A1B 1YCMT+75	Mortgage	1.29	06/25/2047	USD	BA	378,670.500	22.3223	84,528.12	0.00
93934EAA3	WAMU 2003-R1 A1 1MLIB+27	Mortgage	0.77	12/25/2027	USD	AAA	1,727,264.910	75.2433	1,299,650.43	0.00
939355BS1	WMALT 2007-OA3 4AB 1YCMT+77	Mortgage	1.31	04/25/2047	USD	CA	364,964.720	24.8660	90,752.20	0.00
93935FAB7	WMALT 2006-AR6 1A1B 1MLIB+25	Mortgage	0.48	07/25/2046	USD	CAA	127,860.210	25.7374	32,907.86	0.00
93936MAB1	WMALT 2007-OA4 A1B 1YCMT+76	Mortgage	1.30	04/25/2047	USD	CAA	383,882.370	21.4124	82,198.31	0.00
93936RAB0	WMALT 2007-OA5 A1B 1YCMT+84	Mortgage	1.38	05/25/2047	USD	CAA	363,348.480	24.2532	88,123.71	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
949834AA3	WFMBS 2007-14 1A1 WM37 WC6.5048	Mortgage	6.00	10/25/2037	USD	AA-	8,462,401.800	88.0163	7,448,289.57	5.00
SWPC10AB1	CMBX.NA.AAA.4 NEGB BP GST	Mortgage	-0.35	02/17/2051	USD	AAA	8,000,000.000	17.0357	1,362,857.14	-0.86
SWPC30U01	CMBX.NA.AAA.3 NEGB BP JPM	Mortgage	-0.08	12/13/2049	USD	AAA	1,500,000.000	15.4643	231,964.29	-0.78
SWPC32679	ABX.HE.A.06-1 NEGB BP JPM	Mortgage	-0.54	07/25/2045	USD	A	4,456,211.550	89.0538	3,968,423.49	0.00
SWPC45T50	CMBX.NA.AAA.4 NEGB BP CBK	Mortgage	-0.35	02/17/2051	USD	AAA	5,500,000.000	17.0357	936,964.29	-0.86
SWPC48TG1	CMBX.NA.AAA.5 NEGB BP GST	Mortgage	-0.35	02/15/2051	USD	AAA	10,500,000.000	15.8214	1,661,250.00	-0.80
SWPC54913	ABX.HE.BBB.06-2 SP RYL	Mortgage	1.33	05/25/2046	USD	BAA	672,941.840	-95.0000	(639,294.75)	0.00
SWPC58641	TELOS 2006-1A D BP GST	Mortgage	-2.50	10/11/2021	USD	BAA	500,000.000	39.9584	199,792.01	0.00
SWPC78490	ABX.HE.BBB.06-2 SP DUB	Mortgage	1.33	05/25/2046	USD	BAA	897,255.780	-95.0000	(852,392.99)	0.00
SWPC98N61	CMBX.NA.AAA.4 NEGB BP DUB	Mortgage	-0.35	02/17/2051	USD	AAA	1,800,000.000	17.0357	306,642.86	-0.86
SWPC98N81	CMBX.NA.AAA.4 NEGB BP FBF	Mortgage	-0.35	02/17/2051	USD	AAA	1,400,000.000	17.0357	238,500.00	-0.86
SWPC99082	ABX.HE.BBB.06-2 SP GST	Mortgage	2.42	05/25/2046	USD	BAA-	300,000.000	-95.0075	(285,022.50)	0.00
026874BT3	AIG GLBL SR UNSECURED WI	Invest. Grade Credit	8.25	08/15/2018	USD	A-	7,400,000.000	94.0253	6,957,872.20	6.27
02687QBW7	AIG GLBL MTN	Invest. Grade Credit	5.45	05/18/2017	USD	A-	1,100,000.000	81.0469	891,515.90	6.04
SWPC770D7	AIG GLBL SR NT NEGB SNR S* BP JPM	Invest. Grade Credit	-5.00	09/20/2018	USD	A-	6,600,000.000	4.2424	279,996.87	-0.13
SWPC772D1	AMERICAN INTERNATIONAL GRO SNR S* B	Invest. Grade Credit	-5.00	06/20/2017	USD	A-	800,000.000	4.0741	32,593.19	-0.10
SWP032683	TRS 0.0/8.18 FFCA 00-1B MYC	Municipal/Other	8.18	09/18/2027	USD	AA-	3,000,000.000	63.3333	1,900,000.00	6.44
02582JFE5	AMXCA 2008-3 A 1MLIB+95	Net Cash Equivalents	1.18	08/15/2012	USD	AAA	8,000,000.000	100.0239	8,001,914.40	0.00
03072SSW6	QUEST 2004-X2 M1 1MLIB+90 144A	Net Cash Equivalents	1.13	06/25/2034	USD	AA	946,270.490	96.8060	916,046.14	0.00
03215PCH0	AMRES 1997-2 M1A MEZ 1ML+37	Net Cash Equivalents	0.79	06/25/2027	USD	AAA	240,422.050	88.6401	213,110.44	0.00
03215PDD8	AMRES 1997-3-M1A NAS 1MOLIB+37	Net Cash Equivalents	0.79	09/25/2027	USD	AAA	628,539.660	74.2321	466,578.38	0.00
03215PEX3	AMRES 1998-2 M1A 1ML+33	Net Cash Equivalents	0.73	06/25/2028	USD	BAA-	380,074.980	51.9921	197,609.08	0.00
03215PFJ3	AMRES 1998-3 M1A MEZ 1ML+42	Net Cash Equivalents	0.86	09/25/2028	USD	AA	834,653.250	69.4257	579,463.78	0.00
05947UFP8	BASST 2002-X1 A3F 1MOLIB+50 144A	Net Cash Equivalents	0.73	10/11/2033	USD	AAA	580.860	99.8947	580.24	0.56
12479EAM8	CBAC 2004-1 A2A 1MLIB+28 144A	Net Cash Equivalents	0.51	12/25/2036	USD	AAA	685,735.180	67.8412	465,210.78	0.04
12558MBB7	CITHE 2002-2 AV 1ML+27	Net Cash Equivalents	0.50	06/25/2033	USD	AAA	89,969.030	72.1474	64,910.33	0.00
12669F6Z1	CWHL 2004-22 A3 ARM WM34 WC5.34	Net Cash Equivalents	3.51	11/25/2034	USD	BAA+	2,188,543.270	81.1050	1,775,016.92	0.75
13974YAJ9	CARAT 2008-2 A3B 1MLIB+145	Net Cash Equivalents	1.68	10/15/2012	USD	AAA	1,000,000.000	100.7686	1,007,685.80	0.00
152314EQ9	CXHE 2002-A AV 1ML+30	Net Cash Equivalents	0.53	01/25/2032	USD	AAA	30,224.910	73.1826	22,119.38	0.00
161571BB9	CHAIT 2006-A1 A 1MLIB+4	Net Cash Equivalents	0.27	04/15/2013	USD	AAA	1,021,000.000	99.5885	1,016,798.28	0.00
20047MAD6	COMM 2006-CN2A A2FL 1ML+22 144A	Net Cash Equivalents	0.45	02/05/2019	USD	AAA	2,000,000.000	91.7859	1,835,717.80	0.00
20846QKM9	CNFHE 2002-C MV1 1MOLIB+150BP	Net Cash Equivalents	1.73	05/15/2032	USD	AAA	900,325.460	70.9041	638,367.66	0.00
22541NAD1	HEAT 2002-1-A4 1MOLIB+30 FSA	Net Cash Equivalents	0.83	11/25/2032	USD	AAA	2,565.960	43.1171	1,106.37	0.00
268668BU3	EMCM 2003-A-A2 1MOLIB+75 144A	Net Cash Equivalents	0.98	08/25/2040	USD	AAA	217,109.930	61.4933	133,508.00	0.00
3128JM5H6	FH ARM 1B-2747 1YLIB+190 9.244	Net Cash Equivalents	4.23	02/01/2035	USD	AAA	88,940.510	102.5915	91,245.44	1.00
3128JNAM7	FH ARM 1B-2811 1YLIB+190 9.634	Net Cash Equivalents	4.66	03/01/2035	USD	AAA	56,254.380	103.1084	58,002.97	1.00
3128NCDG6	FH ARM 1G-0103 1YLIB+162.5 9.367	Net Cash Equivalents	4.22	02/01/2035	USD	AAA	36,527.840	103.0468	37,640.79	1.00
3128NCRM8	FH ARM 1G0492 1YRLIB+177.7 10.14	Net Cash Equivalents	5.11	05/01/2035	USD	AAA	519,033.300	104.9811	544,887.10	1.00
3128Q2DA8	FH ARM 1L-0097 1YLIB+247.6 10.302	Net Cash Equivalents	4.76	06/01/2035	USD	AAA	114,655.810	102.0424	116,997.58	1.00
3128QPNH1	FH ARM 1B-7241 1YLIB+188 11.159	Net Cash Equivalents	4.76	08/01/2036	USD	AAA	123,954.870	104.2421	129,213.10	1.00
3128S4H91	FH ARM 1Q-0256 1YLIB+179.4 11.368	Net Cash Equivalents	5.17	06/01/2037	USD	AAA	215,867.190	103.5256	223,477.78	1.00
3128X8B92	FED HOME LN MTGE NT (5MMM) FRN	Net Cash Equivalents	0.19	05/04/2011	USD	AAA	2,000.000	100.1284	2,002.57	0.09
3128X8B92	FED HOME LN MTGE NT (5MMM) FRN	Net Cash Equivalents	0.19	05/04/2011	USD	AAA	66,000.000	100.1284	66,084.74	0.09
3129043E3	FHR 1038 G 1MOLIB+90	Net Cash Equivalents	1.15	02/15/2021	USD	AAA	544,317.640	99.9986	544,310.02	0.00
31295LFA5	FH ARM 787361 1YRWT+223 13.308	Net Cash Equivalents	3.25	02/01/2028	USD	AAA	172,040.260	102.6842	176,658.10	0.50
31336CKR3	FH ARM 972104 1YRCMT+240 11.17	Net Cash Equivalents	3.75	05/01/2032	USD	AAA	41,152.300	101.9055	41,936.44	0.50
31339LMA5	FHR 2395 FT 1ML+45	Net Cash Equivalents	0.68	12/15/2031	USD	AAA	321,390.800	99.4956	319,769.58	0.00
3133TPV48	FHR 2248-FB 1MOLIB+50	Net Cash Equivalents	0.73	09/15/2030	USD	AAA	38,224.580	99.2022	37,919.63	0.00
31342CAE5	FH ARM 790005 COFI+125 13.618	Net Cash Equivalents	2.66	02/01/2018	USD	AAA	52,242.520	102.3923	53,492.33	1.00
31349ULL9	FH ARM 78-3028 1YCMT+225 9.617	Net Cash Equivalents	4.61	02/01/2035	USD	AAA	31,237.860	102.7610	32,100.33	1.00
31349UNV6	FH ARM 78-3104 1YCMT+225 9.744	Net Cash Equivalents	4.75	04/01/2035	USD	AAA	291,019.190	102.4166	298,051.97	1.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31358UWD4	FNR G93-17-FA PAC WM22 WC8.50-GN	Net Cash Equivalents	1.25	04/25/2023	USD	AAA	2,766.400	100.5455	2,781.49	0.00
31359GQB5	FNR 1994-15 F 1MLIB+65	Net Cash Equivalents	0.90	02/25/2024	USD	AAA	671,459.680	99.7992	670,111.46	0.00
31359LQU2	FNMA 1995-W1-A7 WAM 13 WAC 10.18	Net Cash Equivalents	8.20	04/25/2025	USD	AAA	17,689.790	99.8799	17,668.54	0.10
31359RY63	FNR 1998-22-FA 1MO LIBOR +40	Net Cash Equivalents	0.63	04/18/2028	USD	AAA	5,937.680	99.3895	5,901.43	0.00
31359V7B3	FNR 1999-37 FB 1MLIB+45	Net Cash Equivalents	0.68	05/25/2023	USD	AAA	956,939.150	99.2644	949,899.52	0.00
31365WXX7	FN ARM 140006 COFI+174.5 13.19 T	Net Cash Equivalents	5.20	11/01/2018	USD	AAA	2,375.430	101.8006	2,418.20	1.00
31376SEW5	FN ARM 363849 1YRCMT+275 11.81	Net Cash Equivalents	2.88	03/01/2027	USD	AAA	96,289.180	103.4592	99,620.05	0.50
31380KLD0	FN 442324 HYB503 1YCT+214.3 11.8	Net Cash Equivalents	2.97	10/01/2028	USD	AAA	12,939.500	102.2802	13,234.55	1.00
31391ALH0	FNMA PASS THRU MTG #661028	Net Cash Equivalents	2.56	03/01/2032	USD	AAA	135,771.350	102.7688	139,530.53	0.00
31391FFF0	FNMA PASS THRU MTG #665366	Net Cash Equivalents	2.52	08/01/2027	USD	AAA	879,342.230	102.4711	901,071.66	0.00
31392BD52	FNR 2002-9 FH 1ML+50	Net Cash Equivalents	0.73	03/25/2032	USD	AAA	768,048.430	99.7610	766,212.95	0.00
31392BE44	FNR 2002-9-FQ 1MOLIB+50	Net Cash Equivalents	0.73	03/25/2017	USD	AAA	321,787.650	99.2617	319,411.76	0.00
31392C6T6	FNR 2002-25 FX 1MLIB+100	Net Cash Equivalents	1.23	04/25/2032	USD	AAA	677,221.630	100.1194	678,030.03	0.00
31392CEQ3	FNW 2002-W2-AV1 1MOLIB+13	Net Cash Equivalents	0.49	06/25/2032	USD	AAA	449,528.700	91.6364	411,931.78	0.00
31392E7G9	FNR 2002-71 FT SEQ 1MOLIB+35	Net Cash Equivalents	0.58	11/25/2032	USD	AAA	60,857.280	99.3593	60,467.34	0.00
31392EW63	FNW 2002-W11 AV1 LIBOR1M+17	Net Cash Equivalents	0.57	11/25/2032	USD	AAA	384,172.050	89.2742	342,966.52	0.00
31392F2K2	FNR 2002-87 FB 1MLIB+51	Net Cash Equivalents	0.74	10/25/2031	USD	AAA	373,935.550	99.8151	373,244.11	0.00
31392JJ26	FNR 2003-17 FN 1M LIBOR+ 30BP	Net Cash Equivalents	0.53	03/25/2018	USD	AAA	828,868.160	98.7673	818,651.03	0.00
31393B6U4	FNW 2003-W9-A1 1MOLIB+12	Net Cash Equivalents	0.47	06/25/2033	USD	AAA	172,280.250	95.3317	164,237.73	0.00
31393T7H3	FNR 2004-11 A 1MLIBOR+12	Net Cash Equivalents	0.35	03/25/2034	USD	AAA	1,180,068.270	90.2317	1,064,795.07	0.00
31393VNJ6	FHR 2628 F 1MLIB+40	Net Cash Equivalents	0.63	06/15/2032	USD	AAA	562,914.350	99.9583	562,679.84	0.00
31393W3K3	FHR 2650 FV PAC 1MLIB+40	Net Cash Equivalents	0.63	12/15/2032	USD	AAA	193,034.640	99.6964	192,448.57	0.00
31393YX42	FNW 2004-W6 3A2 SEQ 1MLIB+50	Net Cash Equivalents	0.73	07/25/2034	USD	AAA	2,132,914.050	97.5175	2,079,965.31	0.00
31394ANT9	FNR 2004-63 FA PT 1MLIB+15	Net Cash Equivalents	0.38	08/25/2034	USD	AAA	47,466.550	91.9929	43,665.86	0.00
31394UEB4	FNR 2005-88 A SEQ 1MLIB+15	Net Cash Equivalents	0.38	10/25/2035	USD	AAA	21,525,664.500	92.4946	19,910,083.74	0.00
31394VL73	FNR 2006-5 3A2 WM32 WC5.9547	Net Cash Equivalents	3.85	05/25/2035	USD	AAA	607,042.410	99.2591	602,544.59	0.00
31395GGV6	FHR 2861 JF 1MLIB+30	Net Cash Equivalents	0.53	04/15/2017	USD	AAA	166,171.100	99.5812	165,475.11	0.00
31395M2F5	FSPC T-63 1A1 12MTA+120	Net Cash Equivalents	1.83	02/25/2045	USD	AAA	639,665.830	92.5080	591,742.26	0.00
31396L4T4	FNR 2006-118 A2 SEQ 1MLIB+6	Net Cash Equivalents	0.29	12/25/2036	USD	AAA	11,449,012.600	95.8104	10,969,344.77	0.00
31396X3Q5	FNR 2007-114 A6 1MLIB+20	Net Cash Equivalents	0.43	10/27/2037	USD	AAA	36,200,000.000	95.0000	34,390,000.00	0.00
31397JB60	FHR 3335 FT 1MLIB+15	Net Cash Equivalents	0.38	08/15/2019	USD	AAA	2,030,912.470	98.6929	2,004,366.62	0.00
31397JTZ7	FHR 3346 FA 1ML+23	Net Cash Equivalents	0.46	02/15/2019	USD	AAA	4,930,052.620	100.0869	4,934,338.81	0.00
31400JMH9	FN ARM 688960 1YCMT+212.5 9.170	Net Cash Equivalents	4.13	04/01/2033	USD	AAA	375,772.730	103.5683	389,181.60	1.00
31401PE75	FN ARM 713958 1MO INDEXT+129	Net Cash Equivalents	1.41	05/01/2033	USD	AAA	502,507.140	102.3705	514,419.29	0.00
31402Q5Q0	FN ARM 735355 1YLIB+171.3 9.587	Net Cash Equivalents	4.34	02/01/2035	USD	AAA	164,151.520	103.0389	169,139.92	0.89
31402RH69	FN ARM 735653 1YRT +120 9.625	Net Cash Equivalents	1.74	10/01/2044	USD	AAA	190,242.370	99.3946	189,090.67	0.25
31402RH77	FN ARM 735654	Net Cash Equivalents	1.74	10/01/2044	USD	AAA	1,746,281.570	98.2987	1,716,571.38	0.00
31402RHT9	FN ARM 735642 1YTSY+120.0 10.7	Net Cash Equivalents	1.74	08/01/2042	USD	AAA	730,279.200	97.3725	711,090.96	0.50
31402RHU6	FN ARM 735643	Net Cash Equivalents	1.74	08/01/2042	USD	AAA	1,001,762.540	99.8022	999,781.02	0.50
31402RS75	FN ARM 735942 1YLIB+171.8 9.663	Net Cash Equivalents	4.52	07/01/2035	USD	AAA	155,106.670	103.7788	160,967.89	0.61
31402RTT6	FN ARM 735962 1YRLIB+150.6 10.72	Net Cash Equivalents	3.10	10/01/2035	USD	AAA	319,792.620	102.0445	326,330.62	0.93
31403CWW9	FN ARM 745060 1YLIB+145.7 9.926	Net Cash Equivalents	3.64	10/01/2035	USD	AAA	71,558.240	103.6038	74,137.06	0.89
31404Q5M7	FN ARM 775852 1YRTSY+120 8.459	Net Cash Equivalents	1.74	03/01/2044	USD	AAA	1,117,454.520	99.8025	1,115,247.02	0.00
31405UR92	FN ARM 799812 1YLIB+141.6 9.928	Net Cash Equivalents	2.73	11/01/2034	USD	AAA	95,304.930	101.4852	96,720.40	0.67
31405VEG8	FN ARM 800335 1YLIB+133.6 9.85	Net Cash Equivalents	2.59	12/01/2034	USD	AAA	31,364.810	102.0974	32,022.65	0.74
31405XYK3	FN ARM 802714 1YLIB+142.5 9.361	Net Cash Equivalents	3.08	09/01/2034	USD	AAA	884,509.060	101.6717	899,295.13	0.78
31406AYX4	FN ARM 804526 1YRCMT+206 8.6	Net Cash Equivalents	2.32	12/01/2034	USD	AAA	765,414.590	101.9557	780,383.83	0.75
31406BJJ0	FN ARM 804965 1YRLIB+141.9 9.77	Net Cash Equivalents	2.67	12/01/2034	USD	AAA	245,248.680	100.8793	247,405.04	0.50
31406G5W5	FN ARM 810061 1YLIB+143.6 9.923	Net Cash Equivalents	4.63	03/01/2035	USD	AAA	111,023.900	103.2365	114,617.14	0.84
31406GCG2	FN ARM 809271 1YLIB+139.5 9.906	Net Cash Equivalents	4.44	01/01/2035	USD	AAA	157,779.550	103.3178	163,014.38	0.80
31406GHE2	FN ARM 809429 1YLIB+162.2 9.5	Net Cash Equivalents	4.46	02/01/2035	USD	AAA	91,474.880	102.8058	94,041.51	0.96

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31406GNJ4	FN ARM 809593 1YLIB+164.1 9.375	Net Cash Equivalents	4.36	02/01/2035	USD	AAA	221,847.740	103.0112	228,527.96	0.82
31406GYW3	FN ARM 809925 1YLIB+135.1 9.928	Net Cash Equivalents	4.68	03/01/2035	USD	AAA	159,448.390	103.0994	164,390.40	0.82
31406H3D7	FN ARM 810896 6MLIB+152.7 10.835	Net Cash Equivalents	2.20	01/01/2035	USD	AAA	636,092.150	101.7588	647,279.76	0.76
31406MER3	FN ARM 813844 6MLIB+154.2 10.859	Net Cash Equivalents	3.25	01/01/2035	USD	AAA	218,766.780	102.7948	224,880.87	0.83
31406NL93	FN ARM 814952 1YLIB+136.8 10.050	Net Cash Equivalents	4.97	04/01/2035	USD	AAA	1,535,654.340	104.7886	1,609,190.76	0.89
31406NYS7	FN ARM 815321 1MLIB+154.7 10.803	Net Cash Equivalents	3.05	01/01/2035	USD	AAA	212,067.760	102.0681	216,453.48	0.86
31406NYU2	FN ARM 815323 6MLIB+154.2 10.804	Net Cash Equivalents	2.98	01/01/2035	USD	AAA	132,537.080	103.9583	137,783.31	0.66
31406QGA9	FN ARM 816593 6MLIB+154.2 10.841	Net Cash Equivalents	4.17	02/01/2035	USD	AAA	116,240.290	102.8632	119,568.51	0.81
31406UMD7	FN ARM 820356 1YLIB+135.5 9.956	Net Cash Equivalents	4.15	02/01/2035	USD	AAA	331,698.520	103.9373	344,758.49	1.00
31407DUG8	FN ARM 827783 6MLIB+155 11.221	Net Cash Equivalents	5.17	05/01/2035	USD	AAA	820,113.540	102.4442	840,158.93	1.00
31407DUJ2	FN ARM 827785 6MLIB+155 11.211	Net Cash Equivalents	5.05	05/01/2035	USD	AAA	122,296.920	103.1721	126,176.28	1.00
31407R2A1	FN ARM 838769 1YRLIB+173.7 10.62	Net Cash Equivalents	3.30	09/01/2035	USD	AAA	940,707.600	102.3588	962,897.34	0.85
31407VHN8	FN ARM 841837 1YCMT+240.5 10.254	Net Cash Equivalents	3.78	07/01/2035	USD	AAA	176,442.910	102.5050	180,862.77	1.00
31407WSB0	FN ARM 843014 6MLIB+153.5 10.276	Net Cash Equivalents	4.06	03/01/2035	USD	AAA	18,450.820	102.4830	18,908.96	0.76
31407X3X7	FN ARM 844214 1YRTSY 200.1 8.934	Net Cash Equivalents	2.55	11/01/2035	USD	AAA	561,278.860	100.5842	564,558.11	0.00
31408DC85	FN ARM 847995 1YLIB+178 10.347	Net Cash Equivalents	5.38	11/01/2035	USD	AAA	586,657.880	105.4362	618,549.48	0.00
31408DC93	FN ARM 847996 1MLIB+175 10.350	Net Cash Equivalents	5.34	11/01/2035	USD	AAA	743,937.640	105.3308	783,595.61	0.00
31409YMS3	FN ARM 882469 1YRCMT+214.8 10.06	Net Cash Equivalents	5.00	12/01/2035	USD	AAA	1,289,232.830	103.2385	1,330,984.83	0.22
31410B4N1	FN ARM 884729 1YRLIB+162.5 11.29	Net Cash Equivalents	3.54	08/01/2036	USD	AAA	2,281,619.420	103.4913	2,361,276.50	0.82
31410F6T7	FN ARM 888382 1YLIB+167 9.870	Net Cash Equivalents	4.89	07/01/2035	USD	AAA	366,428.410	104.5677	383,165.82	0.40
31410FVG7	FN ARM 888115 1YLIB+169.9 9.57	Net Cash Equivalents	4.57	05/01/2035	USD	AAA	476,177.690	103.7294	493,936.31	0.84
32051GQL2	FHASI 2005-AR3 2A1 ARM WM35 WC5.6237	Net Cash Equivalents	5.38	08/25/2035	USD	AAA	3,004,626.510	86.3317	2,593,945.75	0.75
35242YAB5	FRNK 2008-A A2 1MLIB+100	Net Cash Equivalents	1.23	10/20/2011	USD	AAA	1,842,126.160	100.1403	1,844,711.40	0.00
35242YAC3	FRNK 2008-A A3 1MLIB+158	Net Cash Equivalents	1.81	06/20/2012	USD	AAA	1,000,000.000	100.6473	1,006,473.40	0.00
36202K5E1	GN II ARM 008945M 10/10 10.50	Net Cash Equivalents	3.63	08/20/2026	USD	AAA	7,918.820	102.3529	8,105.14	1.00
36202KAL9	GN II ARM 008111M 04/10 14.00	Net Cash Equivalents	4.50	03/20/2016	USD	AAA	13,419.960	102.5231	13,758.56	1.00
36202KGS8	GN II ARM 008310M 04/10 14.00	Net Cash Equivalents	4.50	01/20/2018	USD	AAA	38,678.330	102.9941	39,836.40	1.00
36202KHJ7	GN II ARM 008333M 04/10 14.00	Net Cash Equivalents	4.50	03/20/2018	USD	AAA	7,215.690	103.0127	7,433.07	1.00
36202KTU9	GN II ARM 008663M 10/10 12.00	Net Cash Equivalents	3.63	07/20/2025	USD	AAA	2,110.510	102.6632	2,166.72	1.00
36225CBY1	GN II ARM 080054M 04/10 11.50	Net Cash Equivalents	4.38	03/20/2027	USD	AAA	483.160	103.0469	497.88	1.00
38373T5W1	GNR 2002-13-FD 1MOLIB+20	Net Cash Equivalents	0.43	02/16/2032	USD	AAA	13,982.750	99.8473	13,961.39	0.00
38373VHE3	GNR 2002-60 FA 1MOLIB+25	Net Cash Equivalents	0.48	08/16/2032	USD	AAA	621,614.880	99.3643	617,663.27	0.00
38373VHS2	GNR 2002-60 FB 1MOLIB+25	Net Cash Equivalents	0.48	08/16/2032	USD	AAA	924,731.440	99.4006	919,188.69	0.00
38373WPH5	GNR 2002-24 FX 1MOLIB+55	Net Cash Equivalents	0.78	04/16/2032	USD	AAA	298,574.330	99.5179	297,134.93	0.00
38373XZ82	GNR 2002-51 FC 1MOLIB+20	Net Cash Equivalents	0.43	07/16/2032	USD	AAA	368,706.720	99.1271	365,488.24	0.00
38374M2A6	GNR 2006-17 AF 1MLIB+10	Net Cash Equivalents	0.33	04/20/2036	USD	AAA	9,044,662.820	98.6815	8,925,408.04	0.00
43739HAA8	HMBT 2006-2 A1 ARM 1MLIB+18	Net Cash Equivalents	0.41	12/25/2036	USD	AA	537,355.890	58.4251	313,950.61	0.00
441917AZ4	HFCHC 2004-1 A 1MLIB+35	Net Cash Equivalents	0.58	09/20/2033	USD	AAA	1,642,631.680	89.2332	1,465,772.32	0.00
46625YT94	JPMCC 2007-FL1A A1 1MLIB+37.5 144A	Net Cash Equivalents	0.61	07/15/2019	USD	AAA	11,357,709.220	82.2837	9,345,538.84	0.18
466309AC5	JPALT 2008-R4 2A1 1MLIB+50 144A	Net Cash Equivalents	0.73	06/27/2037	USD	AAA	6,116,590.560	75.3774	4,610,527.54	0.00
585525FC7	MRFC 2001-TBC1-A1 1MLIB+35	Net Cash Equivalents	0.58	11/15/2031	USD	AAA	465,305.400	94.4182	439,332.84	0.00
590201AA7	MLFT 2008-LAQA A1 1MLIB+53.8 144A	Net Cash Equivalents	0.77	07/09/2021	USD	AAA	1,400,000.000	85.0350	1,190,489.58	0.00
59020UA21	MLCC 2005-2 2A 1YRCMT+225	Net Cash Equivalents	4.25	10/25/2035	USD	AAA	2,699,895.360	88.2946	2,383,862.89	1.00
61910AAA6	MECA 2007-FF1 A 1YCMT+49 144A	Net Cash Equivalents	0.90	02/25/2042	USD	AAA	2,700,002.120	93.3800	2,521,261.98	0.00
61911AAA5	MECA 2006-SFG3 A 1YCMT+ 50 144A	Net Cash Equivalents	0.77	10/25/2041	USD	AAA	2,115,648.030	93.4875	1,977,865.94	0.00
61911CAA1	MECA 2007-FF2 A 1YCMT+47 144A	Net Cash Equivalents	0.88	02/25/2042	USD	AAA	421,754.580	93.3800	393,834.43	0.00
61911GAA2	MECA 2007-FF3 A 1YCMT+50 144A	Net Cash Equivalents	0.77	05/25/2042	USD	AAA	12,480,768.610	93.3800	11,654,541.73	0.00
68383NBL6	OPMAC 2005-3 A1B 1MLIB+26	Net Cash Equivalents	0.49	07/25/2035	USD	AAA	747,404.380	78.9608	590,156.62	0.00
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	1,063,151.319	10.0120	10,644,271.01	0.17
74928WAW3	RBSSP 2009-5 7A1 1MLIB+50 144A	Net Cash Equivalents	0.73	11/21/2035	USD	AAA	10,595,586.140	89.9102	9,526,512.69	0.00
75970NAA5	RAMC 2002-3-A 1MOLIB+38 FSA	Net Cash Equivalents	0.99	12/25/2032	USD	AAA	54,318.800	64.0674	34,800.62	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
759950AW8	RAMC 2003-2-A STEP 1MOLIBOR+44	Net Cash Equivalents	0.67	08/25/2033	USD	AAA	306,637.560	67.4159	206,722.38	0.00
78445JAA5	SLMA 2008-9 A 3MLIB+150	Net Cash Equivalents	1.78	04/25/2023	USD	AAA	8,823,217.340	104.0771	9,182,946.97	0.00
79548KC71	SBM7 1998-NC4 M2 MEZ 1MLIB+65	Net Cash Equivalents	1.21	10/25/2028	USD	A	906,830.120	86.0127	779,988.71	0.00
81743PBW5	SEMT 2003-4 2A1 AFC 1MLI+35	Net Cash Equivalents	0.58	07/20/2033	USD	AAA	194,686.270	72.1070	140,382.51	0.00
81743VAB9	SEMT 10 2A1 1MOLIB+38	Net Cash Equivalents	0.61	10/20/2027	USD	AAA	69,284.930	82.3295	57,041.95	0.00
81743WAA9	SEMT 5-A 1MOLIB+35	Net Cash Equivalents	0.58	10/19/2026	USD	AAA	313,201.650	74.7998	234,274.21	0.00
84751PAA7	SURF 2003-BC1-A 1MOLIB+34	Net Cash Equivalents	0.91	01/25/2034	USD	AAA	34,670.610	53.1309	18,420.79	0.00
86358HNX3	SAMI 2002-AR3-A1 1MOLIB+33	Net Cash Equivalents	0.89	09/19/2032	USD	AAA	116,740.700	83.6928	97,703.54	0.00
86358RL21	SASC 2002-HF1-A 1ML+29	Net Cash Equivalents	0.52	01/25/2033	USD	AAA	38,314.330	86.7761	33,247.70	0.00
86358RMY0	ARC 2001-BC6-A 1MLIB+35	Net Cash Equivalents	0.93	10/25/2031	USD	AAA	17,939.160	69.5022	12,468.11	0.00
86358RW45	ARC 2002-BC4-A 1MOLIB+29	Net Cash Equivalents	0.52	07/25/2032	USD	AAA	25,376.240	90.2378	22,898.96	0.00
86359BDL2	SASC 2003-35 3A1 1MLIB+50	Net Cash Equivalents	0.73	12/25/2033	USD	AAA	1,396,532.620	94.5885	1,320,958.84	0.00
885220DC4	TMST 2003-2 A1 1MLIB+34	Net Cash Equivalents	0.91	04/25/2043	USD	AAA	1,200,302.680	85.7375	1,029,109.03	0.00
88522AAC5	TMST 2006-4 A2B 1MLIB+12	Net Cash Equivalents	0.35	07/25/2036	USD	A	1,406,840.680	97.0758	1,365,701.56	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	293,250.960	100.0000	293,250.96	0.00
91103PAC3	UNHOT 1999-1-M2 MEZ WM19 WC13	Net Cash Equivalents	6.91	03/25/2025	USD	AA-	330,047.640	94.5125	311,936.24	1.00
912795T43	U S TREASURY BILLS	Net Cash Equivalents	0.12	02/25/2010	USD	AAA	780,000.000	99.9939	779,952.42	0.15
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	280,000.000	99.9919	279,977.32	0.21
912795U33	U S TREASURY BILLS	Net Cash Equivalents	0.21	04/08/2010	USD	AAA	280,000.000	99.9817	279,948.76	0.26
912795UL3	CASH MGMT BILL	Net Cash Equivalents	0.17	04/01/2010	USD	AAA	594,000.000	99.9879	593,928.13	0.24
92922FAS7	WAMU 2003-AR8 A ARM WM33 WC4.617	Net Cash Equivalents	2.85	08/25/2033	USD	AAA	1,059,579.810	92.8389	983,702.24	0.25
92976BHJ4	WBCMT 2006-WL7A A1 1MLIB+9 144A	Net Cash Equivalents	0.32	09/15/2021	USD	AAA	1,991,839.020	85.3203	1,699,443.82	0.30
939336PB3	WAMU 2003-AR1 A5 ARM WM33 WC5.22	Net Cash Equivalents	3.64	03/25/2033	USD	AAA	1,165,606.150	91.4363	1,065,787.14	0.50
9497EMAB1	WFHET 2005-4 AI2 1MLIB+25 144A	Net Cash Equivalents	0.48	12/25/2035	USD	AAA	491,009.760	95.8778	470,769.21	0.00
94981PAS9	WFHET 2005-2 AI2 1MLIB+24	Net Cash Equivalents	0.47	10/25/2035	USD	AAA	226,398.920	97.4500	220,625.75	0.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	2,019,881.330	100.0000	2,019,881.33	0.00
CCSLHTUSC	CASH COLLATERAL TBA SLH USD	Net Cash Equivalents	0.00	12/31/2060	USD		500,000.000	100.0000	500,000.00	0.00
LSIOPNTA5	LSI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		67,011.460	30.0000	20,103.44	0.00
RRP0013C4	U S MTGE REV REPO	Net Cash Equivalents	0.19	01/13/2010	USD	AAA	(52,944,000.000)	100.0000	(52,944,000.00)	0.00
SLHCUSL2	SLH COLLATERAL DOM FWD LIBAILITY	Net Cash Equivalents	0.00	12/31/2060	USD		(500,000.000)	100.0000	(500,000.00)	0.00
SLHOPNTA2	SLH OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		661,105.690	30.0000	198,331.71	0.00
	TOTAL SECURITIES POSITIONS HELD								852,766,522.57	
	UNINVESTED CASH PLUS RECEIVABLES								2,482,634.52	
	NET UNSETTLED TRADES								(86,781,954.04)	
	NET FUTURES HELD								(29,325,093.76)	
	BROKER CASH COLLATERAL RECEIVED								(12,521,256.46)	
	ACCOUNTING MARKET VALUE								726,620,852.83	