

**DoubleLine Total Return Bond Fund**  
Schedule of Investments  
March 31, 2022

Principal Amount \$Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 5.6%</b>				
3,596,243	AASET Ltd., Series 2018-1A-B	5.44% (a)	01/16/2038	1,938,224
33,310,036	AASET Ltd., Series 2019-2-A	3.38% (a)	10/16/2039	26,567,785
20,404,877	AASET Trust, Series 2020-1A-A	3.35% (a)	01/16/2040	17,883,144
3,986,895	Affirm Asset Securitization Trust, Series 2020-Z1-A	3.46% (a)	10/15/2024	4,001,881
12,950,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	11,944,027
11,550,000	Aligned Data Centers Issuer LLC, Series 2021-1A-B	2.48% (a)	08/15/2046	10,647,855
4,396,459	Aqua Finance Trust, Series 2017-A-A	3.72% (a)	11/15/2035	4,420,676
21,500,000	Bojangles LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	21,104,606
6,643,415	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	6,442,930
9,962,500	Cajun Global LLC, Series 2021-1-A2	3.93% (a)	11/20/2051	9,441,372
15,268,750	CAL Funding IV Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	14,225,800
15,000,000	CANON, Series 2021-0001	3.50% (c)	11/05/2023	14,970,000
22,545,091	Carbon Level Mitigation Trust, Series 2021-3-CERT	0.00% (a)	09/08/2051	18,295,905
19,541,610	Cathelike Aircraft Securitization Trust, Series 2016-1-A	4.45% (a)	08/15/2041	18,590,597
5,884,370	Cathelike Aircraft Securitization Trust, Series 2018-1-A	4.13% (a)	08/15/2043	5,591,232
19,392,679	Cathelike Aircraft Structured Trust, Series 2017-1B-A	2.74% (a)	08/15/2041	17,166,108
17,230,250	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	16,180,871
12,187,238	Coastar Funding LLC, Series 2017-1A-A2	5.22% (a)	04/25/2047	12,135,149
3,300,064	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% (a)	05/25/2040	3,282,203
100,000,000	Consumer Receivables Asset Investment Trust, Series 2021-2-A1X (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.26% (a)	03/24/2023	100,401,100
8,430,488	Credit Suisse ABS Trust, Series 2020-A1-A	2.61% (a)	10/15/2026	8,166,610
30,300,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	36,586,453
34,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	32,654,398
3,350,000	DataBank Issuer, Series 2021-2A-B	2.79% (a)	10/25/2051	3,124,402
41,895,000	DB Master Finance LLC, Series 2021-1A-A23	2.79% (a)	11/20/2051	37,669,860
6,000,000	Diamond Issuer, Series 2021-1A-B	2.70% (a)	11/20/2051	5,604,382
21,060,436	Dividend SLR, Series 2019-1-A	3.67% (a)	08/22/2039	20,898,365
32,406,292	ECAF Ltd., Series 2015-1A-A2	4.95% (a)	06/15/2040	26,234,804
2,932,550	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	2,846,034
3,835,115	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	3,873,514
11,553,625	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(f)	12/15/2044	10,970,606
27,821,141	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	26,460,278
21,654,456	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00% (a)	11/15/2037	20,261,252
2,887,482	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	2,880,122
7,644,182	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	7,654,273
11,235,343	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (a)	12/15/2038	10,387,648
16,052,033	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	14,415,159
37,620,000	Jack in the Box Funding LLC, Series 2019-1A-A23	4.97% (a)	08/25/2049	38,668,957
10,523,625	Jeremy Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	10,423,239
21,146,000	Jimmy John's Funding LLC, Series 2017-1A-A2H	4.85% (a)	07/30/2047	21,255,446
10,010,667	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	9,284,694
6,937,678	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	6,332,664
65,759,366	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% (a)	01/15/2042	60,319,628
1,526,328	LendingClub Receivables Trust, Series 2020-3-A	3.50% (a)	01/16/2046	1,532,779
2,425,515	LendingClub Receivables Trust, Series 2020-5A-A	3.50% (a)	03/15/2046	2,425,624
1,802,292	Leapful Solar Loan Ltd., Series 2021-1GS-A	2.94% (a)	01/20/2048	1,646,307
14,250,808	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	12,746,645
1,199,943	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-B	3.43% (a)	10/15/2046	1,053,292
37,516,450	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	38,194,777
16,593,843	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% (a)	06/22/2043	16,420,932
9,717,137	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	9,740,568
12,326,690	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% (a)	02/22/2044	12,268,496
2,119,266	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% (a)	12/21/2043	2,108,654
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% (a)	12/16/2058	22,511,130
30,000,000	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% (a)	12/15/2059	28,749,624
12,796,875	Navigator Aircraft Ltd., Series 2021-1-B	3.57% (a)(f)	11/15/2046	11,925,075
15,681,500	Neighborhoodly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	14,758,100
4,691,876	Newtek Small Business Loan Trust, Series 2018-1-A (Prime Rate - 0.55%)	2.95% (a)	02/25/2044	4,676,111
4,042,232	Oxford Finance Fund III LLC, Series 2019-1A-A2	4.46% (a)	02/15/2027	3,809,477
39,401,252	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	37,083,552
17,169,788	Primose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	16,801,674
33,202,005	Project Silver, Series 2019-1-A	3.97% (a)	07/15/2044	29,751,221
5,311,011	Prosper Trust, Series 2019-ST1-A	4.50% (a)	07/15/2025	5,361,025
44,303,500	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	42,929,066
18,843,247	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	15,533,818
42,536,929	Regional Ltd., Series 2021-1A-A	5.75% (a)	04/15/2041	40,444,920
8,955,760	Renew, Series 2017-2A-A	3.22% (a)	09/22/2053	9,126,000
53,055,697	Research-Driven Pagaya Motor Asset Trust, Series 2021-2A-A	2.65% (a)	03/25/2030	51,139,906
40,440,646	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	36,639,630
16,832,409	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% (a)	03/15/2040	13,900,961
14,046,000	SBA Tower Trust	1.88% (a)	01/15/2026	13,262,907
17,750,000	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	16,925,782
5,227,200	ServiceMaster Funding LLC, Series 2020-1-A2H	3.34% (a)	01/30/2051	4,749,648
23,318,156	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	20,947,423
4,784,185	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-B	2.32% (a)	07/20/2037	4,657,915
2,669,345	Sierra Timeshare Receivables Funding LLC, Series 2020-2A-C	3.51% (a)	07/20/2037	2,624,298
4,623,815	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	4,461,840
5,546,578	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-D	3.23% (a)	09/20/2038	5,353,561
6,322,082	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	1.12%	06/15/2039	6,086,876
4,892,054	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	1.10%	02/15/2039	4,684,176
101,005,152	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	99,485,125
500,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (a)(c)(f)	08/15/2030	21,974,413
28,735,126	SoFi Alternative Trust, Series 2021-1-PT2	9.72% (a)(b)	05/25/2030	29,248,508
105,488,668	SoFi Alternative Trust, Series 2021-2-A	1.50% (a)	11/15/2030	104,079,251
950,000	SoFi Alternative Trust, Series 2021-3-R1	0.00% (a)(c)(f)	11/15/2030	48,705,800
55,150,676	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (a)(b)	03/15/2047	51,931,807
44,601,186	SoFi Alternative Trust, Series 2021-A-PT2	1.48% (a)(b)	03/15/2047	41,998,037
25,313,618	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (a)(b)	02/15/2047	25,235,905
32,445,156	SoFi Alternative Trust, Series 2021-B-PT2	1.76% (a)(b)	02/15/2047	32,324,947
20,000,000	SoFi Professional Loan Program, Series 2017-E-B	3.49% (a)	11/26/2040	19,824,710
13,000,000	SoFi Professional Loan Program, Series 2017-E-C	4.16% (a)	11/26/2040	12,906,618
22,800,000	SoFi Professional Loan Program, Series 2018-A-B	3.61% (a)	02/25/2042	22,762,544
18,000,000	SoFi Professional Loan Program, Series 2018-B-BFX	3.83% (a)	08/25/2047	17,849,747
146,040	Sprite Ltd., Series 2017-1-A	4.25% (a)	12/15/2037	138,325
29,575,850	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	27,447,927
19,790,000	Stack Infrastructure Issuer LLC, Series 2020-1A-A2	1.89% (a)	08/25/2045	18,571,603
20,716,716	Start Ltd., Series 2018-1-A	4.09% (a)	03/15/2043	19,984,674
5,083,463	Stonepeak ABS, Series 2021-1A-A	2.68% (a)	02/28/2033	4,767,484
9,274,158	Stonepeak ABS, Series 2021-1A-B	3.82% (a)	02/28/2033	8,819,873
40,765,229	Sunbird Engine Finance LLC, Series 2020-1A-A	3.67% (a)	02/15/2045	36,989,757
13,012,545	Sumova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	13,042,708
13,477,648	Sumova Helios Issuer LLC, Series 2019-A-A	3.75% (a)	06/20/2046	13,117,360
14,000,409	Sumova Helios Issuer LLC, Series 2021-C-B	2.31% (a)	10/20/2048	12,656,605
30,489,078	Sumova Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	28,652,660
7,511,125	Taco Bell Funding LLC, Series 2021-1A-A23	2.54% (a)	08/25/2051	6,549,761
5,286,750	Taco Bell Funding LLC, Series 2021-1A-A21	1.95% (a)	08/25/2051	4,800,382
16,850,000	TAL Advantage VII LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	15,819,466
3,580,625	TAL Advantage VII LLC, Series 2020-1A-B	3.29% (a)	09/20/2045	3,456,434
10,882,245	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	10,560,292
9,220,217	Textainer Marine Containers Ltd., Series 2020-2A-A	2.10% (a)	09/20/2045	8,685,694
3,003,635	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	2,900,327
24,786,667	Textainer Marine Containers Ltd., Series 2021-3A-A	1.94% (a)	08/20/2046	22,541,277
13,597,106	Upgrade Master Credit Pass-Thru Trust, Series 2021-PT1-A	25.20% (a)(b)	08/15/2027	13,593,176
2,000,528	Upgrade Master Pass-Thru Trust, Series 2019-ST2-A	3.90% (a)	09/15/2025	2,010,599
16,620,767	Upgrade Master Pass-Thru Trust, Series 2021-PT1-A	5.11% (a)	04/15/2027	16,624,107
13,527,239	Upgrade Master Pass-Thru Trust, Series 2021-PT2-A	13.07% (a)(b)	07/15/2027	13,387,597
7,357,472	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	9.43% (a)(b)	08/15/2027	7,245,241
22,444,844	Upgrade Master Pass-Thru Trust, Series 2021-PT5-A	14.30% (a)(b)	10/15/2027	22,448,974
13,455,141	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	13,135,355
11,038,765	Upstart Pass-Through Trust, Series 2021-ST1-A	2.75% (a)	02/20/2027	10,846,630

7,260,730	Upatst Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	7,174,880
13,372,292	Upatst Securitization Trust, Series 2021-3-B	0.83% (a)	07/20/2031	13,136,331
10,000,000	Upatst Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	9,447,652
7,500,000	Upatst Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	7,022,464
32,425,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	29,718,193
56,400,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	52,613,468
17,659,799	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	17,775,799
19,374,140	VR Funding LLC, Series 2020-1A-A	2.79% (a)	11/15/2050	18,241,989
21,857,239	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% (a)(b)	09/14/2022	21,658,430
19,267,500	Wendy's Funding, LLC, Series 2019-1A-A21	4.08% (a)	06/15/2049	19,288,633
46,885,342	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	42,206,982
10,447,500	Wingstop Funding LLC, Series 2020-1A-A2	2.84% (a)	12/05/2050	9,734,778
12,626,425	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	11,838,511
<b>Total Asset Backed Obligations</b> (Cost \$2,589,659,832)				<b>2,466,895,764</b>

**Collateralized Loan Obligations - 3.0%**

2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (3 Month LIBOR USD + 1.50%)	1.78% (a)	01/28/2031	1,985,600
36,000,000	Anchorage Capital Ltd., Series 2018-10A-A1A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.44% (a)	10/15/2031	35,709,121
3,000,000	Apidos Ltd., Series 2013-12A-CR (3 Month LIBOR USD + 1.80%)	2.04% (a)	04/15/2031	2,930,001
5,000,000	BhacMountain Ltd., Series 2018-2A-B (3 Month LIBOR USD + 1.70%, 1.70% Floor)	2.21% (a)	08/15/2031	4,971,876
16,500,000	Capital Four Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.45% (a)	01/18/2035	16,530,194
10,000,000	Cathedral Lake Ltd., Series 2021-AA-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	1.12% (a)	01/20/2035	9,901,735
5,500,000	Dryden Ltd., Series 2017-51A-B (3 Month LIBOR USD + 1.40%)	1.64% (a)	01/15/2031	3,463,250
25,500,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.56% (a)	07/15/2031	25,389,877
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)	04/14/2035	13,000,200
58,370,000	Greywolf Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	1.30% (a)	04/26/2031	58,070,854
1,910,181	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	5.28% (a)(c)	04/28/2025	515,572
5,000,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	3.91% (a)	10/22/2025	4,657,830
13,900,000	Halcyon Point Ltd., Series 2019-1A-B1 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	2.45% (a)	01/20/2033	12,904,219
29,204,234	Harbourview Ltd., Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	1.17% (a)	07/18/2031	29,124,073
10,000,000	Highbridge Loan Management Ltd., Series 7A-2015-BR (3 Month LIBOR USD + 1.18%)	1.69% (a)	03/15/2027	9,957,452
6,000,000	Jamestown Ltd., Series 2018-11A-A2 (3 Month LIBOR USD + 1.70%)	1.94% (a)	07/14/2031	5,952,000
56,695,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.41% (a)	04/25/2030	56,341,538
5,000,000	Jamestown Ltd., Series 2018-6RA-A2A (3 Month LIBOR USD + 1.78%, 1.78% Floor)	2.04% (a)	04/25/2030	4,929,716
4,500,000	Jamestown Ltd., Series 2019-1A-A2 (3 Month LIBOR USD + 2.15%, 2.15% Floor)	2.40% (a)	04/20/2032	4,498,476
30,000,000	LCM LP, Series 17A-A2R (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.39% (a)	10/15/2031	29,758,217
12,500,000	Marble Point Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.45% (a)	10/15/2034	12,399,576
50,000,000	Marble Point Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.30% (a)	01/22/2035	49,547,316
54,500,000	Midocan Credit Partners, Series 2018-9A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.40% (a)	07/20/2031	54,309,959
70,500,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	1.25% (a)	07/20/2030	70,355,061
61,250,000	MKS Ltd., Series 2017-2A-A1 (3 Month LIBOR USD + 1.19%, 1.19% Floor)	1.44% (a)	01/20/2031	61,000,410
65,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	1.50% (a)	10/20/2030	64,774,875
55,000,000	MP Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.46% (a)	07/25/2034	54,641,816
30,000,000	Nassau Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.39% (a)	07/15/2031	29,382,277
19,280,834	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	1.78% (a)	11/15/2030	19,212,927
25,860,959	Northwoods Capital Ltd., Series 2018-11BA-A1 (3 Month LIBOR USD + 1.10%, 1.10% Floor)	1.35% (a)	04/19/2031	25,755,051
75,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.39% (a)	07/15/2031	74,584,468
28,000,000	Prudential PLC, Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	1.39% (a)	07/15/2031	27,344,806
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (3 Month LIBOR USD + 1.65%)	1.89% (a)	07/17/2031	2,494,994
20,000,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	1.45% (a)	10/25/2031	19,939,781
26,500,000	Rockford Tower Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%)	1.58% (a)	05/20/2031	26,407,250
50,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	1.39% (a)	04/18/2031	49,835,604
36,500,000	Sound Point Ltd., Series 2015-2A-ARRR (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.46% (a)	07/20/2032	36,385,616
18,900,000	Sound Point Ltd., Series 2018-2A-C (3 Month LIBOR USD + 1.95%)	2.22% (a)	07/26/2031	17,878,670
28,000,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.45% (a)	10/26/2031	27,777,120
25,250,000	Sound Point Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.18%, 1.18% Floor)	1.44% (a)	10/25/2034	25,124,486
17,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	1.33% (a)	04/21/2031	16,877,659
34,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.95% (a)	06/15/2031	33,856,767
10,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	2.04% (a)	04/15/2032	9,983,499
20,000,000	Triunam CAVI LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	1.31% (a)	01/18/2035	20,001,371
75,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.45% (a)	10/20/2031	74,750,691
46,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.45% (a)	10/20/2031	45,885,585
4,000,000	Wind River Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.00%)	2.24% (a)	10/18/2030	3,930,239
40,000,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	1.38% (a)	01/15/2031	39,744,958
<b>Total Collateralized Loan Obligations</b> (Cost \$1,329,156,743)				<b>1,324,703,997</b>

**Non-Agency Commercial Mortgage Backed Obligations - 9.7%**

850,000	1211 Avenue of the Americas Trust, Series 2015-1211-C	4.14% (a)(b)	08/10/2035	843,699
7,949,000	20 Times Square Trust, Series 2018-20TS-F	3.10% (a)(b)	05/15/2035	7,461,804
5,856,000	20 Times Square Trust, Series 2018-20TS-G	3.10% (a)(b)	05/15/2035	5,428,042
3,683,000	280 Park Avenue Mortgage Trust, Series 2017-280P-F (1 Month LIBOR USD + 2.83%, 2.83% Floor)	3.13% (a)	09/15/2034	3,603,080
2,010,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.87% (a)	12/16/2037	1,982,381
11,551,000	Alex Mortgage Trust, Series 2021-ACEN-E (1 Month LIBOR USD + 4.00%, 4.00% Floor)	4.40% (a)	04/15/2034	11,340,219
21,947,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XD	0.49% (a)(b)(d)	10/15/2054	932,309
2,531,000	Arbor Realty Ltd., Series 2020-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	1.82% (a)	02/15/2035	2,521,392
6,300,000	Arbor Realty Ltd., Series 2021-FL1-B (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.90% (a)	12/15/2035	6,250,696
11,007,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.45% (a)	12/15/2036	10,382,054
10,401,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.15% (a)	06/15/2035	9,986,345
28,877,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.70% (a)	06/15/2035	28,000,000
13,685,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.80% (a)	06/15/2035	13,047,416
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.18% (a)(b)	01/15/2032	32,933,122
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.18% (a)(b)	01/15/2032	6,780,734
11,926,267	Bank of America Commercial Mortgage Trust, Series 2007-5-XW	0.00% (a)(b)(d)	02/10/2051	119
4,000,000	Bank of America Commercial Mortgage Trust, Series 2015-U187-B	4.30% (b)	09/15/2048	3,891,415
55,441,385	Bank of America Commercial Mortgage Trust, Series 2015-U187-C	0.79% (b)(d)	01/15/2048	1,261,878
2,121,000	Bank of America Commercial Mortgage Trust, Series 2016-UB10-C	4.85% (b)	07/15/2049	2,103,710
9,823,000	BANK, Series 2017-BNKA-C	4.37% (b)	05/15/2050	9,642,673
35,303,242	BANK, Series 2017-BNKA-XA	1.34% (b)(d)	05/15/2050	1,823,236
4,916,000	BANK, Series 2017-BNKS-B	3.90% (b)	06/15/2060	4,862,422
1,960,000	BANK, Series 2017-BNKS-C	4.24% (b)	06/15/2060	1,927,146
83,942,346	BANK, Series 2017-BNKS-XA	1.02% (b)(d)	06/15/2060	2,959,652
147,545,329	BANK, Series 2018-BN10-XA	0.70% (b)(d)	02/15/2061	5,071,590
92,157,383	BANK, Series 2019-BN16-XA	0.94% (b)(d)	02/15/2052	4,866,463
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/15/2061	42,151,585
1,099,000	BANK, Series 2019-BN20-AS	3.24% (b)	09/15/2062	1,071,884
1,704,000	BANK, Series 2019-BN20-C	3.67% (b)	09/15/2062	1,593,301
5,000,000	BANK, Series 2019-BN21-C	3.32% (b)	10/17/2052	4,645,683
55,745,590	BANK, Series 2020-BN27-XA	1.16% (b)(d)	04/15/2063	4,243,510
62,007,000	BANK, Series 2020-BN30-XB	0.72% (b)(d)	12/15/2053	3,269,511
112,743,000	BANK, Series 2021-BN35-XB	0.59% (b)(d)	06/15/2064	5,481,035
6,010,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.60% (a)	08/15/2036	5,920,834
6,743,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	2.10% (a)	08/15/2036	6,637,283
25,585,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.90% (a)	08/15/2036	23,654,451
26,209,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.90% (a)	08/15/2036	25,571,830
184,821,739	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.59% (b)(d)	08/15/2052	16,204,745
74,210,639	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	0.89% (b)(d)	11/15/2052	3,481,726
3,066,263	BBCMS Mortgage Trust, Series 2018-BN11-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.40% (a)	10/15/2037	3,029,622
45,454,000	BBCMS Mortgage Trust, Series 2018-CBM-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.40% (a)	07/15/2037	44,996,719
21,385,000	BBCMS Mortgage Trust, Series 2018-CBM-F (1 Month LIBOR USD + 3.55%, 3.55% Floor)	3.95% (a)	07/15/2037	20,811,593
5,575,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	3.63% (a)	03/15/2037	5,333,549
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-FSTB	3.69% (a)(b)	02/15/2053	10,911,427
12,497,250	BBCMS Mortgage Trust, Series 2020-C6-FSTC	3.69% (a)(b)	02/15/2053	10,713,165
94,214,791	BBCMS Mortgage Trust, Series 2020-C6-XA	1.05% (b)(d)	02/15/2053	6,039,168
41,114,403	BBCMS Mortgage Trust, Series 2021-C11-XA	1.39% (b)(d)	09/15/2054	3,836,360
34,040,000	BBCMS Mortgage Trust, Series 2021-C11-XB	0.97% (b)(d)	09/15/2054	2,708,825
137,423,678	BBCMS Mortgage Trust, Series 2021-C9-XA	1.64% (b)(d)	02/15/2054	15,056,001
68,467,000	BBCMS Mortgage Trust, Series 2021-C9-XB	0.99% (b)(d)	02/15/2054	5,205,519
4,125,000	BDS Ltd., Series 2019-FL4-B (1 Month LIBOR USD + 1.75%, 1.75% Floor)	2.19% (a)	08/15/2036	4,068,677
37,281,051	Benchmark Mortgage Trust, Series 2018-B7-XA	0.43% (b)(d)	05/15/2053	797,136
29,610,769	Benchmark Mortgage Trust, Series 2018-B8-XA	0.64% (b)(d)	01/15/2052	978,553
132,990,833	Benchmark Mortgage Trust, Series 2019-B15-XA	0.82% (b)(d)	12/15/2072	6,385,129
80,107,675	Benchmark Mortgage Trust, Series 2019-B9-XA	1.04% (b)(d)	03/15/2052	4,388,648
75,276,839	Benchmark Mortgage Trust, Series 2020-B16-XA	0.93% (b)(d)	02/15/2053	4,453,185
75,410,662	Benchmark Mortgage Trust, Series 2020-B17-XA	1.42% (b)(d)	03/15/2053	5,660,121
13,462,000	Benchmark Mortgage Trust, Series 2020-B18-AGND	3.74% (a)	07/15/2053	12,743,532
2,432,000	Benchmark Mortgage Trust, Series 2020-B18-AGNE	3.76% (a)	07/15/2053	2,205,822
91,323,075	Benchmark Mortgage Trust, Series 2020-B18-XA	1.79% (b)(d)	07/15/2053	8,815,024
238,956,936	Benchmark Mortgage Trust, Series 2020-B19-XA	1.77% (b)(d)	09/15/2053	22,702,844

70,997,132	Benchmark Mortgage Trust, Series 2020-B22-XX	1.52% (b) (d)	01/15/2054	7,445,235
276,099,000	Benchmark Mortgage Trust, Series 2020-RG1-XX	0.51% (b) (d)	09/15/2043	8,848,145
233,067,215	Benchmark Mortgage Trust, Series 2021-B24-XX	1.15% (b) (d)	03/15/2054	17,832,449
122,131,085	Benchmark Mortgage Trust, Series 2021-B28-XX	1.20% (b) (d)	08/15/2054	10,656,626
59,609,000	Benchmark Mortgage Trust, Series 2021-B28-XX	0.96% (b) (d)	08/15/2054	4,612,568
66,420,000	Benchmark Mortgage Trust, Series 2021-B29-XX	0.70% (b) (d)	09/15/2054	3,821,574
365,640,740	Benchmark Mortgage Trust, Series 2021-B30-XX	0.82% (b) (d)	11/15/2054	22,796,786
672,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	1.74% (a)	10/15/2034	666,357
54,537,000	BHMS Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.65% (a)	07/15/2035	54,043,800
27,680,000	Bnamar Hotels and Resorts Trust, Series 2019-PRME-A (1 Month LIBOR USD + 0.82%, 0.82% Floor)	1.22% (a)	06/15/2035	27,405,351
1,395,905	BSPT Issuer Ltd., Series 2019-FLS-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.55% (a)	05/15/2029	1,395,401
9,834,000	BSPT Issuer Ltd., Series 2021-FLA-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.50% (a)	03/15/2036	9,717,447
77,279,000	BX Commercial Mortgage Trust, Series 2021-21M-H (1 Month LIBOR USD + 4.01%, 4.01% Floor)	4.41% (a)	10/15/2036	75,001,333
56,748,000	BX Commercial Mortgage Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40% (a)	09/15/2036	54,751,151
24,745,000	BX Commercial Mortgage Trust, Series 2021-VOLT-F (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.80% (a)	09/15/2036	23,943,561
4,900,315	BX Commercial Mortgage Trust, Series 2021-XL2-E (1 Month LIBOR USD + 1.85%, 1.85% Floor)	2.24% (a)	10/15/2038	4,789,142
46,548,824	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.55% (a)	07/15/2034	46,430,781
34,894,306	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	1.48% (a)	09/15/2037	34,545,956
4,976,362	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.37% (a)	09/15/2037	4,759,103
2,014,000	BX Trust, Series 2019-ATL-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.63% (a)	10/15/2036	1,937,309
5,160,000	BX Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.30% (a)	04/15/2034	5,039,720
8,600,959	BX Trust, Series 2019-ADMP-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.00% (a)	08/15/2036	8,476,320
173,184,000	BX Trust, Series 2019-OC11-F	4.00% (a)(b)	12/09/2041	151,076,093
326,679,000	BX Trust, Series 2019-OC11-XX	0.18% (a)(b) (d)	12/09/2041	4,760,987
17,731,000	BX Trust, Series 2021-BXMF-G (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.75% (a)	10/15/2026	17,091,626
20,366,000	BX Trust, Series 2021-SOAB-J (1 Month LIBOR USD + 3.75%, 3.75% Floor)	4.15% (a)	06/15/2038	19,694,063
3,450,000	BX Trust, Series 2021-VIEW-F (1 Month LIBOR USD + 3.93%, 3.93% Floor)	4.33% (a)	06/15/2023	3,338,441
64,678,341	California Housing Finance Agency, 2021-2-X	0.78% (d)	03/25/2035	3,991,947
87,028,960	CD Commercial Mortgage Trust, Series 2017-CD4-XX	1.27% (b) (d)	05/10/2050	3,795,803
5,723,000	CD Commercial Mortgage Trust, Series 2017-CD6-B	3.91% (b)	11/13/2050	5,634,210
5,175,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.26% (b)	11/13/2050	5,047,696
46,758,591	CD Commercial Mortgage Trust, Series 2017-CD6-XX	0.92% (b) (d)	11/13/2050	1,501,157
4,517,000	FCRE Commercial Mortgage Trust, Series 2016-C4-AM	3.69% (b)	05/10/2058	4,495,473
7,135,000	FCRE Commercial Mortgage Trust, Series 2016-C4-C	4.85% (b)	05/10/2058	7,082,241
81,759,885	FCRE Commercial Mortgage Trust, Series 2016-C4-XX	1.63% (b) (d)	05/10/2058	4,236,518
5,000,000	FCRE Commercial Mortgage Trust, Series 2016-C6-C	4.20% (b)	11/10/2049	4,735,346
35,650,031	FCRE Commercial Mortgage Trust, Series 2017-CS-XX	1.49% (b) (d)	06/15/2050	2,147,540
5,275,000	CHCP Ltd., Series 2021-FL1-B (Secured Overnight Financing Rate 30 Day Average + 1.76%, 1.65% Floor)	1.81% (a)	02/15/2038	5,250,149
134,660,130	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XX	1.72% (a)(b) (d)	09/10/2045	152,947
136,107,374	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XX	1.12% (b) (d)	03/10/2047	2,254,620
70,928,524	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XX	1.15% (b) (d)	05/10/2047	1,414,977
163,700,413	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XX	0.96% (b) (d)	10/10/2047	3,201,571
6,265,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-B	3.77% (b)	02/10/2048	6,133,914
9,978,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-C	4.42% (b)	02/10/2048	9,711,151
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(b)	02/10/2048	3,414,008
183,635,495	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XX	1.33% (b) (d)	02/10/2048	5,609,550
4,404,000	Citigroup Commercial Mortgage Trust, Series 2015-GC29-C	4.14% (b)	04/10/2048	4,428,715
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	4.58% (b)	01/10/2058	13,658,657
162,821,633	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XX	0.88% (b) (d)	09/10/2058	4,161,053
98,497,141	Citigroup Commercial Mortgage Trust, Series 2016-C1-XX	1.83% (b) (d)	05/10/2049	6,027,188
198,570,005	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XX	1.22% (b) (d)	02/10/2049	7,362,460
36,223,335	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XX	1.69% (b) (d)	04/10/2049	1,919,848
93,292,430	Citigroup Commercial Mortgage Trust, Series 2016-P9-XX	1.66% (b) (d)	04/15/2049	4,362,914
54,051,109	Citigroup Commercial Mortgage Trust, Series 2016-P4-XX	1.90% (b) (d)	07/10/2049	3,431,621
87,243,977	Citigroup Commercial Mortgage Trust, Series 2016-P5-XX	1.38% (b) (d)	10/10/2049	4,366,264
243,666,397	Citigroup Commercial Mortgage Trust, Series 2017-B1-XX	0.81% (b) (d)	08/15/2050	7,734,873
40,203,851	Citigroup Commercial Mortgage Trust, Series 2017-P7-XX	1.13% (b) (d)	04/14/2050	1,832,910
3,625,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-D	3.31% (a)(b)	11/10/2042	3,223,520
7,800,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-E	3.31% (a)(b)	11/10/2042	6,497,656
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.50% (a)(b)	12/10/2041	20,370,472
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(b)	12/10/2041	3,485,409
12,493,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46-B	3.15% (b)	02/15/2053	11,744,950
47,980,165	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 30 Day Average + 1.36%, 1.25% Floor)	1.41% (a)	08/20/2035	47,620,793
32,731,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 30 Day Average + 1.66%, 1.55% Floor)	1.71% (a)	08/20/2035	32,728,330
29,797,989	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 30 Day Average + 2.01%, 1.90% Floor)	2.06% (a)	08/20/2035	29,644,846
76,307,953	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XX	1.10% (b) (d)	10/10/2046	2,341,055
843,000	Commercial Mortgage Pass-Through Certificates, Series 2013-CR13-C	4.88% (b)	11/10/2046	811,695
1,199,354	Commercial Mortgage Pass-Through Certificates, Series 2014-CR14-A2	3.15% (b)	02/10/2047	1,189,208
4,345,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR16-C	4.91% (b)	04/10/2047	4,303,982
7,635,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.70% (b)	08/10/2047	7,531,056
25,400,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.49% (b)	11/10/2047	25,071,766
91,805,303	Commercial Mortgage Pass-Through Certificates, Series 2014-HBS-XX	1.06% (b) (d)	06/10/2047	1,649,512
833,000	Commercial Mortgage Pass-Through Certificates, Series 2015-30P-F	3.24% (a)(b)	03/10/2035	779,803
905,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-C	4.11% (b)	03/10/2048	892,136
153,900,012	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XX	0.86% (b) (d)	03/10/2048	3,249,276
5,360,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-C	4.29% (b)	05/10/2048	5,285,474
7,210,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B	4.48% (b)	10/10/2048	7,276,608
79,786,486	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XX	0.92% (b) (d)	10/10/2048	2,070,116
26,930,000	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.64% (b)	02/10/2049	26,738,152
1,401,000	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-C	4.67% (b)	02/10/2049	1,375,668
5,524,000	Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-E	3.81% (a)(b)	10/10/2029	5,237,696
18,570,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.40% (a)	09/15/2033	18,224,425
25,047,651	Commercial Mortgage Pass-Through Trust, Series 2012-CR2-XX	1.60% (b) (d)	08/15/2045	8
110,635,751	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XX	1.82% (b) (d)	10/15/2045	306,447
114,385,182	Commercial Mortgage Pass-Through Trust, Series 2011-CR10-XX	0.71% (b) (d)	08/10/2046	8,810,266
17,822,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.33% (b)	02/10/2048	17,685,816
277,213,575	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XX	1.02% (b) (d)	02/10/2048	6,217,873
5,248,500	Commercial Mortgage Pass-Through Trust, Series 2018-COR3-C	4.56% (b)	05/10/2051	5,191,412
1,425,600	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.30% (a)	12/15/2031	1,363,407
16,723,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICF4-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.55% (a)	05/15/2036	16,433,751
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.26% (b)	04/15/2050	4,457,503
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% (b)	06/15/2057	13,219,735
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.12% (b)	08/15/2048	8,877,910
9,759,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.56% (b)	11/15/2048	9,568,656
282,880,439	CSAIL Commercial Mortgage Trust, Series 2015-C4-XX	0.81% (b) (d)	11/15/2048	6,887,743
9,425,000	CSAIL Commercial Mortgage Trust, Series 2016-C3-C	4.65% (b)	11/15/2048	9,262,797
36,927,864	CSAIL Commercial Mortgage Trust, Series 2016-C6-XX	1.87% (b) (d)	01/15/2049	2,241,902
11,020,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-D	4.33% (b)	11/15/2049	10,818,791
134,911,670	CSAIL Commercial Mortgage Trust, Series 2017-CX-XX	1.24% (b) (d)	06/15/2050	6,304,031
4,399,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-B	3.89% (b)	11/15/2050	4,255,082
5,511,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.11% (b)	11/15/2050	5,064,057
89,108,770	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XX	0.70% (b) (d)	11/15/2050	2,585,776
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.92% (b)	11/15/2051	1,625,436
15,890,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88% (b)	06/15/2052	15,388,970
26,346,299	CSAIL Commercial Mortgage Trust, Series 2019-C17-XX	1.36% (b) (d)	09/15/2052	1,954,687
7,924,000	CSAIL Commercial Mortgage Trust, Series 2019-C18-B	3.99% (b)	12/15/2052	7,714,090
248,804,801	CSAIL Commercial Mortgage Trust, Series 2019-C18-XX	1.07% (b) (d)	12/15/2052	14,053,192
198,166,570	CSAIL Commercial Mortgage Trust, Series 2020-C19-XX	1.11% (b) (d)	03/15/2053	13,875,167
81,465,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XX	0.08% (b) (d)	03/15/2053	588,210
4,847,000	CSMC Mortgage-Backed Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	4,557,617
147,561,481	CSMC Trust, Series 2014-USA-XI	0.84% (a)(b) (d)	09/15/2037	2,302,313
3,799,000	CSMC Trust, Series 2017-CALLE	3.78% (a)(b)	11/10/2032	3,622,321
6,050,000	CSMC Trust, Series 2017-CALL-F	3.78% (a)(b)	11/10/2032	5,626,444
12,164,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.30% (a)	07/15/2032	11,716,626
18,905,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.70% (a)	07/15/2032	18,029,952
2,818,000	CSMC Trust, Series 2017-MOON-D	3.20% (a)(b)	07/10/2034	3,808,663
4,673,000	CSMC Trust, Series 2017-MOON-E	3.20% (a)(b)	07/10/2034	4,649,681
34,600,000	CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 3.97%, 4.73% Floor)	4.72% (a)	07/15/2022	34,265,823
32,434,639	CSMC Trust, Series 2020-NET-A	2.26% (a)	08/15/2037	30,878,778
12,769,000	CSMC Trust, Series 2020-NET-B	2.82% (a)	08/15/2037	12,205,242
142,496,039	CSMC Trust, Series 2020-NET-X	1.26% (a)(b) (d)	08/15/2037	5,282,371
5,905,500	CSMC Trust, Series 2021-B33-A1	3.85% (a)	10/10/2043	5,639,788
23,397,500	CSMC Trust, Series 2021-B33-A2	3.17% (a)	10/10/2043	22,274,958
4,887,333	CSMC Trust, Series 2021-B33-B	3.64% (a)(b)	10/10/2043	4,584,806
109,000,000	CSMC Trust, Series 2021-B33-X	0.50% (a)(b) (d)	10/10/2043	4,107,480
6,452,000	CSWF Trust, Series 2018-TOP-F (1 Month LIBOR USD + 2.75%, 2.75% Floor)	3.15% (a)	08/15/2035	6,407,542
3,928,800	CSWF Trust, Series 2018-TOP-G (1 Month LIBOR USD + 3.25%, 3.25% Floor)	3.65% (a)	08/15/2035	3,870,785
7,447,000	DBGS Mortgage Trust, Series 2018-SBP-D (1 Month LIBOR USD + 1.50%, 1.35% Floor)	1.90% (a)	06/15/2033	7,309,201

5,161,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (b)	05/10/2049	5,092,586
106,300,032	DBJPM Mortgage Trust, Series 2016-C1-XA	1.38% (b) (d)	05/10/2049	4,554,478
59,866,912	DBJPM Mortgage Trust, Series 2020-C9-XA	1.71% (b) (d)	06/15/2053	5,142,735
5,750,000	DOLP Trust, Series 2021-NYCE	3.70% (a)(b)	05/10/2041	4,883,662
11,478,000	DOLP Trust, Series 2021-NYCF	3.70% (a)(b)	05/10/2041	9,334,670
6,520,000	Fountainbleau Miami Beach Trust, Series 2019-FRLU-G	3.90% (a)(b)	12/10/2036	5,982,925
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor)	2.94% (a)	08/25/2024	1,477,225
4,312,256	FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.89% (a)	08/25/2024	4,304,666
2,167,836	FS Halo, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.63% (a)	12/16/2036	2,167,693
1,074,164	GPNT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.55% (a)	02/22/2036	1,077,756
68,881,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	3.13% (a)	12/15/2036	66,215,911
75,048,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.53% (a)	12/15/2036	71,701,302
25,725,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.00% (a)	09/15/2037	25,997,378
14,874,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40% (a)	09/15/2037	14,825,853
6,083,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	2.05% (a)	07/15/2039	5,929,617
9,986,847	GS Mortgage Securities Corporation Trust, Series 2012-ALDII-A	3.55% (a)	04/10/2044	9,976,481
15,571,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.30% (a)	07/15/2031	15,345,615
3,897,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.00% (a)	07/15/2031	3,707,461
11,950,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%, 2.10% Floor)	2.50% (a)	07/15/2031	11,376,044
11,242,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	3.20% (a)	07/15/2031	10,693,743
4,648,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.93% Floor)	4.32% (a)	07/15/2031	4,109,254
7,968,000	GS Mortgage Securities Corporation Trust, Series 2019-BOCA-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.60% (a)	06/15/2035	7,978,666
7,541,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D	3.25% (a)(b)	02/10/2037	7,098,039
6,760,500	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.25% (a)(b)	02/10/2037	6,222,892
56,900,000	GS Mortgage Securities Corporation Trust, Series 2021-HITL-A (1 Month LIBOR USD + 3.48%, 3.48% Floor)	3.79% (a)	10/15/2023	56,627,165
3,280,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	3.75% (a)	11/15/2036	3,225,392
16,787,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (1 Month LIBOR USD + 5.00%, 3.00% Floor)	5.40% (a)	11/15/2036	16,550,522
752,444	GS Mortgage Securities Corporation, Series 2011-GC3-X	0.00% (a)(b) (d)	03/10/2044	8
20,375,073	GS Mortgage Securities Corporation, Series 2013-GC10-XA	1.47% (b) (d)	02/10/2046	16,265
16,399,000	GS Mortgage Securities Corporation, Series 2018-LU1U-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.40% (a)	11/15/2032	16,292,964
14,645,000	GS Mortgage Securities Trust, Series 2015-GC28-C	4.32% (b)	02/10/2048	14,322,806
205,288,423	GS Mortgage Securities Trust, Series 2015-GC28-XA	0.98% (b) (d)	02/10/2048	4,681,007
214,731,908	GS Mortgage Securities Trust, Series 2015-GC32-X	0.73% (b) (d)	07/10/2048	4,340,827
155,132,599	GS Mortgage Securities Trust, Series 2015-GC34-XA	1.22% (b) (d)	10/10/2048	5,386,126
65,487,513	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.76% (b) (d)	11/10/2048	1,581,233
49,907,082	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.74% (b) (d)	05/10/2049	2,334,387
263,453,832	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.20% (b) (d)	10/10/2049	11,267,321
49,106,264	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.57% (b) (d)	11/10/2049	1,087,552
187,507,539	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.11% (b) (d)	08/10/2050	8,038,486
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.35% (b) (d)	08/10/2050	1,591,201
3,443,000	GS Mortgage Securities Trust, Series 2018-GS10-WL-XA	4.58% (a)(b)	03/10/2033	3,482,627
4,834,000	GS Mortgage Securities Trust, Series 2018-GS10-WL5B	4.58% (a)(b)	03/10/2033	6,825,019
9,287,000	GS Mortgage Securities Trust, Series 2018-GS10-WL5C	4.58% (a)(b)	03/10/2033	9,021,478
8,990,000	GS Mortgage Securities Trust, Series 2018-GS10-WL5D	4.58% (a)(b)	03/10/2033	8,389,921
11,236,750	GS Mortgage Securities Trust, Series 2018-GS10-WL5E	4.58% (a)(b)	03/10/2033	10,253,536
9,368,000	GS Mortgage Securities Trust, Series 2018-GS9-C	4.36% (b)	03/10/2051	9,323,000
202,299,840	GS Mortgage Securities Trust, Series 2018-GS9-XA	0.43% (b) (d)	03/10/2051	4,314,488
60,612,834	GS Mortgage Securities Trust, Series 2019-GC38-XA	0.96% (a)(b) (d)	02/10/2052	3,214,939
17,067,655	GS Mortgage Securities Trust, Series 2019-GC39-XA	1.13% (b) (d)	05/10/2052	974,083
20,564,000	GS Mortgage Securities Trust, Series 2019-GC40-DBD	3.55% (a)(b)	07/10/2052	19,648,945
15,570,000	GS Mortgage Securities Trust, Series 2019-GC40-DBE	3.55% (a)(b)	07/10/2052	14,614,566
181,727,940	GS Mortgage Securities Trust, Series 2020-GC45-XA	0.67% (b) (d)	02/13/2053	7,411,810
56,121,455	GS Mortgage Securities Trust, Series 2020-GC45-XA	1.73% (a)(b) (d)	12/12/2053	6,219,952
5,692,000	Hilum USA Trust, Series 2016-SHP-A	2.83% (a)	11/05/2035	5,634,611
32,627,289	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.55% (a)	11/15/2036	31,256,975
6,560,215	IMT Trust, Series 2017-APTS-BFL (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.35% (a)	06/15/2034	6,501,105
5,995,726	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB18-X	0.66% (b) (d)	06/12/2047	60
42,944,336	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C6-XA	1.43% (b) (d)	05/15/2045	429
163,201,625	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA	1.71% (b) (d)	10/15/2045	271,327
33,192,112	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CB18-XA	0.78% (b) (d)	05/15/2045	24,848
9,535,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2014-C20-B	4.40% (b)	07/15/2047	9,557,791
54,159,231	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-IP1-XA	0.89% (b) (d)	05/15/2049	1,581,877
9,343,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E (1 Month LIBOR USD + 2.75%, 3.50% Floor)	3.75% (a)	11/15/2035	8,393,315
1,181,632	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB20-X1	0.00% (a)(b) (d)	02/12/2051	2
533,529	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-C	5.40% (a)(b)	07/15/2046	540,991
965,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-AS1B-C (1 Month LIBOR USD + 1.45%, 1.34% Floor)	1.85% (a)	07/15/2053	894,920
11,745,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.76% (a)(b)	01/05/2031	11,634,206
5,831,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% (a)(b)	07/05/2033	5,829,076
6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% (a)(b)	07/05/2033	6,024,581
13,604,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41% (b)	11/13/2052	13,363,770
7,366,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.69% (a)(b)	01/10/2037	6,831,670
40,424,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NSN-EFX	3.97% (a)	01/16/2037	38,249,136
1,900,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-E (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.87% (a)	03/15/2038	1,948,238
69,429,892	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.77% (b) (d)	02/15/2047	769,444
4,787,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.64% (b)	08/15/2047	4,654,598
162,946,359	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.82% (b) (d)	11/15/2047	2,925,620
6,499,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.38% (b)	01/15/2048	6,346,081
178,449,933	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	0.96% (b) (d)	01/15/2048	3,993,072
13,992,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.30% (b)	03/15/2048	13,642,042
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.80% (a)(b)	02/15/2048	8,903,868
305,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99% (b)	10/15/2048	297,811
10,663,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.15% (b)	10/15/2048	10,262,838
32,484,714	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	0.96% (b) (d)	10/15/2048	681,786
32,267,802	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.60% (b) (d)	05/15/2048	481,549
18,874,866	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.49% (b) (d)	01/15/2049	1,923,099
23,865,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.65% (b)	11/15/2048	19,329,268
66,123,063	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.20% (b) (d)	11/15/2048	1,551,022
17,630,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.61% (b)	12/15/2048	17,241,823
32,345,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.73% (b)	03/17/2049	32,201,805
19,798,618	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-XA	1.21% (b) (d)	03/17/2049	6,722,352
118,508,982	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.55% (a)(b) (d)	06/15/2049	5,129,489
142,837,792	JPMBB Commercial Mortgage Securities Trust, Series 2017-C5-XA	0.94% (b) (d)	03/15/2050	4,869,040
1,725,000	JMCC Commercial Mortgage Securities Trust, Series 2017-JP5-C	3.85% (b)	03/15/2050	1,642,369
91,392,357	JMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.48% (b) (d)	06/13/2052	7,092,449
189,835,420	JMDD Commercial Mortgage Securities Trust, Series 2017-C7-XA	0.85% (b) (d)	10/15/2050	6,822,970
1,844,000	JMDD Commercial Mortgage Securities Trust, Series 2018-C8-C	4.72% (b)	06/15/2051	1,799,343
3,435,000	JMDD Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29% (b)	08/13/2053	1,384,792
280,727,692	JMDD Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.65% (b) (d)	05/13/2053	26,647,234
7,875,000	KKR Industrial Portfolio Trust, Series 2021-KIDP-F (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.45% (a)	12/15/2037	7,636,975
1,321,152	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.05% (a)(b) (d)	11/15/2038	232
13,713,000	LCCM, Series 2021-FL3-A (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.85% (a)	11/15/2038	13,632,834
23,953,000	LMREC, Inc., Series 2019-CRE3-A (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.85% (a)	12/22/2035	23,876,015
644,089	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.53% (a)	05/15/2028	642,920
7,308,440	LoanCore Issuer Ltd., Series 2019-CRE2-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.53% (a)	05/15/2036	7,316,672
45,101,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.90% (a)	05/15/2036	44,364,042
12,625,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	2.10% (a)	05/15/2036	12,990,812
5,360,000	LSTAR Commercial Mortgage Trust, Series 2015-3-D	3.16% (a)(b)	04/20/2048	5,132,923
16,576,759	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.79% (a)(b) (d)	03/10/2050	428,246
25,000,000	M60 Ltd., Series 2021-CRE3-A (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.95% (a)	11/22/2038	25,008,650
7,162,000	M60 Ltd., Series 2021-CRE3-B (1 Month LIBOR USD + 2.25%, 2.25% Floor)	2.70% (a)	11/22/2038	7,146,036
5,731,000	Manhattan West Mortgage Trust, Series 2020-1MW-C	2.33% (a)(b)	09/10/2039	5,187,183
16,733,000	Med Trust, Series 2021-MDLN-G (1 Month LIBOR USD + 5.25%, 5.25% Floor)	5.65% (a)	11/15/2038	16,440,392
1,394,449	Merrill Lynch Mortgage Investors Trust, Series 1998-C1-30	1.93% (b) (d)	11/15/2026	14
2,236,285	MFI Ltd., Series 2020-FL3-A (Secured Overnight Financing Rate 1 Month + 0.90%, 0.85% Floor)	2.47% (a)	07/15/2035	2,240,194
8,154,554	MFI Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.90%, 0.85% Floor)	1.29% (a)	07/15/2036	7,997,554
10,000,000	MFI Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	1.64% (a)	07/15/2036	9,840,889
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% (a)	02/10/2042	11,441,865
5,326,000	MFT Trust, Series 2020-ABC-B	3.48% (a)(b)	02/10/2042	4,764,094
4,220,000	MHC Commercial Mortgage Trust, Series 2021-MHC-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	1.20% (a)	04/15/2038	4,156,884
1,000,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% (a)(b)	02/12/2040	757,851
11,401,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	1.10% (b) (d)	10/15/2030	9,952,311
132,833,216	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.57% (b) (d)	10/15/2046	811,174
27,236,131	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.27% (b) (d)	02/15/2046	1,572,272
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.49% (b)	10/15/2047	13,115,138
37,950,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00% (b)	12/15/2047	37,146,405
20,087,700	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16% (b)	02/15/2048	20,015,557
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.45% (b)	02/15/2048	5,323,864
191,024,737	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.26% (b) (d)	02/15/2048	4,946,719

10,616,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C2-C	4.14% (b)	07/15/2050	10,310,572
8,460,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C2-C	4.53% (b)	10/15/2048	8,360,575
10,056,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-B	4.30% (b)	12/15/2047	10,116,709
14,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.50% (b)	12/15/2047	14,356,965
135,795,653	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.17% (b) (d)	01/15/2049	4,762,910
7,564,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.27% (b)	11/15/2049	7,036,371
42,178,058	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.26% (b) (d)	05/15/2050	2,015,883
16,145,322	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.04% (a)(b) (d)	11/2/2041	51,032
7,137,000	Morgan Stanley Capital Trust, Series 2015-UBS8-B	4.22% (b)	12/15/2048	6,200,187
25,281,142	Morgan Stanley Capital Trust, Series 2015-UBS8-XA	0.86% (b) (d)	12/15/2048	657,389
17,835,000	Morgan Stanley Capital Trust, Series 2017-ASIF-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.55% (a)	11/15/2034	17,248,556
9,187,000	Morgan Stanley Capital Trust, Series 2017-ASIF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.75% (a)	11/15/2034	8,353,666
145,776,707	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.34% (b) (d)	06/15/2050	6,914,422
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.28% (a)(b)	07/1/2040	6,740,236
10,748,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.45% (a)	07/15/2035	10,362,293
5,305,000	Morgan Stanley Capital Trust, Series 2019-H1-AS	3.25%	07/15/2052	5,224,452
78,589,514	Morgan Stanley Capital Trust, Series 2019-L2-XA	1.02% (b) (d)	03/15/2052	4,470,965
3,845,000	Morgan Stanley Capital Trust, Series 2019-L3-AS	3.49%	11/15/2052	3,825,946
156,930,704	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.64% (b) (d)	11/15/2052	6,340,565
3,355,000	Morgan Stanley Capital Trust, Series 2019-NUGS-D (1 Month LIBOR USD + 1.80%, 1.30% Floor)	3.30% (a)	12/15/2036	3,317,069
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.70% (a)	05/15/2036	1,291,252
6,002,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	3.46% (b)	06/15/2036	5,605,094
2,200,000	Morgan Stanley Capital Trust, Series 2020-HB-B	2.55% (a)	08/15/2035	2,099,740
24,004,000	Morgan Stanley Capital Trust, Series 2020-L4-B	3.08%	02/15/2053	22,517,310
287,704,846	Morgan Stanley Capital Trust, Series 2020-L4-XA	1.08% (b) (d)	02/15/2053	19,994,048
4,353,603	Morgan Stanley Capital Trust, Series 2021-ILP-A (1 Month LIBOR USD + 0.78%, 0.78% Floor)	1.17% (a)	11/15/2023	4,289,627
17,924,725	Morgan Stanley Capital Trust, Series 2021-ILP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	1.97% (a)	11/15/2023	17,834,230
10,779,000	Morgan Stanley Capital Trust, Series 2021-L4-C	3.46% (b)	06/15/2054	9,738,235
4,661,000	Morgan Stanley Capital Trust, Series 2017-H1-C	4.22% (b)	12/15/2050	4,487,917
7,794,000	MRCO Mortgage Trust, Series 2019-PARK-F	2.72% (a)	12/15/2036	7,095,810
32,926,000	MRCO Mortgage Trust, Series 2019-PARK-G	2.72% (a)	12/15/2036	29,484,983
1,160,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.45% (a)	10/15/2037	1,138,268
8,185,469	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	1.35% (a)	06/15/2035	7,887,391
13,188,800	Natixis Commercial Mortgage Securities Trust, Series 2020-TPAC-D	3.75% (a)	12/15/2038	12,609,276
30,000,000	New York Mortgage Trust, Series 2019-NYTD-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.40% (a)	12/15/2035	29,262,796
14,792,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	2.00% (a)	02/15/2036	14,774,412
3,725,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.30% (a)	02/15/2036	3,702,169
4,425,000	NLY Commercial Mortgage Trust, Series 2019-FL2-C (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.75% (a)	02/15/2036	4,419,708
10,735,000	OPG Trust, Series 2021-PORT-D (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.53% (a)	10/15/2036	10,214,181
21,269,000	PPF Ltd., Series 2021-PORT-J (1 Month LIBOR USD + 3.5%, 3.5% Floor)	3.74% (a)	10/15/2036	20,711,329
1,782,250	PPF Ltd., Series 2021-T-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	1.25% (b)	04/14/2038	1,757,293
37,079,000	SLG Office Trust, Series 2021-VOY-A	2.85% (a)	07/15/2041	30,316,113
4,352,232	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	7.80% (a)	02/28/2039	4,284,220
2,985,000	SoHo Trust, Series 2021-SOHO-B	2.70% (a)(b)	08/10/2038	2,586,538
1,629,000	SREIT Trust, Series 2021-IND-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.93% (a)	10/15/2038	1,576,918
56,592,000	SREIT Trust, Series 2021-IND-G (1 Month LIBOR USD + 3.27%, 3.27% Floor)	3.66% (a)	10/15/2038	54,415,738
32,400,000	SREIT Trust, Series 2021-MPP2-J (1 Month LIBOR USD + 3.92%, 3.92% Floor)	4.31% (a)	11/15/2036	32,020,512
5,300,000	SREIT Trust, Series 2021-MPP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	2.42% (a)	11/15/2036	5,126,610
20,000,000	Structured Adjustable Rate Mortgage Loan Trust, Series BAML-1765-DUS	2.63% (b)	02/11/2052	19,450,000
171,527,000	Structured Adjustable Rate Mortgage Loan Trust, Series JPM-4199-DUS	2.46% (b)	02/08/2052	165,094,738
7,562,909	Thalndon Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	3.77% (a)	11/11/2034	7,280,755
12,261,000	TPG Real Estate Finance Issuer Ltd., Series 2021-FL4-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.64% (a)	03/15/2038	12,168,172
2,345,664	TRIX Issuer Ltd., Series 2019-FL4-A (Secured Overnight Financing Rate 30 Day Average + 1.20%, 1.15% Floor)	1.31% (a)	10/15/2034	2,348,381
31,966,000	TRIX Issuer Ltd., Series 2019-FL4-AS (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.45% Floor)	1.81% (a)	10/15/2034	30,801,007
24,893,048	TTAN, Series 2021-MHC-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	3.30% (a)	03/15/2038	23,976,279
8,000,000	UBS Commercial Mortgage Trust, Series 2017-C1-C	4.44%	06/15/2050	7,314,426
85,461,944	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.53% (b) (d)	06/15/2050	5,332,919
1,154,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% (b)	08/15/2050	1,084,679
6,857,000	UBS Commercial Mortgage Trust, Series 2017-C3-B	4.09% (b)	08/15/2050	6,696,631
12,244,978	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.07% (b) (d)	08/15/2050	4,973,633
3,561,000	UBS Commercial Mortgage Trust, Series 2017-C4-B	4.24% (b)	10/15/2050	3,479,471
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.44% (b)	12/15/2050	2,857,980
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	4.88% (b)	03/15/2051	1,499,238
43,016,857	UBS Commercial Mortgage Trust, Series 2018-C9-XA	0.87% (b) (d)	03/15/2051	1,842,059
8,330,000	UBS Commercial Mortgage Trust, Series 2019-C11-AS	3.20%	10/15/2052	7,978,135
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38% (b)	12/15/2052	14,399,846
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68% (b)	12/15/2052	9,477,770
52,350,544	UBS-Barclays Commercial Mortgage Trust, Series 2021-C13-XA	1.81% (a)(b) (d)	08/10/2049	15,047
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	4,297,481
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% (b)	02/15/2048	10,994,374
359,056,719	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.20% (b) (d)	02/15/2048	10,182,274
5,187,500	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	2,939,159
195,515,267	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.86% (b) (d)	02/15/2048	3,958,311
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.60% (b)	11/15/2048	9,385,580
124,134,059	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	0.97% (b) (d)	11/15/2048	3,513,801
230,536,614	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.29% (b) (d)	04/15/2050	6,489,283
12,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.56% (b)	09/15/2058	11,667,731
8,438,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NX32-C	4.29% (b)	07/15/2058	8,244,610
1,794,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NX34-C	4.18% (b)	12/15/2048	1,791,808
92,064,815	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.96% (b) (d)	12/15/2048	2,787,851
14,269,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.72% (b)	01/15/2059	13,902,257
4,250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-B	4.09%	06/15/2049	4,013,015
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.05% (b)	06/15/2049	5,267,019
2,390,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	2,293,362
10,980,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C37-C	4.49% (b)	06/15/2049	10,635,016
5,890,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-C	4.43% (b)	10/15/2049	5,751,650
2,155,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NX36-C	4.39% (b)	11/15/2049	2,111,633
109,776,606	Wells Fargo Commercial Mortgage Trust, Series 2016-NX36-XA	1.62% (b) (d)	11/15/2049	5,583,721
204,627,320	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.09% (b) (d)	09/15/2050	8,665,537
8,014,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.51% (b)	11/15/2050	7,377,205
1,904,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-C	4.30% (b)	12/15/2050	1,853,989
49,828,305	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	0.87% (b) (d)	12/15/2050	2,079,968
1,758,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	1,740,226
160,867,812	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.66% (b) (d)	03/15/2051	5,176,807
129,125,111	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.41% (b) (d)	05/15/2052	9,676,184
3,193,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (b)	06/15/2052	3,128,750
48,654,113	Wells Fargo Commercial Mortgage Trust, Series 2019-C31-XA	1.33% (b) (d)	06/15/2052	3,442,429
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/15/2052	24,953,778
77,966,922	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.59% (b) (d)	08/15/2052	6,653,370
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% (b)	10/15/2052	4,664,639
142,759,907	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.83% (b) (d)	12/15/2052	7,396,519
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/15/2053	26,527,934
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.82% (b) (d)	02/15/2053	2,944,959
162,961,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.42% (b) (d)	06/15/2053	13,655,865
96,858,176	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-XA	1.88% (b) (d)	07/15/2053	11,545,731
175,150,090	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-XA	1.38% (b) (d)	11/15/2054	15,847,773
2,022,574	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	2.20% (a)	02/15/2040	1,983,050
659,041	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.90% (a)	02/15/2040	648,279
1,658,965	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (1 Month LIBOR USD + 3.65%, 3.65% Floor)	4.05% (a)	02/15/2040	1,635,841
56,755,003	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.69% (a)(b) (d)	12/15/2047	1,855,204
30,381,103	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.85% (a)(b) (d)	11/15/2045	93,413
93,545,139	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.78% (b) (d)	12/15/2046	1,030,007
142,193,639	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.00% (b) (d)	03/15/2047	1,897,432
10,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-B	4.21% (b)	08/15/2047	9,869,800
3,147,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-C	4.23% (b)	08/15/2047	3,041,430
8,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C22-C	4.31% (b)	11/15/2047	7,712,526
164,056,921	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.80% (b) (d)	11/15/2047	2,980,343
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$4,880,525,361)</b>				<b>4,257,013,565</b>
<b>Non-Agency Residential Collateralized Mortgage Obligations - 26.0%</b>				
97,104,207	ABFC Trust, Series 2007-WMCI-A1A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.71%	06/25/2037	77,682,860
12,875,000	Accorded Mortgage Loan Trust, Series 2006-1M2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.53%	04/25/2036	16,255,237
13,085,000	Accorded Mortgage Loan Trust, Series 2006-2M2 (1 Month LIBOR USD + 0.29%, 0.29% Floor)	0.75%	09/25/2036	11,671,101
1,642,589	ACE Securities Corporation Home Equity Loan Trust, Series 2007-ASPI-A2C (1 Month LIBOR USD + 0.26%, 0.26% Floor)	0.72%	02/25/2037	944,306
11,923,798	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	01/25/2037	8,501,641
2,778,526	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2C (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.80%	01/25/2037	1,989,292
2,604,868	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.96%	01/25/2037	1,875,646
75,268,558	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	11/25/2036	29,924,558

4,187,062	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-AZA (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.53%	11/25/2036	2,134,557
4,526,539	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-AZD (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.68%	11/25/2036	2,359,319
3,028,084	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-AZC (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.74%	02/25/2037	1,618,727
2,654,602	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-AZD (1 Month LIBOR USD + 0.37%, 0.37% Floor)	0.83%	02/25/2037	1,424,526
3,068,887	Adjustable Rate Mortgage Trust, Series 2004-4-CB1 (1 Month LIBOR USD + 1.15%, 1.15% Floor, 10.00% Cap)	1.61%	03/25/2035	2,745,676
1,285,113	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	2.60%	01/25/2036	1,220,606
21,073,427	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	2.71%	02/25/2036	14,772,595
2,006,363	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	2.81%	08/25/2035	1,940,160
198,198	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.25%	10/25/2035	191,704
4,889,734	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	2.87%	11/25/2035	4,206,586
12,181,046	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.48%	03/25/2036	8,245,512
7,811,185	Adjustable Rate Mortgage Trust, Series 2006-2-3A1	3.15%	05/25/2036	7,631,499
10,574,851	Adjustable Rate Mortgage Trust, Series 2006-2-5A1	3.60%	05/25/2036	3,439,536
5,933,173	Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.29%	03/25/2037	5,676,911
909,507	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.61% (a)(b)	11/25/2037	981,207
324,141	Agis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 2.55% Floor)	3.01%	11/25/2033	316,411
872,276	Agis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 2.03% Floor)	2.49%	04/25/2034	837,405
617,792	Agis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.41%	06/25/2034	628,514
6,510,838	Agis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap)	1.46%	03/25/2035	6,370,368
11,064,702	Agis Asset Backed Securities Trust, Series 2006-1-A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor, 12.00% Cap)	0.63%	01/25/2037	9,605,873
39,623,990	Ajax Master Trust, Series 2016-1-PC	1.07% (a)(b)	01/01/2037	33,509,901
44,738,027	Ajax Master Trust, Series 2016-2-PC	3.07% (a)(b)	10/25/2036	39,608,217
51,309,984	Ajax Master Trust, Series 2017-1-PC	3.14% (a)(b)	06/25/2037	46,958,520
23,027,738	Ajax Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(i)	06/25/2060	22,329,770
20,000,000	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(i)	01/25/2026	19,674,228
3,622,367	American Home Assets, Series 2006-2-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.84%	09/25/2046	3,457,740
3,459,521	American Home Mortgage Investment Trust, Series 2005-4-3A1 (1 Month LIBOR USD + 0.66%, 0.66% Floor, 11.00% Cap)	1.06%	11/25/2045	2,753,438
14,615,926	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	2.58%	11/25/2045	8,302,879
2,148,882	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10%	06/25/2036	684,609
7,248,123	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60%	01/25/2037	1,842,721
6,862,903	Ameriquest Mortgage Securities, Inc., Series 2004-FR1-M1	4.00% (k)	05/25/2034	6,620,454
116,694,942	Ameriquest Mortgage Securities, Inc., Series 2006-M3-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.63%	10/25/2036	74,385,697
5,722,788	Ameritizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.66%	10/25/2032	4,888,601
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	38,588,773
30,156,000	AMSR Trust, Series 2020-SFR4-G1	4.00% (a)	11/17/2037	28,303,227
10,000,000	AMSR Trust, Series 2020-SFR5-F	2.69% (a)	11/17/2037	9,161,549
6,500,000	AMSR Trust, Series 2021-SFR3-E1	2.33% (a)	10/17/2038	5,913,437
11,000,000	AMSR Trust, Series 2021-SFR3-E2	2.43% (a)	10/17/2038	10,002,590
18,500,000	AMSR Trust, Series 2021-SFR3-F	3.23% (a)	10/17/2038	16,712,917
6,500,000	AMSR Trust, Series 2021-SFR4-D	2.77% (a)	12/17/2038	6,029,867
10,500,000	AMSR Trust, Series 2021-SFR4-E1	2.97% (a)	12/17/2038	9,705,252
10,500,000	Angel Oak Mortgage Trust LLC, Series 2019-2-M1	4.07% (a)(b)	03/25/2049	10,368,847
9,121,000	Angel Oak Mortgage Trust LLC, Series 2021-7-M1	3.26% (a)(b)	10/25/2066	8,482,238
9,652,851	Argent Securities Trust, Series 2004-W11-M6 (1 Month LIBOR USD + 1.88%, 1.88% Floor)	2.33%	11/25/2034	9,669,157
13,577,073	Argent Securities Trust, Series 2006-W5-A1A (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	06/25/2036	9,987,781
1,778,980	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (1 Month LIBOR USD + 1.68%, 1.68% Floor)	2.14%	06/25/2034	1,756,014
22,626,130	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (1 Month LIBOR USD + 0.44%, 0.44% Floor)	0.99%	11/25/2036	20,975,409
501,863	Banc of America Alternative Loan Trust, Series 2005-10-A11	5.75%	11/25/2035	470,994
2,667,103	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	2,564,028
2,016,037	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	1,963,721
2,458,138	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	2,384,100
593,972	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	571,374
1,378,712	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	1,285,062
8,647,013	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50%	01/25/2036	3,256,091
1,841,819	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.04% (f)(c)	11/25/2036	2,050,657
656,414	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.91%	11/25/2036	569,872
3,159,561	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	3,005,544
521,961	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	494,922
2,798,440	Banc of America Funding Corporation, Series 2006-2-3A1	6.00%	03/25/2036	2,735,471
78,183	Banc of America Funding Corporation, Series 2006-2-4A1 (3 x 1 Month LIBOR USD + 22.80%, 22.80% Cap)	21.43% (e)	03/25/2036	89,229
188,639	Banc of America Funding Corporation, Series 2006-2-4A2	5.50%	03/25/2036	187,409
307,713	Banc of America Funding Corporation, Series 2006-3-1A1	6.00%	03/25/2036	295,975
248,772	Banc of America Funding Corporation, Series 2006-3-6A1	6.38% (b)	03/25/2036	251,137
1,452,572	Banc of America Funding Corporation, Series 2006-6-1A7	6.25%	08/25/2036	1,404,607
593,646	Banc of America Funding Corporation, Series 2006-7-12A5	6.54%	10/25/2036	556,334
2,798,037	Banc of America Funding Corporation, Series 2006-7-12A8	6.41%	10/25/2036	2,624,191
775,430	Banc of America Funding Corporation, Series 2006-8T2-AB	6.10%	10/25/2036	735,968
310,537	Banc of America Funding Corporation, Series 2006-8-7A1	2.64% (b)	03/20/2036	282,028
4,906,177	Banc of America Funding Corporation, Series 2006-D-6A1	2.78% (b)	05/20/2036	4,845,017
135,493	Banc of America Funding Corporation, Series 2006-H-3A1	2.92% (b)	09/20/2046	125,200
48,169,530	Banc of America Funding Corporation, Series 2006-H-5A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 10.50% Cap)	0.81%	10/20/2036	21,658,215
375,470	Banc of America Funding Corporation, Series 2007-1-7A10	6.34%	01/25/2037	548,884
776,690	Banc of America Funding Corporation, Series 2007-3-7A1B	5.83% (b)	03/25/2037	763,450
1,311,821	Banc of America Funding Corporation, Series 2007-5-1A1	5.50%	07/25/2037	1,273,809
953,107	Banc of America Funding Corporation, Series 2009-R14A-3A (2 x 1 Month LIBOR USD + 16.57%, 5.50% Floor, 16.57% Cap)	15.67% (a)(c)	06/26/2035	1,089,747
1,236,861	Banc of America Funding Corporation, Series 2009-R15A-4A2	5.75% (a)(b)	12/26/2036	1,111,884
747,650	Banc of America Funding Corporation, Series 2010-R1-3A (2 x 1 Month LIBOR USD + 14.28%, 6.00% Floor, 14.28% Cap)	13.99% (a)(c)	07/26/2036	843,491
5,179,708	Banc of America Funding Corporation, Series 2014-R6-3A2	10.46% (a)(f)	10/26/2036	4,523,004
14,206,363	Banc of America Funding Corporation, Series 2014-R8-A2 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	06/26/2036	13,268,006
22,585,975	Banc of America Funding Corporation, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.42% (a)	09/29/2036	22,150,027
1,351,519	Banc of America Mortgage Securities Trust, Series 2006-1-A9	6.00%	05/25/2036	1,268,698
172,687	Banc of America Mortgage Securities Trust, Series 2007-1-2A5	5.75%	01/25/2037	165,752
3,969,746	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	3,605,498
6,962,388	BankUnited Trust, Series 2005-1-2A1	3.05% (b)	09/25/2045	6,801,235
975,335	Bayview Commercial Asset Trust, Series 2007-3-A2 (1 Month LIBOR USD + 0.29%)	0.75% (a)	07/25/2037	931,150
3,179,399	Bayview Financial Mortgage Pass-Through Trust, Series 2006-2-CA2 (1 Month LIBOR USD + 0.42%)	0.87%	11/26/2036	2,992,640
5,610,139	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% (a)(f)	06/28/2034	5,627,063
32,713,763	BCAP LLC Trust, Series 2007-AA-11A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.84% (a)	05/25/2047	34,514,341
2,115,853	BCAP LLC Trust, Series 2007-AA-2A7	6.00%	04/25/2037	1,355,870
2,290,665	BCAP LLC Trust, Series 2007-AA-2A8	5.75%	04/25/2037	1,428,885
10,357,957	BCAP LLC Trust, Series 2009-RR4-A1B	6.87% (a)(b)	10/25/2036	4,588,125
1,621,521	BCAP LLC Trust, Series 2009-RR13-18A2	6.47% (a)(b)	07/26/2037	1,046,536
2,802,112	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% (a)	02/26/2036	1,690,499
6,826,683	BCAP LLC Trust, Series 2010-RR6-7A10	5.13% (a)(b)	02/26/2037	3,883,676
1,240,130	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	3.36% (b)	02/25/2036	1,157,594
2,988,251	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.05% (b)	10/25/2046	2,750,828
3,276,915	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	2.72% (b)	02/25/2047	3,202,191
1,103,415	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.12% (b)	02/25/2047	1,068,819
13,220,708	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	11,226,644
408,144	Bear Stearns Alt-A Trust, Series 2004-11-2A3	2.63% (b)	11/25/2034	412,090
5,701,527	Bear Stearns Alt-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 11.50% Cap)	0.94%	02/25/2036	5,743,817
15,108,127	Bear Stearns Alt-A Trust, Series 2006-3-21A1	2.74% (b)	05/25/2036	12,577,998
4,652,122	Bear Stearns Alt-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%, 0.34% Floor, 11.50% Cap)	0.80%	08/25/2036	4,266,951
6,916,857	Bear Stearns Alt-A Trust, Series 2006-6-2A1	3.22% (b)	11/25/2036	4,410,150
3,486,976	Bear Stearns Alt-A Trust, Series 2006-8-2A1	2.87% (b)	08/25/2046	2,706,975
6,194,884	Bear Stearns Alt-A Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	0.78%	01/25/2047	5,829,384
3,233,609	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	5.50%	08/25/2034	3,252,998
6,965,138	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75% (k)	04/25/2035	6,560,751
2,213,215	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75%	04/25/2035	2,176,305
32,966,532	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-2A2	5.22% (b)	09/25/2035	30,618,755
5,032,307	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00%	10/25/2035	3,955,772
8,857,571	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25% (k)	02/25/2036	5,710,170
2,176,700	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.75%	12/25/2036	2,157,366
5,045,297	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.62%	02/25/2037	4,999,642
27,500,758	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.68%	05/25/2037	26,198,408
13,925,291	Bear Stearns Asset Backed Securities Trust, Series 2007-HE5-2A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.51%	08/25/2037	13,585,378
1,154,893	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	717,436
1,305,733	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	802,293
1,647,985	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	2.93% (b)	10/25/2036	1,245,416
7,783,222	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	0.86%	11/25/2036	7,357,607
3,312,356	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor, 10.50% Cap)	0.64%	12/25/2037	3,148,820
8,071,573	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.50% Cap)	0.62%	04/25/2037	9,231,880
10,556,954	BNC Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.78%	11/25/2036	10,301,512
7,602,571	BNC Mortgage Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.62%	03/25/2037	7,353,516
6,311,441	BNC Mortgage Loan Trust, Series 2007-4-A4 (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.96%	11/25/2037	4,997,234
26,108,754	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% (a)	08/27/2037	16,351,808
100,200,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(f)	03/28/2029	95,231,423
12,750,000	CAFL Issuer LLC, Series 2021-RTL1-A2	3.10% (a)(f)	03/28/2029	12,016,818

4,717,563	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor, 12.50% Cap)	0.58%	10/25/2036	4,389,771
22,747,503	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	0.62%	10/25/2036	21,246,441
7,901,599	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (1 Month LIBOR USD + 0.25%, 0.25% Floor, 12.50% Cap)	0.71%	10/25/2036	6,993,011
5,677,168	Carrington Mortgage Loan Trust, Series 2006-NCS-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 12.50% Cap)	0.61%	08/25/2036	5,572,121
55,283,135	Carrington Mortgage Loan Trust, Series 2006-NCS-A4 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 12.50% Cap)	0.62%	10/25/2036	54,075,563
28,838,831	Carrington Mortgage Loan Trust, Series 2006-NCS-A5 (1 Month LIBOR USD + 0.15%, 0.15% Floor, 14.50% Cap)	0.61%	01/25/2037	27,221,226
17,819,130	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor, 14.50% Cap)	0.60%	12/25/2036	16,945,265
20,117,026	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% (a)(b)	11/25/2044	20,145,961
2,750,000	Centex Home Equity, Series 2004-A-AF3	5.43%	01/25/2034	2,654,457
185,508	Chase Funding Mortgage Loan Asset Backed Certificates, Series 2003-4-2M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.36%	03/25/2033	182,774
3,213,036	Chase Mortgage Finance Trust, Series 2005-A1-2A4	2.95% (b)	12/25/2035	3,178,944
7,333,203	Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	4,628,239
7,185,471	Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	4,323,596
4,865,219	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	2,907,954
13,480,459	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	8,156,035
3,211,353	Chase Mortgage Finance Trust, Series 2007-A2-6A4	2.76% (b)	07/25/2037	3,013,611
3,994,902	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	2,144,693
2,388,649	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	1,458,943
1,109,516	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	286,358
2,270,999	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	1,372,139
1,982,450	ChaseFlex Trust, Series 2006-1-3A1	6.00%	02/25/2035	1,790,157
166,226	ChaseFlex Trust, Series 2006-1-A5	6.16% (b)	06/25/2036	1,159,828
2,804,098	ChaseFlex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor, 11.50% Cap)	0.65%	09/25/2036	2,443,574
3,270,617	ChaseFlex Trust, Series 2007-1-1A1	6.50%	02/25/2037	1,565,233
5,768,739	ChaseFlex Trust, Series 2007-M1-2F4	4.16% (k)	08/25/2037	5,404,362
6,000,002	ChaseFlex Trust, Series 2007-M1-2F5	4.16% (k)	08/25/2037	5,620,518
500,000	CHL GMSR Issuer Trust, Series 2018-GTI-B (1 Month LIBOR USD + 3.50%)	3.96% (a)	05/25/2023	494,206
521,770	CHL Mortgage Pass-Through Trust, Series 2003-60-8A1	2.21% (b)	02/25/2034	541,202
11,118,700	CHL Mortgage Pass-Through Trust, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42% Floor, 9.50% Cap)	0.85% (a)	11/25/2034	1,054,038
1,088,496	CHL Mortgage Pass-Through Trust, Series 2004-R2-1AS	5.98% (a)(b) (d)	11/25/2034	54,431
14,188,592	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	9,343,225
2,727,735	CHL Mortgage Pass-Through Trust, Series 2005-18-A1	5.50%	10/25/2035	1,982,263
2,474,089	CHL Mortgage Pass-Through Trust, Series 2005-20-A5	5.50%	10/25/2035	1,959,221
1,829,985	CHL Mortgage Pass-Through Trust, Series 2005-20-A8	5.25%	10/25/2035	1,452,470
7,110,857	CHL Mortgage Pass-Through Trust, Series 2005-23-A1	5.50%	11/25/2035	5,802,544
1,498,107	CHL Mortgage Pass-Through Trust, Series 2005-24-A8	5.50%	11/25/2035	1,051,475
2,547,525	CHL Mortgage Pass-Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	1,968,794
475,588	CHL Mortgage Pass-Through Trust, Series 2005-27-2A1	5.50%	12/25/2035	276,521
941,450	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	04/25/2022	665,575
9,536,633	CHL Mortgage Pass-Through Trust, Series 2005-HYB1-4A1	2.84% (b)	03/25/2035	9,548,056
65,212,131	CHL Mortgage Pass-Through Trust, Series 2005-HYB1-1A1	2.84% (b)	12/20/2035	62,523,533
8,572,239	CHL Mortgage Pass-Through Trust, Series 2005-HYB1-4A1	3.08% (b)	12/20/2035	8,645,151
975,056	CHL Mortgage Pass-Through Trust, Series 2005-J3-2A4	4.50%	09/25/2035	924,630
834,988	CHL Mortgage Pass-Through Trust, Series 2005-J4-A5	5.50%	11/25/2035	777,610
345,892	CHL Mortgage Pass-Through Trust, Series 2005-R1-1AF1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 9.50% Cap)	0.82% (a)	03/25/2035	333,988
341,415	CHL Mortgage Pass-Through Trust, Series 2005-R1-1AS	5.96% (a)(b) (d)	03/25/2035	32,761
5,139,354	CHL Mortgage Pass-Through Trust, Series 2006-1-A5	6.25%	09/25/2036	3,239,781
5,522,801	CHL Mortgage Pass-Through Trust, Series 2006-16-2A1	6.50%	11/25/2036	1,829,997
6,665,951	CHL Mortgage Pass-Through Trust, Series 2006-1-A2	6.00%	03/25/2036	4,510,784
1,430,753	CHL Mortgage Pass-Through Trust, Series 2006-20-1A21	6.00%	02/25/2037	954,564
18,068,528	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3	6.00%	05/25/2036	13,957,837
337,361	CHL Mortgage Pass-Through Trust, Series 2006-13-A4	5.50%	05/25/2036	334,874
4,227,431	CHL Mortgage Pass-Through Trust, Series 2007-10-A7	6.00%	07/25/2037	2,733,941
14,380,603	CHL Mortgage Pass-Through Trust, Series 2007-11-A1	6.00%	08/25/2037	8,787,604
7,335,474	CHL Mortgage Pass-Through Trust, Series 2007-12-A9	5.75%	08/25/2037	5,213,782
3,052,170	CHL Mortgage Pass-Through Trust, Series 2007-13-A1	6.00%	08/25/2037	2,017,872
5,001,148	CHL Mortgage Pass-Through Trust, Series 2007-13-A10	6.00%	08/25/2037	3,306,395
4,016,403	CHL Mortgage Pass-Through Trust, Series 2007-15-1A1	6.25%	09/25/2037	3,117,702
561,000	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	435,472
1,615,828	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	1,252,842
1,973,611	CHL Mortgage Pass-Through Trust, Series 2007-15-1A29	6.25%	09/25/2037	1,531,847
3,198,713	CHL Mortgage Pass-Through Trust, Series 2007-17-1A2	6.00%	10/25/2037	2,841,254
465,577	CHL Mortgage Pass-Through Trust, Series 2007-18-1A1	6.00%	11/25/2037	321,661
39,333,489	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	25,398,991
1,469,564	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	901,638
3,816,534	CHL Mortgage Pass-Through Trust, Series 2007-3-A1	6.00%	04/25/2037	2,841,429
1,469,882	CHL Mortgage Pass-Through Trust, Series 2007-3-A12	6.00%	04/25/2037	955,686
3,315,136	CHL Mortgage Pass-Through Trust, Series 2007-4-1A39	6.00%	05/25/2037	1,959,450
1,268,877	CHL Mortgage Pass-Through Trust, Series 2007-5-A2	5.75%	05/25/2037	855,369
4,588,378	CHL Mortgage Pass-Through Trust, Series 2007-7-A1	6.00%	06/25/2037	3,094,830
2,662,079	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	1,316,781
1,375,439	CHL Mortgage Pass-Through Trust, Series 2007-7-A2	5.75%	06/25/2037	942,831
6,686,274	CHL Mortgage Pass-Through Trust, Series 2007-8-1A4	6.00%	01/25/2038	2,933,337
2,433,100	CHL Mortgage Pass-Through Trust, Series 2007-8-1A5	5.44%	01/25/2038	1,441,406
3,943,528	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	2,495,042
5,649,145	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	3,584,927
5,718,776	CHL Mortgage Pass-Through Trust, Series 2007-9-A1	5.75%	07/25/2037	3,819,675
752,636	CHL Mortgage Pass-Through Trust, Series 2007-9-A11	5.75%	07/25/2037	402,699
4,653,974	CHL Mortgage Pass-Through Trust, Series 2007-RV1-1A1	2.87% (b)	04/25/2037	4,502,392
10,402,205	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	2.98% (b)	03/25/2037	9,688,386
16,174,819	CHL Mortgage Pass-Through Trust, Series 2007-J1-2A1	6.00%	02/25/2037	8,449,907
400,266	CHL Mortgage Pass-Through Trust, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.96%	07/25/2037	133,108
2,001,332	CHL Mortgage Pass-Through Trust, Series 2007-J3-A2 (1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.04% (d)(e)	07/25/2037	376,865
14,900,000	CHL Mortgage Pass-Through Trust, Series 2018-GTI-A (1 Month LIBOR USD + 2.75%)	3.21% (a)	05/25/2023	14,485,787
2,381,470	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	2,016,141
756,985	Citicorp Mortgage Securities, Inc., Series 2006-7-1A1	6.00%	12/25/2036	724,991
994,871	Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5	5.12%	09/25/2036	997,502
1,543,232	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	1,233,860
555,086	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	543,318
1,427,305	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	1,397,393
5,110,267	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	3.84% (b)	08/25/2036	5,121,125
2,477,854	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	5.85% (k)	10/25/2036	2,038,315
9,723,572	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.77%	03/25/2036	5,590,320
9,615,240	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.66%	05/25/2036	4,428,626
1,777,614	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.44% (b)	04/25/2037	1,696,763
563,768	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% (a)(b)	10/25/2036	357,271
15,614,789	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% (a)	04/25/2047	10,912,663
763,528	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% (a)(b)(c)	05/25/2037	735,387
49,960,043	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60% (a)	01/25/2037	47,295,434
1,755,689	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC3-A2D (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.81%	03/25/2037	1,623,057
628,581	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	2.97% (b)	04/25/2037	585,143
2,229,861	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	3.02% (b)	05/25/2047	2,156,637
3,735,178	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% (k)	01/25/2037	2,261,641
4,233,677	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% (k)	01/25/2037	4,986,894
3,558,548	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% (a)(b)	10/25/2037	3,261,718
19,338,646	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% (a)(b)(c)	06/25/2037	18,242,818
28,218,309	Citigroup Mortgage Loan Trust, Inc., Series 2021-JL1-A	2.75% (a)(b)	02/27/2062	27,205,896
3,794,649	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.66%	01/25/2037	2,040,566
1,457,702	Citigroup Mortgage Loan Trust, Series 2014-4-3A2	6.00% (a)(b)	03/25/2037	3,321,595
128,574,288	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	01/25/2039	117,943,669
63,455,331	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% (a)(i)	09/25/2039	63,457,939
189,710,654	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.32% (a)(b)	04/25/2064	174,117,861
258,019,375	Citigroup Mortgage Loan Trust, Series 2020-RP1-A1	1.50% (a)(b)	08/25/2064	242,884,784
26,293,400	Citigroup Mortgage Loan Trust, Series 2020-RP1-M1	2.00% (a)(b)	08/25/2064	23,563,188
22,116,950	Citigroup Mortgage Loan Trust, Series 2020-RP1-M2	2.50% (a)(b)	08/25/2064	20,225,006
18,676,206	Citigroup Mortgage Loan Trust, Series 2020-RP1-M3	2.75% (a)(b)	08/25/2064	16,530,297
49,290,829	Citigroup Mortgage Loan Trust, Series 2020-RP1-PF5	7.25% (a)(b)	08/25/2064	44,676,100
340,541,710	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(b)	03/25/2065	327,550,282
34,186,100	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(b)	03/25/2065	33,276,097
28,635,750	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(b)	03/25/2065	27,469,834
26,589,300	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(b)	03/25/2065	24,802,903
78,113,980	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	6.75% (a)(b)	03/25/2065	83,485,253
1,863,928	CinMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	1,786,991
2,274,365	CinMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	2,188,076
2,103,376	CinMortgage Alternative Loan Trust, Series 2006-A3-1A13	6.00%	07/25/2036	2,006,241
1,608,214	CinMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	1,522,217
442,441	CinMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	04/25/2022	446,609
1,688,160	CinMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	1,574,178

4,981,535	CinMortgage Alternative Loan Trust, Series 2006-A6-1A2 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	11/25/2036	4,988,511
2,502,281	CinMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	2,430,293
1,220,076	CinMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	1,184,028
3,306,272	CinMortgage Alternative Loan Trust, Series 2007-A1-1A8 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	1.00%	01/25/2037	2,823,987
3,121,722	CinMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	4.94% (d)(c)	01/25/2037	356,358
2,669,351	CinMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (g)	03/25/2037	2,615,521
6,143,032	CinMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	4.94% (d)(c)	03/25/2037	701,464
2,407,232	CinMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	2,329,924
4,271,518	CinMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	0.79%	04/25/2037	3,579,819
4,271,518	CinMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	6.21% (d)(c)	04/25/2037	590,222
4,522,758	CinMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	4,356,166
619,817	CinMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	614,230
8,171,838	CinMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	8,098,182
251,156	CinMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	238,056
14,812,000	COLT Mortgage Loan Trust, Series 2021-5-M1	3.20% (a)(b)	11/26/2066	13,669,173
4,296,000	COLT Mortgage Loan Trust, Series 2021-4X1-B1	3.11% (a)(b)	10/25/2066	3,821,630
413,000	COLT Mortgage Loan Trust, Series 2021-4X1-B2	3.86% (a)(b)	10/25/2066	3,652,405
6,000,000	COLT Mortgage Loan Trust, Series 2021-4X1-M1	2.36% (a)(b)	10/25/2066	5,375,347
9,000,000	CoreVest American Finance Trust, Series 2020-3-D	2.95% (a)(b)	08/15/2053	7,800,724
29,396,635	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	26,125,877
6,412,635	Countrywide Alternative Loan Trust, Series 2005-13CB-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.96%	05/25/2035	5,700,576
2,929,035	Countrywide Alternative Loan Trust, Series 2005-13CB-A5	5.50%	08/25/2035	2,831,444
2,521,159	Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.96%	07/25/2035	1,646,001
5,147,366	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (d)(c)	07/25/2035	443,709
1,738	Countrywide Alternative Loan Trust, Series 2005-20CB-4A1	5.25%	04/25/2022	1,687
1,706,688	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month LIBOR USD + 13.05%, 13.05% Cap)	12.22% (e)	07/25/2035	1,502,604
2,269,759	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	1.21%	08/25/2035	1,975,920
1,083,230	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	652,382
5,940,845	Countrywide Alternative Loan Trust, Series 2005-32T1-A9	5.50%	08/25/2035	4,230,275
2,431,500	Countrywide Alternative Loan Trust, Series 2005-46CB-A14	5.50%	10/25/2035	2,152,332
1,231,844	Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	1,090,311
3,874,907	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	2,898,772
1,435,858	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	1,029,049
31,051,196	Countrywide Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	25,883,838
15,231,542	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	11,692,721
323,186	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month LIBOR USD + 35.83%, 35.83% Cap)	32.99% (e)	12/25/2035	139,782
408,784	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	397,488
5,932,993	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	5,769,048
1,091,404	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR USD + 0.80%, 0.80% Floor, 5.50% Cap)	1.26%	01/25/2036	1,032,069
2,745,746	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month LIBOR USD + 4.70%, 4.70% Cap)	4.24% (d)(c)	01/25/2036	2,377,747
30,971,309	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	20,601,228
510,862	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	386,727
18,096,157	Countrywide Alternative Loan Trust, Series 2005-80CB-4A1	6.00%	02/25/2036	12,477,181
20,057,261	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	11,759,249
1,440,882	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD + 21.63%, 21.63% Cap)	19.96% (e)	02/25/2036	1,481,591
940,508	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	708,776
1,438,193	Countrywide Alternative Loan Trust, Series 2005-91B-1A1	5.50%	10/25/2035	1,249,590
327,229	Countrywide Alternative Loan Trust, Series 2005-110-1A3 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	1.16%	01/25/2035	231,998
153,321	Countrywide Alternative Loan Trust, Series 2005-110-1A15	5.50%	10/25/2035	133,227
388,293	Countrywide Alternative Loan Trust, Series 2005-111-1A3	5.50%	11/25/2035	277,743
227,853	Countrywide Alternative Loan Trust, Series 2005-111-6A1	6.50%	09/25/2032	221,717
512,998	Countrywide Alternative Loan Trust, Series 2005-113-2A5 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 5.50% Cap)	0.94%	11/25/2035	358,394
1,025,997	Countrywide Alternative Loan Trust, Series 2005-113-2A6 (-1 x 1 Month LIBOR USD + 5.02%, 5.02% Cap)	4.50% (d)(c)	11/25/2035	119,756
3,859,825	Countrywide Alternative Loan Trust, Series 2005-113-A3	5.50%	02/25/2035	3,745,055
17,617	Countrywide Alternative Loan Trust, Series 2005-117-A1	5.50%	04/25/2022	16,539
557,279	Countrywide Alternative Loan Trust, Series 2005-12-1A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 5.50% Cap)	0.96%	04/25/2035	468,678
1,714,706	Countrywide Alternative Loan Trust, Series 2005-12-1A6 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (d)(c)	04/25/2035	1,002,239
3,859,763	Countrywide Alternative Loan Trust, Series 2005-13-2A8 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 5.50% Cap)	0.76%	05/25/2035	3,165,522
2,722,245	Countrywide Alternative Loan Trust, Series 2005-13-2A9 (-1 x 1 Month LIBOR USD + 5.20%, 5.20% Cap)	4.74% (d)(c)	05/25/2035	3,738,810
3,355,221	Countrywide Alternative Loan Trust, Series 2006-12CB-A8 (1 Month LIBOR USD + 5.75%, 5.75% Floor)	5.75%	02/25/2036	1,855,616
11,071,517	Countrywide Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	2,397,918
29,266,877	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.00%	05/25/2036	7,121,718
2,883,113	Countrywide Alternative Loan Trust, Series 2006-16CB-A7	6.50%	06/25/2036	1,895,345
764,264	Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	1.06%	05/25/2036	2,101,566
764,264	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.50%	07/25/2036	419,252
3,748,461	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	0.86%	08/25/2036	3,153,849
5,083,138	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.14% (d)(c)	08/25/2036	1,853,871
782,464	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00%	08/25/2036	877,968
4,217,176	Countrywide Alternative Loan Trust, Series 2006-23CB-2A3	6.50%	08/25/2036	584,499
1,407,238	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	2,002,198
4,118,814	Countrywide Alternative Loan Trust, Series 2006-24CB-A12 (-1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	6.00% (d)(c)	08/25/2036	1,019,211
3,302,752	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	08/25/2036	1,023,105
3,544,845	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	1.06%	08/25/2036	2,450,778
1,469,119	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	1,055,852
1,885,740	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	981,269
2,825,315	Countrywide Alternative Loan Trust, Series 2006-29T1-A2	6.25%	10/25/2036	1,287,080
421,531	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month LIBOR USD + 46.15%, 46.15% Cap)	43.18% (e)	10/25/2036	2,017,840
251,197	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 33.37% Cap)	31.33% (e)	10/25/2036	753,508
2,072,466	Countrywide Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	843,872
2,927,332	Countrywide Alternative Loan Trust, Series 2006-30T1-A2	6.25%	03/25/2036	1,274,347
2,264,680	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR USD + 0.67%, 0.67% Floor, 6.00% Cap)	1.13%	11/25/2036	2,578,559
3,777,486	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month LIBOR USD + 5.33%, 5.33% Cap)	4.87% (d)(c)	11/25/2036	1,207,776
7,942,361	Countrywide Alternative Loan Trust, Series 2006-36T2-A1	6.25%	10/25/2036	538,289
641,089	Countrywide Alternative Loan Trust, Series 2006-36T2-A4	6.25%	12/25/2036	4,693,362
876,694	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	12/25/2036	1,866,728
13,452,265	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.00%	01/25/2037	2,854,319
4,581,131	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.69% (d)(c)	01/25/2037	1,941,157
1,413,491	Countrywide Alternative Loan Trust, Series 2006-40T1-A11	0.91%	01/25/2037	336,856
2,405,809	Countrywide Alternative Loan Trust, Series 2006-40T1-A14 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	6.00%	01/25/2037	1,187,753
3,058,649	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	4.99% (d)(c)	01/25/2037	2,612,289
7,470,578	Countrywide Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	6.00%	01/25/2037	2,159,239
7,470,578	Countrywide Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	4.94% (d)(c)	01/25/2037	1,865,721
3,216,569	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	1.06%	01/25/2037	3,691,874
3,794,821	Countrywide Alternative Loan Trust, Series 2006-42-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	6.00%	01/25/2037	2,309,528
3,794,821	Countrywide Alternative Loan Trust, Series 2006-42-1A2 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	1.06%	01/25/2047	1,711,786
2,527,135	Countrywide Alternative Loan Trust, Series 2006-42-1A3	4.94% (d)(c)	01/25/2047	853,749
2,905,878	Countrywide Alternative Loan Trust, Series 2006-43CB-1A12	6.00%	01/25/2047	1,866,728
10,053,561	Countrywide Alternative Loan Trust, Series 2006-43CB-1A6	5.75%	02/25/2037	2,018,634
10,163,364	Countrywide Alternative Loan Trust, Series 2006-45T1-A1 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00%	02/25/2037	7,145,632
3,278,504	Countrywide Alternative Loan Trust, Series 2006-45T1-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	6.00%	02/25/2037	5,167,634
3,278,504	Countrywide Alternative Loan Trust, Series 2006-45T1-A5 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	1.06%	02/25/2037	847,665
1,411,052	Countrywide Alternative Loan Trust, Series 2006-45T1-A2	4.94% (d)(c)	02/25/2037	586,257
5,958,136	Countrywide Alternative Loan Trust, Series 2006-46CB-1A1	6.00%	02/25/2037	1,027,640
715,297	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	04/25/2036	4,004,803
4,588,523	Countrywide Alternative Loan Trust, Series 2006-7CB-1A14	5.50%	05/25/2036	670,626
8,001,555	Countrywide Alternative Loan Trust, Series 2006-7CB-1A16	6.00%	05/25/2036	3,264,307
2,451,766	Countrywide Alternative Loan Trust, Series 2006-7CB-1A6	6.00%	05/25/2036	5,692,362
2,485,086	Countrywide Alternative Loan Trust, Series 2006-7CB-1A9	6.00%	05/25/2036	1,744,140
851,981	Countrywide Alternative Loan Trust, Series 2006-9T1-A11	6.00%	05/25/2036	1,766,485
2,111,783	Countrywide Alternative Loan Trust, Series 2006-11-1A10	6.00%	02/25/2036	493,271
4,284,726	Countrywide Alternative Loan Trust, Series 2006-11-1A3	5.50%	02/25/2036	1,824,601
937,212	Countrywide Alternative Loan Trust, Series 2006-14-2A2	5.50%	02/25/2036	3,701,440
1,073,108	Countrywide Alternative Loan Trust, Series 2006-17-1A1	6.00%	07/25/2036	722,208
35,824,482	Countrywide Alternative Loan Trust, Series 2006-0A21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	6.25%	11/25/2036	678,401
3,265,351	Countrywide Alternative Loan Trust, Series 2006-0A31-A12 (12 Month US Treasury Average + 0.94%, 0.94% Floor)	0.64%	03/20/2047	30,897,095
610,163	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	1.88%	08/25/2066	3,127,085
9,773,458	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	37.16% (e)	05/25/2037	901,919
5,828,093	Countrywide Alternative Loan Trust, Series 2007-15CB-A2	6.00%	07/25/2037	7,862,070
6,991,600	Countrywide Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	4,474,652
7,887,858	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	5.75%	07/25/2037	5,367,961
2,284,126	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	0.91%	08/25/2037	2,767,602
3,055,526	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	30.78% (e)	08/25/2037	4,203,640
5,196,717	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 29.90%, 29.90% Cap)	6.00%	08/25/2037	2,809,922
796,870	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	27.80% (e)	08/25/2037	613,787
615,704	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	6.00%	08/25/2037	578,006
1,666,324	Countrywide Alternative Loan Trust, Series 2007-19-1A3	36.20% (e)	08/25/2037	1,036,546
9,049,535	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	1,122,789
		6.00%	08/25/2037	6,097,682

28,182,498	Countrywide Alternative Loan Trust, Series 2007-19-2A1	6.50%	08/25/2037	16,039,494
2,889,923	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	26.57% (e)	09/25/2037	3,069,237
18,557,957	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	9,929,728
7,333,457	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.90%	09/25/2037	3,542,273
10,407,696	Countrywide Alternative Loan Trust, Series 2007-23CB-AA (1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.04% (d)(e)	09/25/2037	2,743,216
1,058,227	Countrywide Alternative Loan Trust, Series 2007-24-A2 (6 x 1 Month LIBOR USD + 41.70%, 41.70% Cap)	38.90% (e)	10/25/2037	1,895,406
2,116,006	Countrywide Alternative Loan Trust, Series 2007-24-A3 (1 x 1 Month LIBOR USD + 6.95%, 6.95% Cap)	6.49% (d)(e)	10/25/2037	620,126
3,471,313	Countrywide Alternative Loan Trust, Series 2007-24-A4 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 7.00% Cap)	1.16%	10/25/2037	762,143
4,591,600	Countrywide Alternative Loan Trust, Series 2007-24-A6 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 7.00% Cap)	1.46%	10/25/2037	1,099,440
5,485,610	Countrywide Alternative Loan Trust, Series 2007-23CB-1A4 (1 Month LIBOR USD + 1.00%, 5.75% Floor, 100.00% Cap)	5.75%	03/25/2037	2,457,228
15,335,331	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	2,169,580
3,888,289	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.19% (d)(e)	04/25/2037	850,540
3,888,289	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 6.00% Cap)	1.01%	04/25/2037	1,886,432
15,486,975	Countrywide Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	10,510,040
9,529,798	Countrywide Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	3,646,855
5,941,087	Countrywide Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	3,910,122
5,527,591	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	4,309,410
1,405,925	Countrywide Alternative Loan Trust, Series 2007-7T2-A8	6.00%	04/25/2037	809,793
257,355	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (6 x 1 Month LIBOR USD + 40.20%, 40.20% Cap)	37.46% (e)	05/25/2037	366,915
274,722	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	37.34% (e)	05/25/2037	390,321
432,646	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.96%	05/25/2037	157,361
432,646	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (1 x 1 Month LIBOR USD + 5.50%, 5.50% Cap)	5.04% (d)(e)	05/25/2037	72,961
1,440,265	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	898,870
24,551,284	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	2.80% (b)	03/25/2047	24,194,436
28,572,679	Countrywide Alternative Loan Trust, Series 2007-HY4-4A1	3.29% (b)	06/25/2037	26,238,334
23,690,466	Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	06/25/2047	22,993,728
6,520,294	Countrywide Asset Backed Certificates, Series 2006-26-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	06/25/2037	6,148,651
13,054,110	Countrywide Asset Backed Certificates, Series 2007-8C1-1A (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	05/25/2037	12,187,760
21,868,041	Countrywide Asset Backed Certificates, Series 2007-8A1-A5	4.59% (k)	04/25/2047	18,100,342
4,045,727	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-3-AAB	6.61%	11/25/2036	937,388
2,406,401	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-4-AGA	6.18%	12/25/2036	707,039
8,685,342	Credit Suisse First Boston Mortgage Backed Trust, Series 2007-1-1A1A	5.90% (b)	05/25/2037	2,882,657
2,184,734	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	1,936,835
459,906	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	407,721
4,578,915	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	4,000,450
6,118,491	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.25%	01/25/2036	6,033,550
9,605,070	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	1,934,371
2,501,082	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	2,444,529
3,710,726	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	2,316,607
902,468	Credit Suisse Mortgage Capital Certificates, Series 2005-18-2A5	5.75% (a)	12/26/2035	702,733
11,774,733	Credit Suisse Mortgage Capital Certificates, Series 2006-1-2A1	6.00%	02/25/2036	5,491,447
2,441,953	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 6.00% Cap)	1.16%	03/25/2036	762,445
13,649,395	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A2 (1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	4.84% (d)(e)	03/25/2036	2,113,901
2,843,150	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A3	6.25%	03/25/2036	1,707,995
7,694,701	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A4	6.00%	03/25/2036	4,472,544
1,183,989	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A3	5.50%	04/25/2036	1,004,961
715,752	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A4	5.00%	04/25/2036	607,525
3,401,357	Credit Suisse Mortgage Capital Certificates, Series 2006-2B-1A1	6.00% (a)(c)	07/25/2037	2,857,714
8,307,619	Credit Suisse Mortgage Capital Certificates, Series 2009-11R-4A1	7.00% (a)(b)	09/26/2037	3,206,683
6,198,611	Credit Suisse Mortgage Capital Certificates, Series 2009-12R-5A1	6.00% (a)	06/27/2036	5,241,165
8,050,094	Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	2.87% (a)(b)	08/26/2046	6,238,312
33,862,584	Credit Suisse Mortgage Capital Certificates, Series 2021-RPL9-A1	2.44% (a)(b)	02/25/2061	32,343,766
4,227,000	Credit Suisse Mortgage Capital Trust, Series 2020-AFC1-B1	3.45% (a)(b)	02/25/2050	4,084,736
1,515,592	Credit Suisse Mortgage Capital Trust, Series 2020-RPL1-A2	8.40% (c)	02/25/2024	1,508,608
10,315,597	Credit Suisse Mortgage Capital Trust, Series 2020-RPL1-CERT	3.23% (a)(b)(c)	01/25/2046	9,547,611
9,205,523	Credit-Backed Asset Servicing and Securitization LLC, Series 2006-CB4-AV3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	05/25/2036	7,113,077
2,595,389	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	1,942,639
20,280,525	CSMC Mortgage-Backed Trust, Series 2006-4-4A1	7.00%	05/25/2036	6,416,979
7,994,693	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	3,601,945
5,275,746	CSMC Mortgage-Backed Trust, Series 2006-4-1A4	6.00%	07/25/2036	5,169,125
10,176,971	CSMC Mortgage-Backed Trust, Series 2006-6-3A1	7.00%	07/25/2036	1,974,019
118,877	CSMC Mortgage-Backed Trust, Series 2006-7-3A11	6.00%	08/25/2036	65,158
1,769,778	CSMC Mortgage-Backed Trust, Series 2006-7-7A5	6.00%	08/25/2036	1,646,331
2,924,509	CSMC Mortgage-Backed Trust, Series 2006-9-2A1	5.50%	11/25/2036	2,685,471
11,375,735	CSMC Mortgage-Backed Trust, Series 2006-9-3A1	6.00%	11/25/2036	10,319,537
3,890,667	CSMC Mortgage-Backed Trust, Series 2006-9-4A1	6.00%	11/25/2036	3,043,180
1,669,339	CSMC Mortgage-Backed Trust, Series 2006-9-6A14	6.00%	11/25/2036	1,666,572
271,222	CSMC Mortgage-Backed Trust, Series 2006-9-6A15 (6 x 1 Month LIBOR USD + 39.90%, 39.90% Cap)	38.78% (e)	11/25/2036	444,181
8,755,850	CSMC Mortgage-Backed Trust, Series 2007-1-1A4	6.13% (b)	02/25/2037	2,795,008
5,453,663	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	04/25/2022	1,252,377
3,164,318	CSMC Mortgage-Backed Trust, Series 2007-1-5A14	6.00%	02/25/2037	2,482,148
33,796	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	30,395
5,648,256	CSMC Mortgage-Backed Trust, Series 2007-2-2A10	6.00%	04/25/2037	3,032,195
2,910,263	CSMC Mortgage-Backed Trust, Series 2007-5-2A5	5.00%	08/25/2037	2,658,200
28,023,224	CSMC Mortgage-Backed Trust, Series 2007-5-3A19	6.00%	08/25/2037	24,172,685
12,376,111	CSMC Mortgage-Backed Trust, Series 2007-5-3A9	6.00%	08/25/2037	10,904,296
146,716	CSMC Trust, Series 2009-18R-4A2	2.81% (a)(b)(c)	07/20/2035	139,862
1,846,146	CSMC Trust, Series 2010-18R-1A2	5.50% (a)(b)	12/26/2035	1,680,820
27,926,217	CSMC Trust, Series 2010-18R-6A1	2.87% (a)(b)	06/26/2037	27,437,652
8,606,685	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)	06/26/2037	8,096,115
4,249,331	CSMC Trust, Series 2010-4R-8A17	6.00% (a)(b)	06/26/2037	3,997,250
9,623,503	CSMC Trust, Series 2010-7R-1A17	6.00% (a)(b)	01/26/2037	6,864,799
10,334,756	CSMC Trust, Series 2013-9R-A1	3.00% (a)(b)(c)	05/27/2043	10,188,172
8,844,524	CSMC Trust, Series 2019-RPL6-CERT	4.10% (a)(b)	11/25/2038	8,756,292
207,290,853	CSMC Trust, Series 2019-RPL6-PT1	3.48% (a)(b)	11/25/2038	194,997,697
197,318,944	CSMC Trust, Series 2020-RPL1-PT1	3.38% (a)(b)	10/25/2060	192,580,329
23,474,078	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	22,625,850
22,325,799	CSMC Trust, Series 2021-JR2-A1	2.22% (a)(b)	11/25/2061	21,766,517
7,469,850	CSMC Trust, Series 2021-NQM1-B1	2.83% (a)(b)	05/25/2065	7,203,347
6,225,825	CSMC Trust, Series 2021-NQM5-M1	2.17% (a)(b)	05/25/2066	5,611,259
3,180,046	CSMC Trust, Series 2021-NQM6-M1	3.29% (a)(b)	07/25/2066	2,922,704
7,445,317	CSMC Trust, Series 2021-NQM6-M1	2.58% (a)(b)	07/25/2066	6,755,702
78,174,445	CSMCM Trust, Series 2017-RPL2-CERT	0.01% (a)(b)	02/25/2056	70,521,589
17,544,000	CWABS Asset-Backed Certificates Trust, Series 2005-11-MF1	5.35% (b)	02/25/2036	16,468,323
4,410,160	CWABS Asset-Backed Certificates Trust, Series 2005-4-AF5B	5.65%	10/25/2035	4,444,776
8,868,888	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% (b)	09/25/2035	8,440,105
322,828	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A4 (7 x 1 Month LIBOR USD + 35.93%, 35.93% Cap)	32.99% (e)	11/25/2035	491,006
551,129	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	0.66%	11/25/2035	273,305
1,663,366	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	4.84% (d)(e)	11/25/2035	119,996
5,691,286	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	5,483,849
14,459,252	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	09/25/2047	13,688,172
17,200,340	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-0A2 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.71%	07/25/2047	16,279,514
3,784,858	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-A1C	5.67% (b)	02/25/2036	3,720,399
908,190	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	4.93% (b)	06/25/2036	486,853
856,688	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (b)	10/25/2036	820,296
11,962,931	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% (b)	10/25/2036	11,457,864
852,215	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% (b)	10/25/2036	816,079
1,245,446	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% (b)	10/25/2036	1,190,731
2,464,722	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	6.37%	10/25/2036	2,353,276
4,529,337	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-3A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.00% Cap)	0.99% (a)(c)	10/27/2036	4,129,895
4,933,424	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.57% (a)(c)	04/15/2036	4,841,360
2,352,739	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A1 (1 x 1 Month LIBOR USD + 12.11%, 12.11% Cap)	11.55% (a)(c)	04/15/2036	2,326,532
3,833,335	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A2 (2 x 1 Month LIBOR USD + 14.60%, 14.61% Cap)	13.85% (a)(c)	04/15/2036	3,815,026
369,726	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A1 (3 x 1 Month LIBOR USD + 19.35%, 19.35% Cap)	18.16% (a)(c)	04/15/2036	397,266
3,242,390	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A3 (1 x 1 Month LIBOR USD + 12.57%, 12.57% Cap)	12.01% (a)(c)	04/15/2036	3,158,197
55,786,701	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A4 (1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.57% (a)(c)	04/15/2036	53,106,499
12,047,806	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.65%	04/25/2037	11,548,249
22,750,000	FBR Securitization Trust, Series 2005-2-M4 (1 Month LIBOR USD + 0.95%, 0.95% Floor, 14.00% Cap)	1.39%	09/25/2035	21,787,302
5,500,000	FBR Securitization Trust, Series 2005-5-M3 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 14.00% Cap)	1.19%	11/25/2035	5,239,674
3,719,999	Fieldstone Mortgage Investment Trust, Series 2007-1-2A2 (1 Month LIBOR USD + 0.27%, 0.27% Floor, 12.25% Cap)	0.73%	04/25/2047	3,047,444
29,164,813	Figure Line of Credit Trust, Series 2020-1-A	4.04% (a)(b)	09/25/2049	28,599,893
7,485,320	First Franklin Mortgage Loan Trust, Series 2006-FP5-M1 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.83%	07/25/2036	7,258,446
4,000,000	First Franklin Mortgage Loan Trust, Series 2006-FP9-2A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.96%	05/25/2036	3,665,832
19,702,033	First Franklin Mortgage Loan Trust, Series 2007-FP2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	03/25/2037	12,993,264
23,182,297	First Franklin Mortgage Loan Trust, Series 2007-FP2-A2C (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.61%	03/25/2037	13,266,630
3,650,349	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA-1A1	2.68% (b)	05/25/2035	2,427,362
3,860,501	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	2,529,059
273,745	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	04/25/2022	273,246

1,531,076	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	2.55% (b)	06/25/2036	1,365,457
2,056,474	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	1,332,809
6,900,752	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	4,339,816
1,359,427	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	802,185
2,047,725	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	1,179,361
3,256,834	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (b)	05/25/2035	2,497,526
10,702,462	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	5,451,185
550,697	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	280,491
665,749	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	390,503
2,055,217	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	1,205,513
1,168,516	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	685,407
967,986	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	612,937
1,589,675	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	857,440
9,000,000	FirstKey Homes Trust, Series 2020-SFR1-E	2.79% (a)	08/17/2037	8,406,374
18,000,000	FirstKey Homes Trust, Series 2020-SFR2-D	1.97% (a)	10/19/2037	16,055,051
26,225,000	FirstKey Homes Trust, Series 2020-SFR2-E	2.87% (a)	10/19/2037	24,169,505
16,250,000	FirstKey Homes Trust, Series 2021-SFR1-E1	2.39% (a)	08/17/2038	14,676,662
11,500,000	FirstKey Homes Trust, Series 2021-SFR1-E2	2.49% (a)	08/17/2038	10,227,409
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-D	2.06% (a)	09/17/2038	7,234,466
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E1	2.26% (a)	09/17/2038	7,083,301
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E2	2.36% (a)	09/17/2038	7,060,607
34,491,000	FirstKey Homes Trust, Series 2021-SFR3-B	2.44% (a)	12/17/2038	32,650,300
29,580,000	FirstKey Homes Trust, Series 2021-SFR3-C	2.54% (a)	12/17/2038	27,343,793
22,626,000	FirstKey Homes Trust, Series 2021-SFR3-D	2.79% (a)	12/17/2038	21,087,332
45,314,000	FirstKey Homes Trust, Series 2021-SFR3-E1	2.99% (a)	12/17/2038	41,277,932
25,293,000	FirstKey Homes Trust, Series 2021-SFR3-E2	3.08% (a)	12/17/2038	22,970,723
10,174,000	FirstKey Homes Trust, Series 2021-SFR3-F1	3.58% (a)	12/17/2038	9,031,612
62,350,000	FMC GMSR Issuer Trust, Series 2020-GT1-A	4.45% (a)(b)	01/25/2026	60,228,173
72,500,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(b)	07/25/2026	68,998,596
64,820,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(b)	10/25/2026	60,116,207
129,158,970	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	11/25/2036	87,130,215
7,750,000	FRTKL, Series 2021-SFR1-E1	2.37% (a)	09/17/2038	6,963,728
6,650,000	FRTKL, Series 2021-SFR1-E2	2.52% (a)	09/17/2038	5,954,719
2,751,000	GCAT LLC, Series 2019-NQM3-M1	3.45% (a)(b)	11/25/2039	2,626,671
7,996,000	GCAT LLC, Series 2021-NQM4-M1	2.54% (a)(b)	08/25/2066	6,529,196
8,405,000	GCAT LLC, Series 2021-NQM6-B1	4.42% (a)(b)	08/25/2066	7,942,974
34,522,795	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	08/25/2036	18,938,822
2,132,686	GMACM Mortgage Loan Trust, Series 2005-ARS-3A1	3.41% (b)	09/19/2035	1,972,720
22,908,429	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 10.50% Cap)	0.98%	08/25/2045	17,607,256
19,732,208	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	04/25/2047	19,003,847
931,246	GS Mortgage Securitization, Series 2008-2R-1A1	4.44% (a)(b)(d)	09/25/2036	621,486
134,396,722	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-A1	1.75% (a)(b)	05/25/2060	131,667,797
12,540,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M1	2.25% (a)(b)	05/25/2060	12,302,179
10,237,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M2	2.75% (a)(b)	05/25/2060	10,080,224
9,341,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M3	3.00% (a)(b)	05/25/2060	8,973,871
31,841,110	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-PT4	7.32% (a)(b)	05/25/2060	33,924,442
124,891	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% (b)	09/25/2035	1,011,439
4,147,267	GSAA Home Equity Trust, Series 2006-10-AF3	5.90% (b)	06/25/2036	2,384,650
5,831,138	GSAA Home Equity Trust, Series 2006-10-AF4	6.80%	06/25/2036	2,060,641
11,139,167	GSAA Home Equity Trust, Series 2006-15-AF4	6.40%	09/25/2036	4,023,660
1,772,679	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% (b)	11/25/2036	714,890
4,090,657	GSAA Home Equity Trust, Series 2006-18-AF6	6.18%	11/25/2036	1,398,313
7,704,393	GSAA Home Equity Trust, Series 2006-19-A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.64%	12/25/2036	2,681,148
4,008,674	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	3,066,198
2,523,955	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,442,102
5,751,438	GSAA Home Equity Trust, Series 2007-7-A5 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	1.02%	07/25/2037	3,420,831
17,819,684	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.76%	08/25/2036	15,951,007
7,423,180	GSAMP Trust, Series 2007-H1-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.66%	01/25/2047	4,760,495
7,627,200	GSMPs Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.81% (a)	03/25/2035	7,318,866
4,832,600	GSMPs Mortgage Loan Trust, Series 2005-RP2-1AS	4.24% (a)(b)(d)	02/25/2035	4,837,384
4,832,600	GSMPs Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap)	0.81% (a)	09/25/2035	4,227,349
4,832,600	GSMPs Mortgage Loan Trust, Series 2005-RP3-1AS	4.02% (a)(b)(d)	09/25/2035	292,827
18,636,105	GSMPs Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.5% Cap)	0.81% (a)	01/25/2036	15,762,747
18,636,105	GSMPs Mortgage Loan Trust, Series 2006-RP1-1AS	3.96% (a)(b)(d)	01/25/2036	13,099,097
18,866,769	GSMSC Resecuritization Trust, Series 2014-2R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.37% (a)	09/26/2036	11,617,630
818,553	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	805,928
1,761,761	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	1,720,873
255,229	GSR Mortgage Loan Trust, Series 2005-4F-3A5	6.00%	07/25/2035	260,880
2,665,278	GSR Mortgage Loan Trust, Series 2005-4F-3A9 (1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap)	6.44% (d)(e)	07/25/2035	338,423
254,537	GSR Mortgage Loan Trust, Series 2005-4F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.96%	07/25/2035	245,583
131,066	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.96%	09/25/2035	128,444
7,318,760	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	4,085,945
1,688,268	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	999,140
247,054	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	383,096
414,967	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	405,463
1,613,472	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	985,388
1,937,774	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	1,183,451
18,148,615	GSR Mortgage Loan Trust, Series 2006-7F-3A1	6.50%	06/25/2036	11,211,753
4,592,596	GSR Mortgage Loan Trust, Series 2006-8F-2A3	6.00%	07/25/2036	3,633,015
3,929,705	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	1,823,525
10,880,160	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	6,924,668
29,086,896	GSR Mortgage Loan Trust, Series 2006-0A1-3A1 (11th District Cost of Funds Index + 1.50%, 1.50% Floor)	1.72%	08/25/2046	11,315,105
302,517	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	524,600
704,924	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	994,890
12,915,141	GSR Mortgage Loan Trust, Series 2007-8A-1A1	6.00%	07/25/2037	10,457,851
45,729,111	GSR Mortgage Loan Trust, Series 2007-0A1-1A1 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.69%	05/25/2037	29,347,265
469,442	HarboView Mortgage Loan Trust, Series 2005-14-3A1A	2.48% (b)	12/19/2035	451,621
5,510,051	HarboView Mortgage Loan Trust, Series 2005-2-1A (1 Month LIBOR USD + 0.52%, 0.52% Floor)	0.97%	09/19/2035	2,282,352
23,153,149	HarboView Mortgage Loan Trust, Series 2005-8-1A1A (1 Month LIBOR USD + 0.62%, 0.62% Floor, 11.00% Cap)	1.07%	09/19/2035	13,713,969
44,379,659	HarboView Mortgage Loan Trust, Series 2005-8-2A1A (12 Month US Treasury Average + 1.55%, 1.55% Floor)	1.69%	09/19/2035	25,758,704
4,295,937	HarboView Mortgage Loan Trust, Series 2006-10-2A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.34%	01/19/2036	4,261,143
6,932,284	HarboView Mortgage Loan Trust, Series 2006-11-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.79%	12/19/2036	6,560,549
36,166,508	HarboView Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.63%	05/25/2047	35,812,279
5,874,447	HarboView Mortgage Loan Trust, Series 2006-4-1A2A (1 Month LIBOR USD + 0.38%, 0.38% Floor)	0.83%	05/19/2046	3,265,908
63,209,695	HarboView Mortgage Loan Trust, Series 2006-8-1A1 (1 Month LIBOR USD + 0.40%)	0.65%	07/21/2036	39,300,325
8,499,314	HarboView Mortgage Loan Trust, Series 2006-BU1-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor, 10.50% Cap)	0.87%	02/19/2046	7,751,088
15,796,785	HarboView Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Cap)	1.46%	10/25/2037	14,964,467
573,172	Home Equity Asset Trust, Series 2003-3A1 (1 Month LIBOR USD + 1.29%, 1.29% Floor)	1.75%	08/25/2033	568,550
603,995	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%, 0.99% Floor)	1.45%	01/25/2035	603,126
12,182,000	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-B-2A4 (1 Month LIBOR USD + 0.56%, 0.56% Floor)	1.02%	06/25/2036	11,386,498
8,528,139	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-D-2A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	11/25/2036	7,252,766
8,500,722	Home Equity Mortgage Loan Asset Backed Trust, Series 2007-B-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.65%	07/25/2037	4,355,883
8,500,722	Home Equity Mortgage Loan Asset Backed Trust, Series 2007-B-1A2 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.65%	07/25/2037	4,355,883
3,740,118	Home Partners of America Trust, Series 2019-2-C	3.02% (a)	10/19/2039	3,458,191
3,978,840	Home Partners of America Trust, Series 2019-2-D	3.12% (a)	10/19/2039	3,644,780
7,489,598	Home Partners of America Trust, Series 2019-2-E	3.32% (a)	10/19/2039	6,849,472
504,168	HomeBanc Mortgage Trust, Series 2005-1A2 (1 Month LIBOR USD + 0.74%, 0.74% Floor, 11.50% Cap)	1.19%	03/25/2035	442,460
10,350,000	HomeBanc Mortgage Trust, Series 2005-3M5 (1 Month LIBOR USD + 1.85%, 1.85% Floor, 11.50% Cap)	2.30%	07/25/2035	10,117,362
13,161,000	Homeward Opportunities Fund Trust, Series 2020-1-B1	5.74% (a)(b)	11/25/2039	13,186,398
13,276,000	Homeward Opportunities Fund Trust, Series 2020-1-B2	5.92% (a)(b)	11/25/2039	13,332,394
28,994,000	Homeward Opportunities Fund Trust, Series 2020-2-B2	5.51% (a)(b)	08/25/2065	29,652,112
65,217,791	Homeward Opportunities Fund Trust, Series 2020-BPL1-A1	3.23% (a)(f)	08/25/2025	63,837,521
19,339,443	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	8,747,750
385,758	HSI Asset Loan Obligation Trust, Series 2007-AR1-3A1	2.39% (b)	01/25/2037	341,882
14,498,744	HSI Asset Loan Obligation Trust, Series 2007-WT1-A3	4.71% (k)	12/25/2036	6,240,334
29,340,197	HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.74%	10/25/2036	11,848,405
15,491,167	HSI Asset Securitization Corporation, Series 2007-NC1-A2 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	04/25/2037	11,779,157
67,159,174	HSI Asset Securitization Corporation, Series 2007-NC1-A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.64%	04/25/2037	51,316,923
303,806	Impac CMB Trust, Series 2002-9F-A1	5.22%	12/25/2032	301,185
1,356,742	Impac Secured Assets Trust, Series 2007-1A2 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.50% Cap)	0.78%	03/25/2037	1,350,242
12,276,281	Impac Secured Assets Trust, Series 2007-3A1B (1 Month LIBOR USD + 0.24%, 0.24% Floor, 11.50% Cap)	0.70%	09/25/2037	10,733,141
29,665,133	Impetrial Fund Mortgage Trust, Series 2021-NQM4-A1	2.09% (a)(b)	01/25/2037	28,091,643
15,338,851	Impetrial Fund Mortgage Trust, Series 2021-NQM4-A2	2.30% (a)(b)	01/25/2037	14,254,523
11,690,040	Impetrial Fund Mortgage Trust, Series 2021-NQM4-A3	2.45% (a)(b)	01/25/2037	10,974,776
3,198,448	IndyMac IDIA Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	1,657,046
2,341,514	IndyMac IDIA Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	1,213,687
7,567,950	IndyMac IDIA Mortgage Loan Trust, Series 2007-A2-1A1	6.00%	10/25/2037	4,801,435
11,521,016	IndyMac IDIA Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	7,945,810

18,753,432	IndyMac IDIA Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	7,787,374
16,292,624	IndyMac IDIA Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	9,438,418
12,500,473	IndyMac IDIA Mortgage Loan Trust, Series 2007-A4-A1	6.25%	02/25/2038	5,532,519
29,332,804	IndyMac IMSC Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	10,615,626
294,591	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	277,280
25,075,052	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	11,642,489
3,412,376	IndyMac IMSC Mortgage Loan Trust, Series 2007-H0A1-A11 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.82%	07/25/2047	2,628,488
897,582	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-1A1	2.60% (b)	09/25/2036	690,913
1,005,116	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-4A1	2.79% (b)	09/25/2036	918,812
9,191,723	IndyMac INDA Mortgage Loan Trust, Series 2006-AR3-1A1	2.92% (b)	12/25/2036	8,598,432
3,358,930	IndyMac INDA Mortgage Loan Trust, Series 2007-AR1-3A1	2.83% (b)	03/25/2037	3,243,800
2,431,963	IndyMac INDA Mortgage Loan Trust, Series 2007-AR3-3A1	2.65% (b)	07/25/2037	2,395,099
6,268,464	IndyMac INDX Mortgage Loan Trust, Series 2005-AR15-A1	2.92% (b)	09/25/2035	5,806,177
5,432,764	IndyMac INDX Mortgage Loan Trust, Series 2007-AR21-8A1	2.72% (b)	09/25/2037	5,546,628
2,603,665	IndyMac INDX Mortgage Loan Trust, Series 2006-AR7-3A1	2.75% (b)	05/25/2036	2,376,852
4,057,748	IndyMac INDX Mortgage Loan Trust, Series 2007-AR13-2A1	2.79% (b)	07/25/2037	3,552,128
5,711,239	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	4,893,122
1,830,901	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	1,568,823
3,727,330	JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (1 Month LIBOR USD + 0.36%, 0.36% Floor, 11.50% Cap)	0.82%	05/25/2036	3,508,620
2,339,249	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	1,652,974
4,275,873	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (k)	05/25/2036	4,289,605
9,524,771	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	6.46%	12/25/2036	9,342,980
2,179,200	JP Morgan Mortgage Acquisition Corporation, Series 2005-WMCI-3A4 (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.35%	09/25/2035	2,088,616
6,494,765	JP Morgan Mortgage Acquisition Trust, Series 2006-CHD-AF3	5.46% (k)	09/25/2029	4,672,462
11,685,701	JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	0.74%	11/25/2036	10,837,936
23,776,963	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70%	08/25/2036	12,953,302
21,975,729	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	0.82%	08/25/2036	12,084,130
3,167,153	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.91%	07/25/2036	1,238,179
4,690,147	JP Morgan Mortgage Acquisition Trust, Series 2006-WMCA-A1A (1 Month LIBOR USD + 0.13%, 0.13% Floor)	0.39%	12/25/2036	3,401,536
35,550,679	JP Morgan Mortgage Acquisition Trust, Series 2006-WMCA-A1B (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.69%	12/25/2036	2,869,398
19,081,466	JP Morgan Mortgage Acquisition Trust, Series 2007-CHI-AF5	4.65% (k)	11/25/2036	19,144,378
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.78%	03/25/2037	9,039,953
224,074	JP Morgan Mortgage Trust, Series 2005-A6-5A1	2.21% (b)	08/25/2035	221,387
4,166,463	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	4,383,294
415,522	JP Morgan Mortgage Trust, Series 2005-S2-1A3	5.50%	09/25/2035	399,829
1,051,629	JP Morgan Mortgage Trust, Series 2006-S2-1A3	6.00%	07/25/2036	877,125
3,397,956	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	1,959,759
1,788,668	JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	991,336
7,424,894	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.50% Cap)	0.84%	08/25/2036	11,493,932
833,473	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (1 x 1 Month LIBOR USD + 7.12%, 7.12% Cap)	6.66% (d)(e)	08/25/2036	1,787,362
5,938,240	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	461,937
2,472,921	JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00%	01/25/2037	3,066,378
5,735,568	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	1,453,356
5,735,568	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	0.84%	01/25/2037	1,950,993
733,793	JP Morgan Mortgage Trust, Series 2006-S4-A9 (1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.16% (d)(e)	01/25/2037	1,456,245
2,895,979	JP Morgan Mortgage Trust, Series 2007-A2-2A1	2.90% (b)	04/25/2037	664,798
6,431,475	JP Morgan Mortgage Trust, Series 2007-A3-3A2M	3.11% (b)	08/25/2037	2,834,591
1,821,160	JP Morgan Mortgage Trust, Series 2007-S1-1A1	6.00%	03/25/2037	3,714,813
4,106,803	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	1,175,599
1,727,003	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	2,763,481
691,222	JP Morgan Mortgage Trust, Series 2007-S3-1A64	7.50%	08/25/2037	881,035
3,786,668	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00%	08/25/2037	462,782
4,316,422	JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	2,535,576
5,260,673	JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037	2,489,122
16,387,204	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% (a)	02/26/2037	3,192,406
9,074,894	JP Morgan Resecuritization Trust, Series 2009-7-7A1	7.00% (a)(b)(c)	09/27/2037	8,209,561
5,276,723	JP Morgan Resecuritization Trust, Series 2010-1-1A4	6.00% (a)	02/26/2037	5,628,935
17,522,762	Legacy Mortgage Asset Trust, Series 2010-1-2A11	7.00% (a)(b)	01/26/2037	3,007,811
29,406,000	Legacy Mortgage Asset Trust, Series 2010-GS5-A1	3.20% (a)(l)	03/25/2039	17,529,642
135,524,609	Legacy Mortgage Asset Trust, Series 2010-GS5-A2	4.25% (a)(l)	03/25/2039	29,454,820
26,545,000	Legacy Mortgage Asset Trust, Series 2010-RPL3-PT1	0.00% (a)	06/25/2038	137,048,876
26,264,000	Legacy Mortgage Asset Trust, Series 2020-GS2-A2	4.00% (a)(l)	10/25/2039	26,300,282
24,000,000	Legacy Mortgage Asset Trust, Series 2021-GS4-A2	4.00% (a)(l)	03/25/2060	20,660,375
1,706,676	Lehman Mortgage Trust, Series 2005-2-A5	3.55% (a)(l)	11/25/2060	22,474,402
1,170,884	Lehman Mortgage Trust, Series 2005-2-A5S	5.50%	12/25/2035	1,208,911
1,965,621	Lehman Mortgage Trust, Series 2005-3-2A1	5.75%	12/25/2035	986,673
167,380	Lehman Mortgage Trust, Series 2005-3-2A3	6.00%	01/25/2036	1,951,168
898,988	Lehman Mortgage Trust, Series 2005-3-2A7	5.50%	01/25/2036	165,189
1,035,993	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	6.00%	01/25/2036	889,934
3,107,980	Lehman Mortgage Trust, Series 2006-1-1A2 (1 x 1 Month LIBOR USD + 4.75%, 4.75% Cap)	1.21%	02/25/2036	528,544
2,440,603	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	4.29% (d)(e)	02/25/2036	412,735
2,440,603	Lehman Mortgage Trust, Series 2006-1-3A2 (1 x 1 Month LIBOR USD + 0.75%, 0.75% Floor, 5.50% Cap)	1.21%	02/25/2036	1,893,474
1,572,459	Lehman Mortgage Trust, Series 2006-1-3A4	4.29% (d)(e)	02/25/2036	1,898,662
1,806,011	Lehman Mortgage Trust, Series 2006-4-1A3 (1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.50%	02/25/2036	1,411,112
1,147,862	Lehman Mortgage Trust, Series 2006-4-1A4	4.94% (d)(e)	08/25/2036	214,689
5,543,532	Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.50% Cap)	6.00%	08/25/2036	1,099,356
11,547,116	Lehman Mortgage Trust, Series 2006-5-2A2 (1 x 1 Month LIBOR USD + 7.15%, 7.15% Cap)	0.81%	09/25/2036	549,346
6,648,815	Lehman Mortgage Trust, Series 2006-6-3A9	6.69% (d)(e)	09/25/2036	2,412,539
419,550	Lehman Mortgage Trust, Series 2006-6-4A5	5.50%	10/25/2036	5,391,980
2,918,585	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	6.00%	12/25/2036	408,873
10,580,424	Lehman Mortgage Trust, Series 2006-7-2A5 (1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	0.91%	11/25/2036	809,532
1,850,631	Lehman Mortgage Trust, Series 2006-9-1A19 (5 x 1 Month LIBOR USD + 30.68%, 30.68% Cap)	6.09% (d)(e)	11/25/2036	2,201,241
2,016,435	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 5.75% Cap)	28.88% (e)	01/25/2037	2,398,776
6,023,459	Lehman Mortgage Trust, Series 2006-9-1A6 (1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	1.86%	01/25/2037	1,165,463
3,466,532	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	4.69% (d)(e)	01/25/2037	4,068,091
6,195,256	Lehman Mortgage Trust, Series 2006-9-2A2 (1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	0.84%	01/25/2037	1,655,801
6,054,177	Lehman Mortgage Trust, Series 2007-10-2A1	6.16% (d)(e)	01/25/2037	1,023,479
21,671,300	Lehman Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	6.50%	01/25/2038	2,881,564
6,481,401	Lehman Mortgage Trust, Series 2007-1-2A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.67% (a)	06/25/2037	17,368,178
1,596,064	Lehman Mortgage Trust, Series 2007-2-1A1	0.76% (a)	08/25/2037	5,117,279
2,494,262	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	5.75%	02/25/2037	1,408,917
10,935,033	Lehman Mortgage Trust, Series 2007-4-2A8 (1 x 1 Month LIBOR USD + 6.67%, 6.67% Cap)	0.79%	05/25/2037	798,616
805,294	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	6.21% (d)(e)	05/25/2037	2,010,921
7,736,348	Lehman Mortgage Trust, Series 2007-5-11A1	0.79%	05/25/2037	222,231
771,170	Lehman Mortgage Trust, Series 2007-5-4A3 (6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	4.63% (b)	06/25/2037	5,984,213
677,195	Lehman Mortgage Trust, Series 2007-5-7A3	37.34% (e)	08/25/2036	1,280,646
112,930	Lehman Mortgage Trust, Series 2007-6-1A8	7.50%	10/25/2036	400,224
5,891,012	Lehman Mortgage Trust, Series 2007-9-2A2	6.00%	07/25/2037	1,110,397
3,420,180	Lehman Mortgage Trust, Series 2008-2-1A6	6.50%	10/25/2037	2,604,181
5,530,505	Lehman Mortgage Trust, Series 2008-2-2A3B	6.00%	05/25/2038	1,524,278
1,606,208	Lehman Trust, Series 2005-4-2A3A	5.94%	08/25/2035	5,333,994
8,051,739	Lehman Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.00%, 1.00% Floor)	5.50%	10/25/2035	2,079,957
78	Lehman Trust, Series 2006-17-1A2 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	1.20%	02/25/2036	7,684,470
7,356,578	Lehman Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.69%, 0.69% Floor)	0.80%	08/25/2046	302,349
7,782,512	Lehman Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.42%, 0.42% Floor)	1.06%	05/25/2036	7,334,284
69,125	Lehman Trust, Series 2006-5-2A4A	0.88%	04/25/2036	7,571,426
9,118,243	Lehman Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor)	6.39%	04/25/2036	84,987
6,513,165	Lehman Trust, Series 2007-1-2A1	0.86%	06/25/2046	9,154,085
11,795,205	Lehman Trust, Series 2007-12S-1A3A (1 Month LIBOR USD + 0.29%, 0.29% Floor)	7.00% (b)	02/25/2037	7,447,010
11,552,085	Lehman Trust, Series 2007-15N-4A1 (1 Month LIBOR USD + 0.96%, 0.96% Floor)	0.64% (b)	01/25/2047	11,897,703
2,060,697	LHOM Mortgage Trust, Series 2019-RTL3-A1	1.36%	08/25/2047	11,022,862
15,720,258	LHOM Mortgage Trust, Series 2020-RTL1-A1	3.87% (a)	07/25/2024	2,061,865
9,300,000	LHOM Mortgage Trust, Series 2021-RTL1-A2	3.23% (a)	10/25/2024	15,714,996
92,000,000	LHOM Mortgage Trust, Series 2021-RTL2-A1	2.86% (a)(b)	09/25/2026	8,780,414
14,126,025	Long Beach Mortgage Loan Trust, Series 2006-2-2A4 (1 Month LIBOR USD + 0.58%, 0.58% Floor)	2.09% (a)(l)	06/25/2026	88,824,675
49,306,073	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.36%, 0.36% Floor)	1.84%	05/25/2046	6,603,988
5,026,183	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	0.82%	05/25/2046	19,574,181
16,403,482	Long Beach Mortgage Loan Trust, Series 2006-5-2A4 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	1.00%	05/25/2046	2,025,580
29,290,988	Long Beach Mortgage Loan Trust, Series 2006-6-1A (1 Month LIBOR USD + 0.29%, 0.29% Floor)	0.94%	06/25/2036	10,352,485
11,638,755	Long Beach Mortgage Loan Trust, Series 2006-WL1-M2 (1 Month LIBOR USD + 0.68%, 0.68% Floor)	0.75%	07/25/2036	23,162,329
3,238,161	Lumient Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.52%, 0.52% Floor, 11.50% Cap)	1.13%	01/25/2046	10,936,077
3,146,652	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	0.98%	11/25/2035	3,182,071
791,656	MASTR Adjustable Rate Mortgages Trust, Series 2005-4-A1	2.82% (b)	03/25/2035	3,049,825
5,496,310	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	2.68% (b)	07/25/2035	753,628
6,651,000	MASTR Alternative Loans Trust, Series 2004-9-M2	2.71% (b)	11/25/2036	3,685,466
1,137,441	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.26%	08/25/2034	6,052,916
103,621	MASTR Alternative Loans Trust, Series 2005-5-2A3	6.00%	03/25/2035	1,140,046
		5.50%	07/25/2025	101,251

6,983,547	MASTR Alternative Loans Trust, Series 2005-5-3A1	5.75%	08/25/2035	4,653,972
1,792,597	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.90%	12/25/2035	1,546,901
1,427,229	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	1,033,178
1,397,676	MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	1,345,881
3,874,915	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	1,694,560
3,001,752	MASTR Asset Backed Securities Trust, Series 2003-OPTI-M3 (1 Month LIBOR USD + 4.13%, 4.13% Floor)	4.88%	12/25/2022	2,977,918
7,469,534	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.80%	06/25/2036	7,090,482
13,133,641	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.67%	05/25/2037	12,831,975
14,012,616	MASTR Asset Backed Securities Trust, Series 2007-WMCM1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.60%	01/25/2037	5,163,680
2,067,284	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	1,746,578
1,197,457	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	963,429
2,767,656	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	1,581,754
15,025,281	MASTR Resecuritization Trust, Series 2008-1-A1	6.00% (a)(b)(c)	09/27/2037	12,574,936
7,958,198	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(b)	06/27/2036	6,847,539
1,547,177	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	1,578,666
549,923	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	0.80%	10/25/2032	524,654
21,869,377	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2A (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.68%	04/25/2037	10,090,484
11,215,033	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	0.88%	04/25/2037	5,493,241
15,544,168	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2C (1 Month LIBOR USD + 0.64%, 0.64% Floor)	1.10%	04/25/2037	7,726,375
13,687,660	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 7.00% Cap)	0.78%	03/25/2037	3,335,361
13,687,660	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (1 x 1 Month LIBOR USD + 6.68%, 6.68% Cap)	6.22% (d)(e)	03/25/2037	3,006,177
30,693,396	Merrill Lynch Alternative Note Asset Trust, Series 2007-OA2S-1A1	2.19% (b)	10/25/2047	12,530,337
2,647,158	Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-H1-1A2 (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.90%	10/25/2037	2,553,553
20,473,528	Merrill Lynch Mortgage Investors Trust, Series 2005-AR1-M2 (1 Month LIBOR USD + 1.01%, 1.01% Floor)	1.46%	06/25/2036	19,503,745
632,061	Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	2.17% (b)	10/25/2036	640,430
8,463,793	Merrill Lynch Mortgage Investors Trust, Series 2006-AR1-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.78% (a)	03/25/2037	3,288,635
884,608	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	869,182
24,952,859	Merrill Lynch Mortgage Investors Trust, Series 2006-PM1-A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.76%	04/25/2037	17,508,106
10,972,390	Merrill Lynch Mortgage Investors Trust, Series 2006-HE3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.90%	06/25/2037	3,854,578
7,848,816	Merrill Lynch Mortgage Investors Trust, Series 2006-HE4-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.66%	07/25/2037	2,293,400
87,908,434	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.90%	02/25/2037	51,790,515
9,379,486	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A1 (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.60%	04/25/2047	4,877,340
8,002,128	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A3 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.84%	04/25/2047	4,168,101
3,351,766	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A4 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	1.00%	04/25/2047	1,747,370
59,672,777	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.71%	03/25/2037	53,645,379
32,799,281	MFA LLC, Series 2021-NPL1-A1	2.36% (a)(i)	03/25/2060	32,117,719
18,096,231	Morgan Stanley Capital Trust, Series 2006-HE7-A2C (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.62%	09/25/2036	9,525,619
24,013,115	Morgan Stanley Capital Trust, Series 2006-HE7-A2D (1 Month LIBOR USD + 0.23%, 0.23% Floor)	0.69%	09/25/2036	12,783,843
13,128,325	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	1.00%	02/25/2036	13,749,264
6,373,992	Morgan Stanley Capital Trust, Series 2007-HE4-A1 (1 Month LIBOR USD + 0.13%, 0.13% Floor)	0.59% (a)	02/25/2037	3,285,510
27,349,895	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A1 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.80%	12/25/2036	16,426,654
5,376,921	Morgan Stanley IIS Real Estate Capital Trust, Series 2006-2-APT (1 Month LIBOR USD + 0.07%, 0.07% Floor)	0.53%	11/25/2036	2,245,322
697,199	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	1.16%	12/25/2035	478,887
1,746,806	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	1,539,598
2,172,624	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.26% (b)	12/25/2035	2,085,934
4,676,003	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.73%	08/25/2036	1,285,764
7,022,284	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	4,212,242
6,990,593	Morgan Stanley Mortgage Loan Trust, Series 2006-16AX-2A2 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.80%	11/25/2036	2,585,332
5,502,785	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	6.15%	10/25/2046	2,204,507
1,870,753	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	6.08%	10/25/2046	652,953
2,089,357	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	1,975,212
16,781,637	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.15% (b)	06/25/2036	13,310,819
1,736,364	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	1,217,888
1,757,768	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	1,232,698
2,893,837	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	2,142,382
4,495,801	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	2.32% (b)	10/25/2037	3,322,362
3,040,653	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	5.92% (k)	09/25/2046	1,021,199
2,049,593	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.08% (k)	09/25/2046	817,644
397,946	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	5.62% (k)	01/25/2047	384,762
5,566,657	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A5	5.80% (k)	01/25/2047	3,534,446
3,257,139	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	5.96% (k)	01/25/2047	1,605,519
4,986,401	Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	2.24% (a)(k)	06/26/2036	4,512,262
7,486,313	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	1.26% (a)(k)	01/26/2037	7,096,251
10,263,905	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% (a)(b)	11/26/2036	9,538,515
686,426	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% (a)(b)	02/26/2037	695,570
6,339,069	Morgan Stanley Re-Remic Trust, Series 2012-2A-1B	0.34% (a)(b)	08/26/2036	7,569,919
7,683,425	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B	2.65% (a)(b)(c)	10/26/2036	6,751,256
4,608,873	Morgan Stanley Resecuritization Trust, Series 2014-R7-B1	3.73% (a)(f)	01/26/2051	4,676,552
4,635,853	Morgan Stanley Resecuritization Trust, Series 2014-R7-B2	3.73% (a)(f)	01/26/2051	4,669,659
28,447,134	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (a)(b)	10/25/2060	27,710,325
10,692,480	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-A3	6.17% (b)	07/25/2036	3,180,008
12,807,676	New Century Alternative Mortgage Loan Trust, Series 2006-ALT2-A3S	4.77%	10/25/2036	1,534,446
17,829,000	New Century Home Equity Loan Trust, Series 2005-4A5 (1 Month LIBOR USD + 1.02%, 1.02% Floor, 12.50% Cap)	1.48%	09/25/2035	17,042,453
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)	1.02%	05/25/2036	11,456,490
62,504,400	New Residential Mortgage Loan Trust, Series 2020-RPL1-M1	3.25% (a)(b)	11/25/2059	60,099,343
16,345,550	New Residential Mortgage Loan Trust, Series 2020-RPL1-M2	3.50% (a)(b)	11/25/2059	15,473,518
282,852	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%, 0.66% Floor, 10.50% Cap)	0.79%	08/25/2035	276,083
43,282	Nomura Asset Acceptance Corporation, Series 2005-API-2A5	5.36%	02/25/2035	43,403
13,361,666	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.14% (b)	05/25/2036	3,901,466
2,715,320	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% (b)	05/25/2036	800,411
14,919,789	Nomura Asset Acceptance Corporation, Series 2006-API-2A1	5.52% (b)	01/25/2036	5,910,807
2,521,759	Nomura Asset Acceptance Corporation, Series 2006-API-3A	5.65% (b)	01/25/2036	998,758
1,225,071	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% (b)	06/25/2036	444,269
15,523,314	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% (k)	10/25/2036	4,844,421
2,680,990	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.86% (k)	02/25/2037	975,992
13,403,046	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% (k)	02/25/2037	4,865,310
2,897,047	Nomura Resecuritization Trust, Series 2014-1R-6A7	7.01% (a)(b)	08/26/2036	2,707,077
5,105,785	Nomura Resecuritization Trust, Series 2014-2R-4A9	4.32% (a)(k)	07/26/2036	4,803,711
6,963,095	Nomura Resecuritization Trust, Series 2015-4R-5A2 (1 Month LIBOR USD + 0.43%, 0.43% Floor)	2.27% (a)(f)	03/26/2036	5,988,816
13,412,335	Novastar Mortgage Funding Trust, Series 2005-3-M4 (1 Month LIBOR USD + 0.89%, 0.89% Floor, 11.00% Cap)	1.34%	01/25/2036	12,912,613
8,022,165	Novastar Mortgage Funding Trust, Series 2006-3-A2C (1 Month LIBOR USD + 0.32%, 0.32% Floor, 11.00% Cap)	0.78%	05/25/2036	5,605,541
67,145,636	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	69,826,564
67,145,646	NRZ Excess Spread-Collateralized Notes, Series 2021-FHT1-A	3.10% (a)	07/25/2026	63,587,108
9,694,000	OBX Trust, Series 2021-NQMS-M1	2.33% (a)(b)	07/25/2061	8,765,747
890,743	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.43%	11/25/2034	868,825
6,264,837	Option One Mortgage Loan Trust, Series 2007-1-2A3 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.60%	01/25/2037	4,408,302
61,971,924	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.65%	07/25/2037	57,418,536
10,080,000	People's Choice Home Loan Securities Trust, Series 2005-1A5 (1 Month LIBOR USD + 1.50%, 1.50% Floor, 15.00% Cap)	1.96%	01/25/2035	8,838,025
3,628,683	PIH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.32% Floor, 10.10% Cap)	0.78%	02/25/2037	2,800,599
8,020,358	PIH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	7,654,575
3,742,430	PIH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	3,571,749
257,810	PIH Alternative Mortgage Trust, Series 2007-2-3A1	6.00%	05/25/2037	252,938
45,360,103	PMT Credit Risk Transfer Trust 2019-2R, Series 2019-2B-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	3.20% (a)	05/27/2023	45,022,904
12,746,557	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70% Floor)	3.15% (a)	10/27/2022	12,727,613
37,570,494	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.80% (a)	02/27/2023	37,463,444
84,932,815	PMT Credit Risk Transfer Trust, Series 2021-1R-A (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.36% (a)	02/27/2024	85,434,479
67,663,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.46% (a)	03/25/2026	66,224,042
17,500,000	PNMAC GMSR Trust, Series 2018-FT1-A (1 Month LIBOR USD + 2.55%)	2.81% (a)	04/25/2023	17,294,121
1,200,000	PNMAC GMSR Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.31% (a)	02/25/2023	1,195,523
143,540,353	PR Mortgage Loan Trust, Series 2014-1-APT	5.90% (a)(b)	10/25/2049	139,550,130
71,290,930	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(i)	09/27/2060	68,847,533
32,773,089	Pretium Mortgage Credit Partners LLC, Series 2021-NPL5-A1	2.49% (a)(i)	05/25/2051	32,153,579
27,840,709	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(i)	07/25/2051	26,511,343
41,590,437	Pretium Mortgage Credit Partners LLC, Series 2021-RN4-A1	2.49% (a)(b)	10/25/2051	40,699,404
6,240,163	Prime Mortgage Trust, Series 2006-DR1-2A1	5.80% (a)	05/25/2035	5,791,430
3,216,623	Prime Mortgage Trust, Series 2006-DR1-2A2	6.00% (a)	05/25/2035	2,971,125
57,832,000	Progress Residential Trust, Series 2021-SFR10-E1	3.57% (a)	12/17/2040	53,172,597
24,000,000	Progress Residential Trust, Series 2021-SFR10-E2	3.67% (a)	12/17/2040	21,938,911
13,000,000	Progress Residential Trust, Series 2021-SFR10-F	4.61% (a)	12/17/2040	12,045,484
29,000,000	Progress Residential Trust, Series 2021-SFR2-E1	2.55% (a)	04/19/2038	26,550,777
20,000,000	Progress Residential Trust, Series 2021-SFR2-E2	2.65% (a)	04/19/2038	18,112,394
62,271,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	56,952,702
7,000,000	Progress Residential Trust, Series 2021-SFR5-E1	2.21% (a)	07/17/2038	6,286,747
25,000,000	Progress Residential Trust, Series 2021-SFR8-E1	2.38% (a)	10/17/2038	22,118,160
23,900,000	Progress Residential Trust, Series 2021-SFR8-E2	2.53% (a)	10/17/2038	21,003,810
19,900,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	17,714,303
5,500,000	PRPM LLC, Series 2020-4-A2	3.44% (a)(i)	10/25/2025	5,356,023
233,376,342	PRPM LLC, Series 2021-10-A1	2.49% (a)(i)	10/25/2026	224,673,365

124,104,230	PRPM LLC, Series 2021-11-A1	2.49% (a)(i)	11/25/2026	119,667,650
113,933,894	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	110,991,609
1,100,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(b)	03/25/2026	6,778,741
65,200,537	PRPM LLC, Series 2021-6-A1	1.79% (a)(i)	07/25/2026	62,133,616
50,792,243	PRPM LLC, Series 2021-7-A1	1.87% (a)(i)	08/25/2026	48,288,754
14,662,467	RAMP Series Trust, Series 2006-RS3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	1.00%	05/25/2026	13,800,449
3,712,798	RAMP Series Trust, Series 2006-RS6-A4 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	1.00%	11/25/2026	3,436,281
3,860,296	RASC Trust, Series 2005-RS4-M5 (1 Month LIBOR USD + 1.20%, 1.80% Floor)	2.26%	05/25/2025	3,786,766
14,320,332	RISGC Structured Trust, Series 2008-B-A1	6.00% (a)	06/25/2027	13,411,759
16,975,784	RBSSP Resecuritization Trust, Series 2009-12-2A2	2.95% (a)(b)	12/25/2025	16,600,399
2,947,758	RBSSP Resecuritization Trust, Series 2009-12-17A2	2.40% (a)(b)	10/25/2025	2,923,709
3,213,519	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% (a)	07/26/2027	1,970,777
58,340,686	Redwood Funding Trust, Series 2019-1-PT	4.21% (a)(i)	09/27/2024	58,188,008
5,426,527	Remainance Home Equity Loan Trust, Series 2006-1-AF6	5.75% (k)	05/25/2026	3,347,756
2,072,976	Remainance Home Equity Loan Trust, Series 2006-2-AF5	6.25% (k)	08/25/2026	1,105,537
17,392,166	Remainance Home Equity Loan Trust, Series 2006-3-AF3	5.99% (k)	11/25/2026	7,940,486
18,057,122	Remainance Home Equity Loan Trust, Series 2006-3-AF4	5.81% (k)	11/25/2026	8,561,763
2,935,126	Remainance Home Equity Loan Trust, Series 2006-3-AF5	6.12% (k)	11/25/2026	1,462,189
10,326,283	Remainance Home Equity Loan Trust, Series 2006-4-AF4	5.47% (k)	01/25/2027	4,749,721
20,334,553	Remainance Home Equity Loan Trust, Series 2006-4-AF5	5.69% (k)	01/25/2027	9,715,729
8,192,822	Remainance Home Equity Loan Trust, Series 2007-1-AF1	5.74% (k)	04/25/2027	3,049,184
5,779,950	Remainance Home Equity Loan Trust, Series 2007-1-AF1Z	5.85% (k)	04/25/2027	2,027,854
3,486,895	Remainance Home Equity Loan Trust, Series 2007-1-AF2	5.51% (k)	04/25/2027	1,247,081
5,072,268	Remainance Home Equity Loan Trust, Series 2007-1-AF3	5.61% (k)	04/25/2027	1,846,112
2,781,357	Remainance Home Equity Loan Trust, Series 2007-1-AF4	5.76% (k)	04/25/2027	1,038,500
8,232,817	Remainance Home Equity Loan Trust, Series 2007-1-AF5	5.91% (k)	04/25/2027	3,151,068
17,696,892	Remainance Home Equity Loan Trust, Series 2007-2-AF2	5.88% (k)	06/25/2027	6,571,380
22,755,581	Remainance Home Equity Loan Trust, Series 2007-2-AF3	6.20% (k)	06/25/2027	9,355,999
17,596,698	Residential Accreit Loans, Inc., Series 2005-QA11-A1	3.46% (b)	10/25/2025	14,115,886
9,174,574	Residential Accreit Loans, Inc., Series 2005-QA13-2A1	3.97% (b)	12/25/2025	8,466,488
6,671,267	Residential Accreit Loans, Inc., Series 2005-QA3-CB1	3.30% (b)	03/25/2025	3,073,515
224,540	Residential Accreit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR USD + 51.15%, 51.15% Cap)	46.13% (e)	08/25/2025	297,125
887,634	Residential Accreit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2025	824,553
1,838,957	Residential Accreit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.75% Cap)	1.16%	09/25/2025	1,561,743
5,759,725	Residential Accreit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR USD + 5.05%, 5.05% Cap)	4.99% (d)(e)	09/25/2025	4,604,383
5,149,907	Residential Accreit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2025	2,014,677
1,399,508	Residential Accreit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2025	1,368,698
1,711,898	Residential Accreit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2025	1,638,063
1,706,936	Residential Accreit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap)	1.16%	11/25/2025	1,442,995
1,706,641	Residential Accreit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR USD + 4.80%, 4.80% Cap)	4.34% (d)(e)	11/25/2025	1,288,832
972,475	Residential Accreit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2025	924,335
1,006,257	Residential Accreit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2025	975,670
2,818,439	Residential Accreit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2025	2,731,086
2,003,258	Residential Accreit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD + 0.85%, 0.85% Floor, 6.00% Cap)	1.31%	12/25/2025	1,695,242
2,003,258	Residential Accreit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR USD + 5.15%, 5.15% Cap)	4.69% (d)(e)	12/25/2025	171,332
1,611,883	Residential Accreit Loans, Inc., Series 2005-QS17-A6	5.70%	12/25/2025	1,561,025
780,106	Residential Accreit Loans, Inc., Series 2005-QS5-A3	6.00%	04/25/2025	681,138
2,461,677	Residential Accreit Loans, Inc., Series 2006-QS10-A1	6.00%	08/25/2026	2,262,730
756,990	Residential Accreit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2026	719,208
5,214,243	Residential Accreit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2026	4,914,034
1,220,362	Residential Accreit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2026	748,253
2,040,725	Residential Accreit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2026	1,886,893
3,327,229	Residential Accreit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2026	3,106,896
1,514,842	Residential Accreit Loans, Inc., Series 2006-QS15-A1	6.50%	10/25/2026	1,437,252
596,572	Residential Accreit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2026	559,952
2,121,316	Residential Accreit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2026	1,991,053
619,236	Residential Accreit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2026	581,225
669,157	Residential Accreit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2026	628,082
264,798	Residential Accreit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2026	248,544
1,215,584	Residential Accreit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2026	1,129,070
6,753,257	Residential Accreit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2026	6,272,623
765,315	Residential Accreit Loans, Inc., Series 2006-QS1-A6 (8 x 1 Month LIBOR USD + 42.86%, 42.86% Cap)	39.36% (e)	01/25/2026	1,022,341
5,139,476	Residential Accreit Loans, Inc., Series 2006-QS4-1A11	6.00%	03/25/2026	4,895,032
1,190,543	Residential Accreit Loans, Inc., Series 2006-QS4-A8 (8 x 1 Month LIBOR USD + 5143.00%, 0.10% Floor, 8.00% Cap)	8.00% (e)	04/25/2026	1,075,633
4,708,863	Residential Accreit Loans, Inc., Series 2006-QS4-A9	6.00%	04/25/2026	4,473,680
2,395,156	Residential Accreit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2026	2,843,475
8,826,690	Residential Accreit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2026	8,474,626
1,474,850	Residential Accreit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2026	1,400,215
2,139,687	Residential Accreit Loans, Inc., Series 2006-QS6-1A2	6.00%	06/25/2026	2,031,408
4,230,733	Residential Accreit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2026	3,978,443
7,336,708	Residential Accreit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.09% (d)(e)	08/25/2026	7,093,362
5,742,704	Residential Accreit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	4.84% (d)(e)	07/25/2026	5,266,642
23,466,348	Residential Accreit Loans, Inc., Series 2007-QA3-A1	5.21% (b)	10/25/2027	18,522,745
25,508,267	Residential Accreit Loans, Inc., Series 2007-QH5-A11 (1 Month LIBOR USD + 0.46%, 0.46% Floor)	0.92% (b)	06/25/2027	11,833,007
11,617,759	Residential Accreit Loans, Inc., Series 2007-QH7-2A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	1.06%	08/25/2027	11,070,537
27,328,658	Residential Accreit Loans, Inc., Series 2007-QS10-A1	6.50%	09/25/2027	25,818,613
2,695,828	Residential Accreit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2027	2,479,759
9,083,216	Residential Accreit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	4.99% (d)(e)	01/25/2027	1,049,339
914,322	Residential Accreit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2027	854,435
2,244,018	Residential Accreit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2027	2,051,052
3,195,318	Residential Accreit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2027	2,976,606
15,597,005	Residential Accreit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2027	14,836,399
2,487,040	Residential Accreit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2027	2,321,704
4,090,487	Residential Accreit Loans, Inc., Series 2007-QS4-1A3	6.00%	03/25/2027	3,854,139
1,463,344	Residential Accreit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2027	1,521,445
686,197	Residential Accreit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD + 0.30%, 0.30% Floor, 7.00% Cap)	0.76%	03/25/2027	517,262
2,279,018	Residential Accreit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	6.24% (d)(e)	03/25/2027	313,422
1,808,835	Residential Accreit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2027	1,705,150
81,593	Residential Accreit Loans, Inc., Series 2007-QS6-A13 (8 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	51.20% (e)	04/25/2027	800,258
2,590,109	Residential Accreit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2027	2,441,639
4,427,834	Residential Accreit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2027	3,961,234
285,996	Residential Accreit Loans, Inc., Series 2007-QS6-A77 (8 x 1 Month LIBOR USD + 55.83%, 55.83% Cap)	52.83% (e)	04/25/2027	399,383
5,622,787	Residential Accreit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2027	3,021,397
15,810,491	Residential Accreit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2027	14,975,449
1,831,511	Residential Asset Mortgage Products, Inc., Series 2004-RS7-A3	2.92% (b)	07/25/2024	1,751,844
247,168	Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15	5.41%	01/25/2025	247,753
11,169,385	Residential Asset Mortgage Products, Inc., Series 2006-RS2-A3A (1 Month LIBOR USD + 0.30%, 0.60% Floor, 14.00% Cap)	1.06%	03/25/2026	10,991,565
11,733,010	Residential Asset Mortgage Products, Inc., Series 2007-RS2A1-A13 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.00% Cap)	0.66%	01/25/2027	11,293,184
4,597,817	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2025	3,062,861
1,565,027	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (d)(e)	11/25/2025	232,160
1,629,557	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 5.50% Cap)	1.01%	11/25/2025	810,956
1,957,500	Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2026	1,954,118
7,029,549	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2026	3,783,932
7,102,783	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2026	3,480,193
3,229,642	Residential Asset Securitization Trust, Series 2005-ARCB-A11	6.00%	07/25/2025	2,564,308
3,255,617	Residential Asset Securitization Trust, Series 2005-ARCB-A2 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (d)(e)	07/25/2025	327,887
5,020,359	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2026	2,559,418
664,402	Residential Asset Securitization Trust, Series 2006-A11-1A3	6.00%	04/25/2026	411,206
6,971,815	Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%	11/25/2026	3,605,968
7,299,489	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2026	3,590,916
10,738,360	Residential Asset Securitization Trust, Series 2006-A11-1A2	6.00%	04/25/2026	6,721,281
14,076,480	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.91%	12/25/2026	2,674,473
31,064,679	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.09% (d)(e)	12/25/2026	7,583,833
5,453,546	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2026	3,117,676
3,793,835	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2026	2,159,729
3,135,025	Residential Asset Securitization Trust, Series 2006-A2-A9	6.00%	01/25/2026	1,794,937
2,297,111	Residential Asset Securitization Trust, Series 2006-AR-A1	6.00%	08/25/2026	1,861,651
4,682,321	Residential Asset Securitization Trust, Series 2006-R1-A1 (4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	26.57% (c)(e)	01/25/2026	5,756,190
20,029,208	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2027	15,026,196
747,070	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month LIBOR USD + 46.38%, 46.38% Cap)	42.88% (d)	04/25/2027	1,314,909
22,799,697	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.64% (d)(e)	05/25/2027	2,483,327
5,863,496	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	0.86%	08/25/2027	4,992,514
4,250,350	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2027	3,144,913
1,866,217	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2027	1,378,255
7,990,927	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2027	5,968,744
7,827,125	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2027	4,075,142
34,428,721	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2027	17,925,690
15,254,640	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2027	7,942,229

4,206,831	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	4,007,011
1,368,492	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	1,293,903
93,493	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	88,386
2,719,677	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	2,528,224
3,090,016	Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	2,917,439
1,636,292	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	1,481,823
1,843,463	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	1,669,436
3,441,535	Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	3,116,647
537,797	Residential Funding Mortgage Securities Trust, Series 2007-S3-A9	6.00%	02/25/2037	487,028
1,769,202	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	03/25/2037	1,512,535
1,795,404	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	1,668,703
1,005,479	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	938,028
12,037,947	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	11,488,346
3,488,645	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8	6.00%	05/25/2037	3,345,771
1,384,062	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	1,345,759
9,149,551	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	8,398,274
4,802,030	Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	4,100,111
259,526	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	5.33% (b)	02/25/2037	207,926
3,315,796	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	3.33% (b)	04/25/2037	3,016,827
6,300,000	Residential Mortgage Loan Trust, Series 2020-2-M1	3.57% (a)(b)	05/25/2060	6,247,026
38,357,601	RSFR, Series 2020-1-PT	4.21% (a)(f)	02/17/2025	37,787,147
81,994,510	RSFR, Series 2021-1-PT	4.75% (a)(f)	06/19/2026	79,510,486
1,827,897	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC3-A2B (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.75%	09/25/2036	1,708,459
5,792,335	Securitized Mortgage Asset Loan Trust	0.68% (b)	04/25/2037	4,369,146
6,196,159	Securitized Mortgage Asset Loan Trust	0.53% (b)	04/25/2037	4,607,101
16,302,565	Securitized Mortgage Asset Loan Trust	0.66% (b)	05/25/2037	11,439,197
214,462,590	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	3.19% (a)(b)	02/25/2054	196,870,739
35,279,079	Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	2.63% (a)(b)	12/26/2059	31,613,513
34,981,848	Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	4.07% (a)(b)	10/25/2044	31,483,556
108,369	Seposia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 11.50% Cap)	1.15%	07/20/2033	107,258
5,807,255	SG Mortgage Securities Trust, Series 2006-FREI-A1A (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.80%	02/25/2036	5,738,417
2,616,288	SG Mortgage Securities Trust, Series 2006-FREI-A2C (1 Month LIBOR USD + 0.54%, 0.54% Floor)	1.00%	02/25/2036	1,707,972
11,118,078	Soundview Home Loan Trust, Series 2007-NSI-M1 (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.81%	01/25/2037	12,173,288
3,738,943	Soundview Home Loan Trust, Series 2007-OPFI-2A2 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.61%	06/25/2037	2,813,853
6,728,534	Soundview Home Loan Trust, Series 2007-OPFI-1A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.63%	08/25/2037	6,237,237
20,555,339	Soundview Home Loan Trust, Series 2007-OPFI-1A1 (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.46%	09/25/2037	16,875,491
44,196,596	Soundview Home Loan Trust, Series 2007-WMW-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.31%	02/25/2037	38,930,735
4,133,825	Specialty Underwriting & Residential Finance Trust, Series 2006-BC2-A2B	4.05%	02/25/2037	1,935,729
14,595,364	Specialty Underwriting & Residential Finance Trust, Series 2007-AB1-A2C (1 Month LIBOR USD + 0.25%, 0.25% Floor)	0.71%	03/25/2037	10,105,307
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% (a)(b)	01/28/2050	9,613,519
6,329,000	STAR Trust, Series 2021-1-B2	4.52% (a)(b)	05/25/2066	6,201,212
4,107,136	STAR Mortgage Loan Trust, Series 2007-2-1A1	2.28% (b)	04/25/2037	2,188,505
1,686,602	STAR Mortgage Loan Trust, Series 2007-3-1A1	2.55% (b)	06/25/2037	1,307,021
5,000,000	Starwood Mortgage Residential Trust, Series 2021-2-B1	2.75% (a)(b)	05/25/2065	4,844,850
7,110,000	Starwood Mortgage Residential Trust, Series 2021-2-B2	3.00% (a)(b)	05/25/2065	6,865,379
9,103,000	Starwood Mortgage Residential Trust, Series 2021-5-M1	3.25% (a)(b)	09/25/2066	8,352,848
262,249	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	2.87% (b)	09/25/2034	262,348
1,936,154	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-2A-4A1	3.06% (b)	12/25/2035	1,824,168
2,550,852	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	3.73% (b)	01/25/2037	2,253,865
8,210,667	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	3.00% (b)	02/25/2036	5,997,127
2,592,727	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	3.25% (b)	09/25/2036	2,439,857
8,385,260	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	1.06%	08/25/2037	7,877,488
80,321,066	Structured Asset Investment Loan Trust, Series 2006-3-A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.62%	06/25/2036	58,852,639
9,019,457	Structured Asset Investment Loan Trust, Series 2006-4-A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.63%	07/25/2036	6,188,001
20,800,000	Structured Asset Investment Loan Trust, Series 2006-4-A5 (1 Month LIBOR USD + 0.31%, 0.31% Floor)	0.77%	07/25/2036	16,871,409
9,953,731	Structured Asset Mortgage Investments Trust, Series 2006-AR3-12A2 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 10.50% Cap)	0.86%	05/25/2036	9,220,733
77,155,950	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.30%, 0.32% Floor)	0.78%	12/25/2036	53,641,926
20,127,500	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-BC4-M1 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	0.96%	11/25/2037	18,652,128
14,018,000	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2007-MN1A-A4 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	0.70% (a)	01/25/2037	10,218,169
956,602	Structured Asset Securities Corporation, Series 2002-2A-1A3	2.49% (b)	07/25/2033	880,046 (b)
9,112,367	Structured Asset Securities Corporation, Series 2005-5-1A1	6.00%	04/25/2035	6,537,241
16,944,158	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR USD + 0.34%, 0.34% Floor)	0.80%	12/25/2036	16,669,474
60,014,231	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.79% (a)(c)(d)(e)	03/28/2045	6,061,223
17,430,365	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.65% (a)	03/25/2037	14,535,201
281,383	SunTrust Alternative Loan Trust, Series 2005-IF-2A3	5.75%	12/25/2035	270,257
491,407	SunTrust Alternative Loan Trust, Series 2006-IF-1A3	6.00%	04/25/2036	337,011
11,666,637	Terwin Mortgage Trust, Series 2006-7-2A3 (1 Month LIBOR USD + 0.54%, 0.54% Floor)	1.00% (a)	08/25/2037	6,319,856
174,470	Thorburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 11.50% Cap)	1.46%	12/25/2033	174,815
3,270,374	Thorburg Mortgage Securities Trust, Series 2004-4-5A	1.95% (b)	12/25/2044	3,115,261
5,771,370	Thorburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	3.31%	03/25/2037	5,541,838
1,727,015	Thorburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR USD + 1.30%, 0.11% Floor, 10.75% Cap)	3.31%	03/25/2037	1,629,755
32,075,578	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% (f)	09/25/2022	31,871,635
4,100,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A2	3.23% (a)(f)	03/25/2023	4,012,401
30,000,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A1	2.24% (a)(f)	06/25/2024	28,519,700
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% (a)	03/17/2038	4,674,748
8,900,000	Tricon American Homes Trust, Series 2020-SFR1-D	2.55% (a)	07/17/2038	8,155,438
1,600,000	Tricon American Homes Trust, Series 2020-SFR1-E	3.54% (a)	07/17/2038	1,507,137
16,000,000	Tricon Residential Trust, Series 2021-SFR1-B	2.24% (a)	07/17/2038	14,969,659
12,250,000	Tricon Residential Trust, Series 2021-SFR1-C	2.34% (a)	07/17/2038	12,274,702
5,250,000	Tricon Residential Trust, Series 2021-SFR1-D	2.59% (a)	07/17/2038	4,851,957
10,000,000	Tricon Residential Trust, Series 2021-SFR1-E2	2.89% (a)	07/17/2038	9,217,812
11,300,000	Tricon Residential Trust, Series 2021-SFR1-F	3.69% (a)	07/17/2038	10,475,668
16,346,245	TVC Mortgage Trust, Series 2020-RTL1-A1	3.47% (a)	09/25/2024	16,351,541
6,308,747	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(f)	05/25/2051	6,032,925
29,484,155	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(f)	08/25/2051	28,526,141
44,783,510	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(f)	08/25/2051	43,007,978
18,620,623	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(f)	09/25/2051	17,848,169
11,870,128	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% (a)(b)	11/25/2047	11,643,505
14,281,488	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(b)	10/26/2048	14,338,749
36,956,955	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% (a)(b)	03/25/2049	36,846,405
5,580,914	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(b)	03/25/2049	4,698,444
14,916,641	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	14,800,209
5,442,868	Velocity Commercial Capital Loan Trust, Series 2019-2-M1	3.26% (a)(b)	07/25/2049	5,341,411
2,894,150	Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.54% (a)(b)	02/25/2050	2,886,950
6,100,000	Venus Securitization Trust, Series 2021-3-M1	2.40% (a)(b)	06/25/2066	5,589,188
4,588,000	Venus Securitization Trust, Series 2021-4-B1	3.05% (a)(b)	07/25/2066	4,079,648
2,400,000	Venus Securitization Trust, Series 2021-4-B2	3.81% (a)(b)	07/25/2066	2,033,994
2,500,000	Venus Securitization Trust, Series 2021-4-M1	2.20% (a)(b)	07/25/2066	2,221,817
6,651,000	Venus Securitization Trust, Series 2021-5-B1	3.04% (a)(b)	09/25/2066	5,955,585
9,255,000	Venus Securitization Trust, Series 2021-5-M1	2.33% (a)(b)	09/25/2066	8,312,797
21,323,658	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(f)	08/25/2051	20,830,165
15,470,286	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(f)	11/27/2051	15,172,808
26,594,006	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(f)	02/27/2051	25,842,685
6,388,128	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(f)	02/27/2051	6,152,340
72,854,532	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(f)	02/27/2051	70,251,702
10,271,590	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(f)	03/27/2051	10,026,533
31,210,358	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(f)	04/25/2051	30,275,099
2,725,017	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(f)	05/25/2051	2,635,507
6,951,011	Voyager Trust, Series 2009-1-SA-C3	10.38% (a)(b)	02/25/2038	5,318,903
20,225,432	Washington Mutual Asset Backed Certificates Trust, Series 2007-HI2-2A2 (1 Month LIBOR USD + 0.22%, 0.22% Floor)	0.68%	02/25/2037	8,862,687
4,183,059	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	4,032,173
1,152,858	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-4-5A1	5.50%	06/25/2035	1,126,558
472,601	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB12 (11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap)	45.88% (e)	07/25/2035	697,396
1,530,399	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	1.06%	07/25/2035	1,393,633
344,188	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-6-2A7	5.50%	08/25/2035	326,707
4,919,490	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-CB6 (1 Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	1.91%	08/25/2035	4,698,444
447,136	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-CB7 (11 x 1 Month LIBOR USD + 50.05%, 50.05% Cap)	45.03% (e)	08/25/2035	619,794
2,519,173	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-3CB	6.50%	08/25/2035	2,374,224
5,623,032	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-1A2	5.50%	10/25/2035	5,557,292
4,735,392	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-2A2	5.50%	11/25/2035	4,676,435
1,349,551	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-CX	5.50% (d)	11/25/2035	2,399,969
4,979,622	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR19-B1 (1 Month LIBOR USD + 1.05%, 1.05% Floor, 10.50% Cap)	1.31%	02/25/2046	4,546,989
5,016,601	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-2CB1	7.00%	02/25/2036	4,687,223
1,930,789	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	1,788,367
977,388	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A2	5.75%	02/25/2036	932,956
830,243	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A7	5.75%	02/25/2036	792,517
2,297,648	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-3-3CB4	6.00%	04/25/2036	2,244,261
1,327,585	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-1A8	5.75%	03/25/2036	1,190,980

2,836,345	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB1	6.00%	07/25/2036	2,832,062
5,151,996	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB6	6.00%	07/25/2036	4,417,649
13,745,342	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A3	6.72%	07/25/2036	4,477,413
5,728,019	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A5	6.95%	07/25/2036	1,864,756
8,338,425	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A4	4.19% (k)	10/25/2036	3,948,348
2,994,495	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-9-A7	4.32%	10/25/2036	1,235,167
6,897,098	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-1A1	2.89% (b)	09/25/2036	6,692,056
4,179,666	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.66%	12/25/2036	2,565,425
6,736,539	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR15-1A1 (12 Month US Treasury Average + 0.84%, 0.84% Floor)	0.98%	11/25/2036	6,273,450
6,086,007	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR4-2A (12 Month US Treasury Average + 0.95%, 0.95% Floor)	1.09%	06/25/2036	4,969,855
5,436,417	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-4A (12 Month US Treasury Average + 0.99%, 0.99% Floor)	1.13%	06/25/2036	4,714,090
4,053,010	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-A12B (12 Month US Treasury Average + 0.98%, 0.98% Floor)	1.12%	06/25/2036	3,914,911
583,283	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR6-2A3	2.83% (b)	08/25/2036	551,193
1,377,415	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-HE2-AA (1 Month LIBOR USD + 0.48%, 0.48% Floor)	0.94%	05/25/2036	1,237,552
8,106,229	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A6	6.00%	04/25/2037	7,861,817
2,827,237	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A2	6.00%	04/25/2037	2,713,789
3,891,560	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A3	6.00%	04/25/2037	3,735,155
2,626,058	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-4-1A1	5.50%	06/25/2037	2,559,884
183,720	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	36.74% (e)	06/25/2037	283,953
4,592,994	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A6	6.00%	06/25/2037	4,548,455
8,455,418	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE1-2A2 (1 Month LIBOR USD + 0.11%, 0.11% Floor)	0.57%	01/25/2037	4,744,709
15,996,317	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-1A (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.83%	07/25/2047	12,995,781
5,697,152	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY3-1A1	2.83% (b)	03/25/2037	5,569,559
8,594,169	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY5-1A1	2.63% (b)	05/25/2037	8,320,296
6,522,098	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OC1-A2 (1 Month LIBOR USD + 0.12%, 0.12% Floor)	0.58%	01/25/2047	6,534,457
639,916	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	607,677
2,809,730	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	2,668,176
2,422,602	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	2,306,551
3,970,523	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	3,770,488
15,497,305	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	14,918,087
2,516,917	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.00% Cap)	0.81%	06/25/2037	2,240,261
3,707,808	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.19% (d)(e)	06/25/2037	368,321
281,792	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	275,076
5,319,682	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	5,185,745
2,113,544	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	2,060,330
4,270,800	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	4,023,305
29,366,434	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	28,092,441
6,101,023	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	2.77% (b)	12/28/2037	5,965,186
1,864,201	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	2.24% (b)	09/25/2036	1,778,148
1,018,392	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	2.21% (b)	09/25/2036	996,835
1,052,187	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	2.88% (b)	04/25/2036	1,025,878
1,536,746	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	1,449,898
106,878	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	100,123
3,460,638	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	3,265,063
937,309	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	884,326
318,764	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.96%	06/25/2037	275,073
870,857	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	821,641
365,675	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A84 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.96%	06/25/2037	318,424
166,316	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-4 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	36.26% (e)	06/25/2037	224,470
12,713,357	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	2.91% (b)	12/28/2037	12,338,946
35,790,000	ZH Trust, Series 2021-2-A	2.35% (a)	10/17/2027	35,673,173
18,000,000	ZH Trust, Series 2021-2-B	3.51% (a)	10/17/2027	16,978,518
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$12,515,142,419)</b>				<b>11,467,089,331</b>

<b>US Corporate Bonds - 0.1%</b>	14,690,000	American Airlines, Inc.	3.95%	07/11/2030	13,296,822
<b>Total US Corporate Bonds (Cost \$14,690,000)</b>					<b>13,296,822</b>

<b>US Government and Agency Mortgage Backed Obligations - 45.3%</b>					
	2,489,422	Federal Home Loan Mortgage Corporation, Pool C03490	4.50%	08/01/2040	2,652,547
	18,895,422	Federal Home Loan Mortgage Corporation, Pool C91388	3.50%	02/01/2032	19,153,420
	9,763,001	Federal Home Loan Mortgage Corporation, Pool C91403	3.50%	03/01/2032	9,896,316
	9,964,953	Federal Home Loan Mortgage Corporation, Pool C91413	3.50%	12/01/2031	10,101,034
	5,065,043	Federal Home Loan Mortgage Corporation, Pool C91417	3.50%	01/01/2032	5,134,196
	20,384,966	Federal Home Loan Mortgage Corporation, Pool C91447	3.50%	05/01/2032	20,622,906
	24,578,615	Federal Home Loan Mortgage Corporation, Pool C91594	3.00%	01/01/2033	24,546,568
	7,406,370	Federal Home Loan Mortgage Corporation, Pool C91596	3.00%	02/01/2033	7,397,823
	3,725,330	Federal Home Loan Mortgage Corporation, Pool D98901	3.50%	01/01/2032	3,776,189
	8,332,537	Federal Home Loan Mortgage Corporation, Pool D98923	3.50%	01/01/2032	8,445,580
	9,714,207	Federal Home Loan Mortgage Corporation, Pool D99274	3.00%	11/01/2032	9,685,069
	8,681,457	Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	9,408,085
	1,700,923	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	1,842,540
	6,555,125	Federal Home Loan Mortgage Corporation, Pool G07801	4.00%	01/01/2044	6,849,747
	14,092,679	Federal Home Loan Mortgage Corporation, Pool G07862	4.00%	01/01/2044	14,730,031
	15,150,907	Federal Home Loan Mortgage Corporation, Pool G07905	4.00%	01/01/2042	15,865,928
	29,594,101	Federal Home Loan Mortgage Corporation, Pool G08534	3.00%	06/01/2043	29,571,508
	9,607,764	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	9,599,437
	17,654,300	Federal Home Loan Mortgage Corporation, Pool G08614	3.00%	11/01/2044	17,588,641
	20,362,519	Federal Home Loan Mortgage Corporation, Pool G08619	3.00%	12/01/2045	20,283,564
	26,557,430	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	26,428,620
	50,071,302	Federal Home Loan Mortgage Corporation, Pool G08626	3.00%	02/01/2045	49,828,365
	25,073,459	Federal Home Loan Mortgage Corporation, Pool G08631	3.00%	03/01/2045	24,951,664
	71,637,522	Federal Home Loan Mortgage Corporation, Pool G08635	3.00%	04/01/2045	71,289,440
	21,340,356	Federal Home Loan Mortgage Corporation, Pool G08640	3.00%	05/01/2045	21,236,661
	114,135,498	Federal Home Loan Mortgage Corporation, Pool G08648	3.00%	06/01/2045	113,800,880
	21,807,972	Federal Home Loan Mortgage Corporation, Pool G08653	3.00%	07/01/2045	21,722,170
	12,765,036	Federal Home Loan Mortgage Corporation, Pool G08658	3.00%	08/01/2045	12,703,048
	14,429,682	Federal Home Loan Mortgage Corporation, Pool G08670	3.00%	10/01/2045	14,359,707
	167,489,858	Federal Home Loan Mortgage Corporation, Pool G08675	3.00%	11/01/2045	166,677,197
	69,209,092	Federal Home Loan Mortgage Corporation, Pool G08680	3.00%	12/01/2045	68,932,913
	29,366,897	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	29,226,273
	65,379,186	Federal Home Loan Mortgage Corporation, Pool G08692	3.00%	02/01/2046	65,062,078
	20,752,510	Federal Home Loan Mortgage Corporation, Pool G08705	3.00%	05/01/2046	20,651,777
	23,985,598	Federal Home Loan Mortgage Corporation, Pool G08715	3.00%	08/01/2046	23,859,338
	1,330,447	Federal Home Loan Mortgage Corporation, Pool G08800	3.50%	02/01/2048	1,345,066
	15,778,597	Federal Home Loan Mortgage Corporation, Pool G16072	3.00%	02/01/2032	15,964,092
	28,327,430	Federal Home Loan Mortgage Corporation, Pool G60251	3.50%	10/01/2045	28,889,923
	74,853,089	Federal Home Loan Mortgage Corporation, Pool G60393	3.50%	01/01/2046	76,326,676
	13,079,163	Federal Home Loan Mortgage Corporation, Pool J22834	2.50%	03/01/2028	12,971,562
	25,757,329	Federal Home Loan Mortgage Corporation, Pool Q13637	3.00%	11/01/2042	25,707,957
	26,322,893	Federal Home Loan Mortgage Corporation, Pool Q13638	3.00%	11/01/2042	26,321,789
	44,508,072	Federal Home Loan Mortgage Corporation, Pool Q16672	3.00%	03/01/2043	44,478,675
	3,178,478	Federal Home Loan Mortgage Corporation, Pool Q21595	4.00%	12/01/2043	3,226,839
	3,415,481	Federal Home Loan Mortgage Corporation, Pool Q24052	4.00%	01/01/2044	3,572,978
	2,944,618	Federal Home Loan Mortgage Corporation, Pool Q24172	4.00%	01/01/2044	3,077,301
	2,950,074	Federal Home Loan Mortgage Corporation, Pool Q24979	4.00%	02/01/2044	3,082,939
	11,936,815	Federal Home Loan Mortgage Corporation, Pool Q31596	3.50%	02/01/2045	12,113,699
	5,152,254	Federal Home Loan Mortgage Corporation, Pool Q32861	3.50%	04/01/2045	5,246,753
	12,497,688	Federal Home Loan Mortgage Corporation, Pool Q32921	3.50%	04/01/2045	12,701,431
	12,946,615	Federal Home Loan Mortgage Corporation, Pool Q35902	3.50%	03/01/2046	13,204,071
	29,342,185	Federal Home Loan Mortgage Corporation, Pool Q44073	3.00%	09/01/2046	29,175,925
	16,443,358	Federal Home Loan Mortgage Corporation, Pool Q47865	2.00%	09/01/2051	15,076,218
	14,862,452	Federal Home Loan Mortgage Corporation, Pool Q47970	2.00%	09/01/2051	13,626,688
	11,839,484	Federal Home Loan Mortgage Corporation, Pool RA2354	2.50%	06/01/2050	11,333,079
	84,693,886	Federal Home Loan Mortgage Corporation, Pool RA3055	2.50%	07/01/2050	81,071,189
	58,474,409	Federal Home Loan Mortgage Corporation, Pool RA3315	2.50%	09/01/2050	55,886,458
	24,675,468	Federal Home Loan Mortgage Corporation, Pool RA4218	2.50%	12/01/2050	23,594,599
	18,065,017	Federal Home Loan Mortgage Corporation, Pool RA4968	2.50%	04/01/2046	17,396,045
	71,206,410	Federal Home Loan Mortgage Corporation, Pool RA5267	3.00%	05/01/2051	69,737,752
	82,716,401	Federal Home Loan Mortgage Corporation, Pool RA6411	2.50%	11/01/2051	79,189,937
	65,515,141	Federal Home Loan Mortgage Corporation, Pool RB0714	2.00%	12/01/2041	61,331,690
	85,962,981	Federal Home Loan Mortgage Corporation, Pool RB0809	1.50%	12/01/2040	77,647,447
	9,813,979	Federal Home Loan Mortgage Corporation, Pool RB1506	2.50%	03/01/2041	9,490,323
	97,474,656	Federal Home Loan Mortgage Corporation, Pool RB1510	1.50%	05/01/2041	88,393,590
	63,247,066	Federal Home Loan Mortgage Corporation, Pool RB1511	2.00%	10/01/2041	59,377,171
	45,442,680	Federal Home Loan Mortgage Corporation, Pool RE6097	2.00%	05/01/2051	41,613,002
	8,253,409	Federal Home Loan Mortgage Corporation, Pool SB0039	2.50%	04/01/2033	8,178,892
	19,424,749	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	19,383,541

39,150,239	Federal Home Loan Mortgage Corporation, Pool SD0699	2.00%	11/01/2050	36,533,097
53,529,873	Federal Home Loan Mortgage Corporation, Pool SD0715	2.00%	09/01/2051	49,917,894
239,195,074	Federal Home Loan Mortgage Corporation, Pool SD7534	2.50%	02/01/2051	229,912,896
71,190,377	Federal Home Loan Mortgage Corporation, Pool SD0128	2.00%	02/01/2051	66,318,805
102,046,145	Federal Home Loan Mortgage Corporation, Pool SD0152	3.00%	06/01/2051	99,972,725
3,841,088	Federal Home Loan Mortgage Corporation, Pool SD0168	3.00%	09/01/2051	3,763,660
11,827,309	Federal Home Loan Mortgage Corporation, Pool SD0169	3.50%	09/01/2051	11,863,512
207,247,509	Federal Home Loan Mortgage Corporation, Pool SD0172	2.00%	10/01/2051	192,685,116
43,594,424	Federal Home Loan Mortgage Corporation, Pool SE0903	2.00%	09/01/2051	39,970,987
1,028,392	Federal Home Loan Mortgage Corporation, Pool T60592	4.00%	10/01/2041	1,051,965
1,742,715	Federal Home Loan Mortgage Corporation, Pool T60681	4.00%	05/01/2042	1,782,458
6,801,161	Federal Home Loan Mortgage Corporation, Pool T60782	3.50%	07/01/2042	6,760,336
8,218,486	Federal Home Loan Mortgage Corporation, Pool T60853	3.50%	09/01/2042	8,169,174
8,474,249	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	8,431,208
1,310,679	Federal Home Loan Mortgage Corporation, Pool T65110	3.50%	10/01/2042	1,304,030
8,541,193	Federal Home Loan Mortgage Corporation, Pool T65492	3.00%	06/01/2048	8,313,241
581,925	Federal Home Loan Mortgage Corporation, Pool T69016	5.00%	06/01/2041	614,415
13,715,513	Federal Home Loan Mortgage Corporation, Pool T69050	3.50%	05/01/2046	13,813,841
142,677	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	147,401
1,561,581	Federal Home Loan Mortgage Corporation, Pool U99125	3.00%	01/01/2043	1,559,305
27,329,081	Federal Home Loan Mortgage Corporation, Pool U99193	3.50%	03/01/2044	27,957,429
61,947,717	Federal Home Loan Mortgage Corporation, Pool V81821	3.00%	08/01/2045	61,642,804
17,459,091	Federal Home Loan Mortgage Corporation, Pool V82117	3.00%	12/01/2045	17,743,140
15,122,621	Federal Home Loan Mortgage Corporation, Pool V82209	3.50%	02/01/2046	15,421,606
7,558,919	Federal Home Loan Mortgage Corporation, Pool V82248	3.50%	03/01/2046	7,708,306
93,072,224	Federal Home Loan Mortgage Corporation, Pool Z40117	3.00%	04/01/2045	92,602,743
7,902,553	Federal Home Loan Mortgage Corporation, Pool Z54750	3.00%	01/01/2048	7,805,481
17,376,371	Federal Home Loan Mortgage Corporation, Pool Z71827	3.00%	07/01/2047	17,266,799
10,434,449	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2044	10,149,461
5,645,397	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	5,486,226
2,221,851	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	2.10% (a)	01/25/2051	2,150,532
1,250,000	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%)	3.85% (a)	01/25/2051	1,191,415
568,949	Federal Home Loan Mortgage Corporation, Series 2519-ZD	5.50%	11/15/2022	605,572
309,321	Federal Home Loan Mortgage Corporation, Series 2596-ZL	5.00%	04/15/2033	328,701
14,675,715	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	14,272,272
206,142	Federal Home Loan Mortgage Corporation, Series 2684-ZN	4.00%	10/15/2033	211,673
11,310,847	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	11,360,776
1,374,666	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	1,460,549
43,785,734	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	44,007,067
3,509,571	Federal Home Loan Mortgage Corporation, Series 2825-PZ	5.50%	07/15/2034	3,802,419
6,078,764	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	01/15/2042	6,002,273
2,119,841	Federal Home Loan Mortgage Corporation, Series 2899-JZ	5.00%	12/15/2034	2,242,343
5,133,914	Federal Home Loan Mortgage Corporation, Series 2899-AZ	5.00%	12/15/2034	5,441,766
2,770,725	Federal Home Loan Mortgage Corporation, Series 2909-Z	5.00%	12/15/2034	2,938,163
5,453,547	Federal Home Loan Mortgage Corporation, Series 2932-Z	5.00%	02/15/2035	5,797,256
314,359	Federal Home Loan Mortgage Corporation, Series 2990-JL (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.25% (d)(c)	03/15/2035	13,408
2,259,692	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.10% (d)(c)	07/15/2035	306,313
1,575,250	Federal Home Loan Mortgage Corporation, Series 3030-SL (+1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.70% (d)(c)	09/15/2035	1,477,607
507,234	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD + 6.73%, 6.73% Cap)	6.33% (d)(c)	10/15/2035	52,577
3,617,232	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	3,865,634
604,274	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	614,134
1,738,069	Federal Home Loan Mortgage Corporation, Series 3174-PZ	5.00%	01/15/2036	1,851,022
461,407	Federal Home Loan Mortgage Corporation, Series 3187-JZ	5.00%	07/15/2036	487,420
1,234,609	Federal Home Loan Mortgage Corporation, Series 3188-ZK	5.00%	01/15/2036	1,311,654
2,111,686	Federal Home Loan Mortgage Corporation, Series 3203-SE (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.10% (d)(c)	08/15/2036	2,101,051
2,541,472	Federal Home Loan Mortgage Corporation, Series 3203-Z	5.00%	07/15/2036	2,709,035
4,026,980	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	4,292,485
2,633,997	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	6.03% (d)(c)	01/15/2037	370,213
6,731,291	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	6,645,085
2,623,264	Federal Home Loan Mortgage Corporation, Series 3275-SC (+1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	5.68% (d)(c)	02/15/2037	273,161
675,913	Federal Home Loan Mortgage Corporation, Series 3315-HZ	6.00%	05/15/2037	730,489
1,943,062	Federal Home Loan Mortgage Corporation, Series 3326-GS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.25% (d)(c)	06/15/2037	2,852,020
429,340	Federal Home Loan Mortgage Corporation, Series 3351-ZC	5.50%	07/15/2037	456,331
5,538,824	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.65% (d)(c)	08/15/2037	712,181
235,802	Federal Home Loan Mortgage Corporation, Series 3369-Z	6.00%	09/15/2037	256,567
574,222	Federal Home Loan Mortgage Corporation, Series 3406-ZG	5.50%	01/15/2038	611,235
610,682	Federal Home Loan Mortgage Corporation, Series 3417-SI (-1 x 1 Month LIBOR USD + 6.18%, 6.18% Cap)	5.78% (d)(c)	02/15/2038	58,902
1,262,215	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.25% (d)(c)	03/15/2038	130,801
207,269	Federal Home Loan Mortgage Corporation, Series 3423-SO (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.25% (d)(c)	03/15/2038	20,862
241,772	Federal Home Loan Mortgage Corporation, Series 3451-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	5.63% (d)(c)	02/15/2037	32,047
252,130	Federal Home Loan Mortgage Corporation, Series 3455-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.60% (d)(c)	06/15/2038	27,844
104,242	Federal Home Loan Mortgage Corporation, Series 3475-SM (-1 x 1 Month LIBOR USD + 6.07%, 6.07% Cap)	5.87% (d)(c)	07/15/2038	7,914
2,051,495	Federal Home Loan Mortgage Corporation, Series 3484-SE (+1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.45% (d)(c)	05/15/2038	1,919,420
2,855,189	Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.15% (d)(c)	02/15/2038	297,100
892,323	Federal Home Loan Mortgage Corporation, Series 3524-LB	3.35% (b)(d)(b)	06/15/2038	881,822
74,517	Federal Home Loan Mortgage Corporation, Series 3530-GZ	4.50% (f)	05/15/2039	71,356
2,832,485	Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.35% (d)(c)	06/15/2039	440,513
303,919	Federal Home Loan Mortgage Corporation, Series 3548-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.75% (d)(c)	06/15/2039	402,239
126,430	Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.40% (d)(c)	05/15/2039	142,782
46,672,006	Federal Home Loan Mortgage Corporation, Series 357-200	2.00%	09/15/2047	45,589,158
3,430,429	Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap)	6.80% (d)(c)	08/15/2035	460,192
951,832	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.60% (d)(c)	10/15/2049	118,645
1,032,968	Federal Home Loan Mortgage Corporation, Series 3583-GB	4.50%	10/15/2039	1,067,793
2,099,412	Federal Home Loan Mortgage Corporation, Series 3616-SO (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	5.95% (d)(c)	03/15/2032	227,603
3,014,712	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	02/15/2036	3,247,361
4,430,860	Federal Home Loan Mortgage Corporation, Series 3641-Z	5.50%	02/15/2036	4,774,553
3,990,145	Federal Home Loan Mortgage Corporation, Series 3654-ZB	5.50%	11/15/2037	4,265,561
9,720,626	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	10,490,690
511,207	Federal Home Loan Mortgage Corporation, Series 3667-SB (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	6.05% (d)(c)	05/15/2040	66,725
3,834,494	Federal Home Loan Mortgage Corporation, Series 3702-SO (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.65% (d)(c)	08/15/2032	338,197
1,460,619	Federal Home Loan Mortgage Corporation, Series 3708-EI	5.00% (d)	12/15/2036	1,500,882
1,719,499	Federal Home Loan Mortgage Corporation, Series 3712-SO (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	23.85% (e)	08/15/2040	1,983,214
2,336,761	Federal Home Loan Mortgage Corporation, Series 3724-CM	5.50%	06/15/2037	2,499,614
7,676,985	Federal Home Loan Mortgage Corporation, Series 3726-SA (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.65% (d)(c)	09/15/2040	1,141,257
244,329	Federal Home Loan Mortgage Corporation, Series 3741-SC (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	9.21% (c)	10/15/2040	238,300
4,948,724	Federal Home Loan Mortgage Corporation, Series 3752-BD (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	9.54% (c)	11/15/2040	4,503,705
15,752,317	Federal Home Loan Mortgage Corporation, Series 3768-ZX	5.00%	12/15/2040	16,841,231
2,422,520	Federal Home Loan Mortgage Corporation, Series 3771-AL	4.00%	12/15/2030	2,458,550
6,829,505	Federal Home Loan Mortgage Corporation, Series 3779-BY	3.50%	12/15/2030	6,896,501
15,121,625	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50% (f)	12/15/2040	16,287,376
7,509,054	Federal Home Loan Mortgage Corporation, Series 3779-LB	4.00%	12/15/2030	7,699,427
1,847,759	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	1,869,782
6,223,870	Federal Home Loan Mortgage Corporation, Series 3783-AC	4.00%	01/15/2031	6,373,200
3,439,261	Federal Home Loan Mortgage Corporation, Series 3786-SO (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	8.71% (e)	01/15/2041	3,490,688
5,366,506	Federal Home Loan Mortgage Corporation, Series 3788-AY	3.50%	01/15/2031	5,423,590
1,071,493	Federal Home Loan Mortgage Corporation, Series 3790-Z	4.00%	01/15/2041	1,101,961
13,952,485	Federal Home Loan Mortgage Corporation, Series 3800-VZ	4.50%	02/15/2041	14,600,250
1,988,542	Federal Home Loan Mortgage Corporation, Series 3803-ZM	4.00%	02/15/2041	2,036,918
20,730,589	Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	22,354,329
7,446,375	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	40/15/2031	7,481,550
6,257,246	Federal Home Loan Mortgage Corporation, Series 3812-EY	3.50%	02/15/2031	6,320,894
1,531,350	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	1,622,831
725,629	Federal Home Loan Mortgage Corporation, Series 3819-MS (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	6.07% (d)(c)	06/15/2040	16,114
4,446,021	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	4,801,419
14,975,274	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	15,144,889
3,330,433	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD + 13.20%, 13.20% Cap)	12.61% (e)	02/15/2041	3,477,633
5,286,139	Federal Home Loan Mortgage Corporation, Series 3829-VZ	4.00%	03/15/2041	5,563,164
8,620,450	Federal Home Loan Mortgage Corporation, Series 3843-PZ	5.00% (f)	04/15/2041	9,271,668
14,230,402	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	15,256,491
4,731,498	Federal Home Loan Mortgage Corporation, Series 3870-PB	4.50%	06/15/2041	4,904,436
21,628,885	Federal Home Loan Mortgage Corporation, Series 3871-LZ	5.50%	06/15/2041	23,440,546
6,658,713	Federal Home Loan Mortgage Corporation, Series 3872-BA	4.00%	06/15/2041	6,706,313
3,840,420	Federal Home Loan Mortgage Corporation, Series 3873-EY	4.50%	06/15/2041	3,829,996
948,102	Federal Home Loan Mortgage Corporation, Series 3875-GY	4.50%	06/15/2041	933,724
9,392,302	Federal Home Loan Mortgage Corporation, Series 3877-ZU	4.50%	06/15/2041	9,257,988
2,966,560	Federal Home Loan Mortgage Corporation, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	5.57% (d)(c)	07/15/2041	309,086
12,199,230	Federal Home Loan Mortgage Corporation, Series 3901-VZ	4.00%	07/15/2041	12,388,220
20,973,105	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	22,441,000

2,958,992	Federal Home Loan Mortgage Corporation, Series 3910-ZE	5.00%	10/15/2034	3,144,497
3,919,058	Federal Home Loan Mortgage Corporation, Series 3919-KL	4.50%	09/15/2041	3,894,307
15,062,978	Federal Home Loan Mortgage Corporation, Series 3919-ZJ	4.00%	09/15/2041	15,887,101
924,353	Federal Home Loan Mortgage Corporation, Series 3942-ZZ	4.00%	02/15/2042	628,622
3,827,907	Federal Home Loan Mortgage Corporation, Series 3944-AZ	4.00%	10/15/2041	3,932,606
1,459,011	Federal Home Loan Mortgage Corporation, Series 3946-SM (-1 x 1 Month LIBOR USD + 14.70%, 14.70% Cap)	13.51% (e)	10/15/2041	1,804,473
13,206,833	Federal Home Loan Mortgage Corporation, Series 3969-AB	4.00%	10/15/2033	13,563,137
2,317,551	Federal Home Loan Mortgage Corporation, Series 3982-AZ	3.50%	01/15/2042	2,247,910
55,022,564	Federal Home Loan Mortgage Corporation, Series 3999-ZA	3.50%	01/15/2042	55,140,442
3,932,178	Federal Home Loan Mortgage Corporation, Series 3999-ZZ	4.00%	02/15/2042	4,608,378
23,775,193	Federal Home Loan Mortgage Corporation, Series 3999-ZB	4.00%	02/15/2042	24,195,995
35,620,924	Federal Home Loan Mortgage Corporation, Series 4016-KZ	4.00% (f)	03/15/2042	36,922,000
440,158	Federal Home Loan Mortgage Corporation, Series 4050-BC	2.00%	05/15/2041	439,976
1,066,706	Federal Home Loan Mortgage Corporation, Series 4050-ND	2.50%	09/15/2041	1,058,556
76,765,086	Federal Home Loan Mortgage Corporation, Series 4084-TZ	4.00%	07/15/2042	77,897,686
48,149,466	Federal Home Loan Mortgage Corporation, Series 4097-ZA	3.50% (f)	08/15/2042	48,527,257
53,047,410	Federal Home Loan Mortgage Corporation, Series 4109-GE	4.50%	10/15/2041	55,132,243
16,775,207	Federal Home Loan Mortgage Corporation, Series 4116-AP	1.35%	08/15/2042	15,424,670
4,044,155	Federal Home Loan Mortgage Corporation, Series 4121-AV	3.00%	12/15/2035	3,987,928
20,553,897	Federal Home Loan Mortgage Corporation, Series 4160-HP	2.50%	01/15/2033	20,152,592
18,702,152	Federal Home Loan Mortgage Corporation, Series 4162-ZJ	3.00%	02/15/2033	18,502,873
1,741,061	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00%	02/15/2043	1,691,383
40,382,809	Federal Home Loan Mortgage Corporation, Series 4174-ZJ	3.50% (f)	03/15/2043	50,211,700
88,201,432	Federal Home Loan Mortgage Corporation, Series 4179-AZ	4.00%	01/15/2041	90,715,128
9,321,750	Federal Home Loan Mortgage Corporation, Series 4183-ZB	3.00% (f)	03/15/2043	8,822,909
3,582,507	Federal Home Loan Mortgage Corporation, Series 4186-ZJ	3.00%	03/15/2033	3,463,394
11,088,665	Federal Home Loan Mortgage Corporation, Series 4189-ML	3.00%	04/15/2038	10,917,946
40,532,145	Federal Home Loan Mortgage Corporation, Series 4212-L3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.12% (e)	06/15/2043	35,878,126
19,464,135	Federal Home Loan Mortgage Corporation, Series 4221-L5 (-1 x 1 Month LIBOR USD + 5.43%, 5.43% Cap)	5.15% (e)	07/15/2043	17,893,379
28,270,601	Federal Home Loan Mortgage Corporation, Series 4223-ZV	4.00% (f)	07/15/2043	29,648,553
5,572,998	Federal Home Loan Mortgage Corporation, Series 4229-TZ	3.00%	06/15/2043	5,430,106
35,338,252	Federal Home Loan Mortgage Corporation, Series 4239-CS	4.00% (f)	07/15/2043	36,998,241
9,088,353	Federal Home Loan Mortgage Corporation, Series 4249-CS (-1 x 1 Month LIBOR USD + 4.65%, 4.65% Cap)	4.48% (e)	09/15/2043	7,783,349
24,623,983	Federal Home Loan Mortgage Corporation, Series 4259-BZ	3.00% (f)	09/15/2033	24,402,813
11,367,525	Federal Home Loan Mortgage Corporation, Series 4267-BZ	4.00%	10/15/2040	11,615,531
24,328,053	Federal Home Loan Mortgage Corporation, Series 4283-LZ	3.00% (f)	08/15/2033	24,350,887
20,843,522	Federal Home Loan Mortgage Corporation, Series 4355-ZX	4.00%	05/15/2044	21,825,829
16,943,864	Federal Home Loan Mortgage Corporation, Series 4376-GZ	3.00% (f)	08/15/2044	16,609,608
53,868,641	Federal Home Loan Mortgage Corporation, Series 4377-LZ	3.00% (f)	08/15/2044	52,801,805
10,948,562	Federal Home Loan Mortgage Corporation, Series 4377-AJZ	3.00%	08/15/2044	10,752,465
2,099,619	Federal Home Loan Mortgage Corporation, Series 4379-KA	3.00%	08/15/2044	2,084,133
1,637,152	Federal Home Loan Mortgage Corporation, Series 4384-A	3.00%	12/15/2040	1,644,540
29,445,494	Federal Home Loan Mortgage Corporation, Series 4384-ZY	3.00% (f)	09/15/2044	28,865,046
6,491,247	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	6,503,557
149,234,960	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00% (f)	09/15/2044	146,288,137
1,258,410	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	1,260,153
15,386,216	Federal Home Loan Mortgage Corporation, Series 4408-PB	3.00%	04/15/2047	14,867,397
23,150,282	Federal Home Loan Mortgage Corporation, Series 4427-CE	3.00%	02/15/2039	23,099,319
9,294,936	Federal Home Loan Mortgage Corporation, Series 4427-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.20% (d)(e)	07/15/2044	823,726
10,340,329	Federal Home Loan Mortgage Corporation, Series 4429-HA	3.00%	04/15/2034	10,120,403
28,438,078	Federal Home Loan Mortgage Corporation, Series 4434-LZ	3.00% (f)	02/15/2045	27,724,425
1,832,437	Federal Home Loan Mortgage Corporation, Series 4438-B	3.00%	10/15/2043	1,796,692
10,633,368	Federal Home Loan Mortgage Corporation, Series 4441-VZ	3.00% (f)	02/15/2045	10,616,001
6,480,480	Federal Home Loan Mortgage Corporation, Series 4444-CB	3.00%	01/15/2041	6,425,255
30,910,955	Federal Home Loan Mortgage Corporation, Series 4444-CZ	3.00% (f)	02/15/2045	29,939,380
2,672,286	Federal Home Loan Mortgage Corporation, Series 4447-A	3.00%	06/15/2041	2,680,650
27,464,595	Federal Home Loan Mortgage Corporation, Series 4447-YZ	4.00%	08/15/2043	28,376,706
9,487,912	Federal Home Loan Mortgage Corporation, Series 4462-ZA	3.00% (f)	04/15/2045	9,398,507
48,121,555	Federal Home Loan Mortgage Corporation, Series 4462-ZC	3.00%	04/15/2045	46,813,996
30,786,979	Federal Home Loan Mortgage Corporation, Series 4467-ZA	3.00% (f)	06/15/2045	30,611,590
23,025,017	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	22,927,083
20,021,528	Federal Home Loan Mortgage Corporation, Series 4471-BC	3.00%	12/15/2041	19,952,341
48,090,975	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	47,663,434
10,688,983	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	10,402,043
67,644,604	Federal Home Loan Mortgage Corporation, Series 4483-CA	3.00%	06/15/2044	66,402,846
37,230,357	Federal Home Loan Mortgage Corporation, Series 4483-PA	2.50%	06/15/2045	36,882,709
9,312,653	Federal Home Loan Mortgage Corporation, Series 4492-GZ	2.50%	07/15/2045	9,207,704
2,229,087	Federal Home Loan Mortgage Corporation, Series 4498-PD	2.50%	08/15/2042	2,216,759
5,174,903	Federal Home Loan Mortgage Corporation, Series 4499-AB	3.00%	06/15/2042	5,075,479
7,038,733	Federal Home Loan Mortgage Corporation, Series 4500-GO	0.00% (h)	08/15/2045	6,159,084
13,757,129	Federal Home Loan Mortgage Corporation, Series 4504-CA	3.00%	04/15/2044	13,560,090
23,146,302	Federal Home Loan Mortgage Corporation, Series 4527-GA	3.00%	02/15/2044	22,763,876
48,694,647	Federal Home Loan Mortgage Corporation, Series 4531-AB	3.00%	06/15/2044	48,008,685
44,751,525	Federal Home Loan Mortgage Corporation, Series 4543-HG	2.70%	04/15/2044	43,936,380
65,437,151	Federal Home Loan Mortgage Corporation, Series 4573-CA	3.00%	11/15/2044	64,526,279
13,989,461	Federal Home Loan Mortgage Corporation, Series 4573-DA	3.00%	03/15/2045	13,501,141
48,551,984	Federal Home Loan Mortgage Corporation, Series 4582-HA	3.00%	09/15/2045	47,838,954
14,448,479	Federal Home Loan Mortgage Corporation, Series 4588-DA	3.00%	02/15/2044	14,012,792
9,289,568	Federal Home Loan Mortgage Corporation, Series 4629-KA	3.00%	03/15/2045	9,103,012
36,041,820	Federal Home Loan Mortgage Corporation, Series 4638-DZ	3.50% (f)	12/15/2046	36,334,991
26,124,546	Federal Home Loan Mortgage Corporation, Series 4679-VZ	3.50% (f)	02/15/2047	26,383,803
8,428,386	Federal Home Loan Mortgage Corporation, Series 4744-KA	3.00%	08/15/2046	8,257,687
9,881,907	Federal Home Loan Mortgage Corporation, Series 4766-ZB	4.00% (f)	01/15/2048	10,416,223
6,415,875	Federal Home Loan Mortgage Corporation, Series 4791-BO	3.00% (d)	03/15/2048	9,044,855
37,995,396	Federal Home Loan Mortgage Corporation, Series 4791-JE	3.00%	03/15/2048	37,445,652
5,612,867	Federal Home Loan Mortgage Corporation, Series 4791-LI	3.00% (d)	03/15/2048	6,574,897
5,612,867	Federal Home Loan Mortgage Corporation, Series 4791-LO	0.00% (h)	03/15/2048	4,752,707
20,696,372	Federal Home Loan Mortgage Corporation, Series 4791-PO	0.00% (h)	03/15/2048	17,633,081
16,174,054	Federal Home Loan Mortgage Corporation, Series 4792-A	3.00%	03/15/2048	15,954,844
10,782,022	Federal Home Loan Mortgage Corporation, Series 4793-C	3.00%	06/15/2048	10,565,036
9,374,131	Federal Home Loan Mortgage Corporation, Series 4795-AD	0.00% (h)	03/15/2048	7,929,510
7,620,217	Federal Home Loan Mortgage Corporation, Series 4801-OG	0.00% (h)	06/15/2048	6,580,993
15,151,669	Federal Home Loan Mortgage Corporation, Series 4901-BD	3.00%	07/25/2049	15,026,290
33,387,214	Federal Home Loan Mortgage Corporation, Series 4924-ST (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	08/25/2048	4,803,565
14,584,494	Federal Home Loan Mortgage Corporation, Series 5004-L5 (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	6.69% (d)(e)	07/25/2050	2,687,084
62,113,083	Federal Home Loan Mortgage Corporation, Series 5105-NH	2.00%	02/25/2037	59,430,220
9,719,834	Federal Home Loan Mortgage Corporation, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 2.50% Cap)	2.40% (d)(e)	06/25/2051	9,311,019
24,904,269	Federal Home Loan Mortgage Corporation, Series 5117-D	2.00%	06/25/2051	23,646,997
50,511,312	Federal Home Loan Mortgage Corporation, Series 5126-AH	2.00%	02/25/2037	48,329,567
30,302,929	Federal Home Loan Mortgage Corporation, Series 5145-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	2.50% (d)(e)	09/25/2051	1,252,444
57,160,759	Federal Home Loan Mortgage Corporation, Series 5157-EI	3.00% (d)	10/25/2051	8,291,077
14,750,156	Federal Home Loan Mortgage Corporation, Series 5159-CD	1.50%	07/25/2041	13,879,938
46,538,739	Federal Home Loan Mortgage Corporation, Series 5169-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.74%, 3.74% Cap)	3.64% (d)(e)	08/25/2050	4,666,179
25,208,985	Federal Home Loan Mortgage Corporation, Series 5173-CZ	2.50% (f)	09/25/2051	20,553,276
111,000,000	Federal Home Loan Mortgage Corporation, Series K139-AM	1.87%	02/25/2032	101,444,154
250,000,000	Federal Home Loan Mortgage Corporation, Series K140-A2	2.25%	01/25/2032	237,063,600
125,000,000	Federal Home Loan Mortgage Corporation, Series K140-AM	2.25%	01/25/2032	117,499,600
150,000,000	Federal Home Loan Mortgage Corporation, Series K141-A2	2.25%	05/25/2032	141,246,450
100,000,000	Federal Home Loan Mortgage Corporation, Series K141-AM	2.25%	05/25/2032	109,630,230
25,000,000	Federal Home Loan Mortgage Corporation, Series K142-AM	2.40%	05/25/2032	23,343,380
30,136,176	Federal Home Loan Mortgage Corporation, Series R001-ZA	5.50%	10/15/2035	32,553,965
4,322,513	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	4,674,837
3,150,056	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	3,407,578
5,115,600	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	5,531,926
3,528,617	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	3,815,883
1,466,633	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	1,583,523
1,193,129	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	1,291,493
2,878,923	Federal National Mortgage Association Pass-Thru, Pool 743275	5.00%	02/01/2036	3,117,341
120,652	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	130,525
706,422	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	763,420
5,399,651	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	5,653,169
6,319,988	Federal National Mortgage Association Pass-Thru, Pool 896865	3.00%	11/01/2043	6,315,412
386,947	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	405,881
87,563	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	94,847
1,032,833	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	1,167,747
602,843	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	668,527
5,759,479	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	6,134,115
9,604,637	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	10,391,684

7,838,807	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	8,069,157
157,563	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	160,823
52,184	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	533,366
3,939,921	Federal National Mortgage Association Pass-Thru, Pool AB3796	3.50%	11/01/2031	4,014,714
750,345	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	754,488
1,108,028	Federal National Mortgage Association Pass-Thru, Pool AB3923	4.00%	11/01/2041	1,116,799
14,680,421	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	14,978,909
12,216,878	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	12,374,810
2,023,426	Federal National Mortgage Association Pass-Thru, Pool AB4584	3.50%	05/01/2032	2,049,390
5,152,455	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	5,218,399
7,403,236	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	7,498,258
4,860,058	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	4,898,857
11,466,494	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	11,445,362
3,612,982	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	3,605,241
5,302,567	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	5,292,799
14,923,155	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	14,905,573
7,466,557	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	7,431,886
38,723,458	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	38,695,211
28,369,685	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	28,343,180
23,973,788	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	23,929,414
12,057,866	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	11,990,647
14,310,851	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	14,244,034
6,724,708	Federal National Mortgage Association Pass-Thru, Pool AB8412	3.00%	02/01/2033	6,712,856
10,100,156	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	10,081,476
12,113,727	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	11,986,760
5,749,209	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	5,738,629
10,032,821	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	9,928,200
8,593,356	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	8,577,516
27,229,441	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	27,199,979
4,902,157	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	4,893,143
251,577	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	260,878
387,621	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	418,835
266,101	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	288,145
3,131,634	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	3,269,931
167,724	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	172,207
2,169,344	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	2,186,601
976,226	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	1,004,696
1,985,237	Federal National Mortgage Association Pass-Thru, Pool AH9233	4.00%	04/01/2026	2,048,207
507,513	Federal National Mortgage Association Pass-Thru, Pool AI9831	4.00%	09/01/2041	511,507
831,610	Federal National Mortgage Association Pass-Thru, Pool AJ1265	4.00%	09/01/2041	856,275
265,571	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	269,611
1,615,971	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	1,628,823
2,176,684	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	2,225,611
1,143,969	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,153,058
5,728,652	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	5,774,168
1,381,244	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	1,392,184
1,099,835	Federal National Mortgage Association Pass-Thru, Pool AJ5172	4.00%	11/01/2041	1,107,514
9,416,357	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	9,431,947
3,549,517	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	3,522,541
1,038,857	Federal National Mortgage Association Pass-Thru, Pool AR3334	4.00%	12/01/2041	1,044,609
12,041,799	Federal National Mortgage Association Pass-Thru, Pool AK0713	3.50%	01/01/2032	12,197,368
1,668,426	Federal National Mortgage Association Pass-Thru, Pool AK4039	4.00%	02/01/2042	1,681,702
3,044,913	Federal National Mortgage Association Pass-Thru, Pool AK4763	4.00%	02/01/2042	3,069,047
1,373,453	Federal National Mortgage Association Pass-Thru, Pool AK9438	4.00%	03/01/2042	1,381,627
2,284,755	Federal National Mortgage Association Pass-Thru, Pool AK9439	4.00%	03/01/2042	2,302,957
532,367	Federal National Mortgage Association Pass-Thru, Pool AK9446	4.50%	03/01/2042	556,405
56,509,916	Federal National Mortgage Association Pass-Thru, Pool AL3699	3.00%	06/01/2043	56,390,264
30,415,632	Federal National Mortgage Association Pass-Thru, Pool AL3883	3.00%	07/01/2043	30,350,989
798,759	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	823,498
4,993,895	Federal National Mortgage Association Pass-Thru, Pool AL4312	4.00%	10/01/2043	5,172,207
10,446,512	Federal National Mortgage Association Pass-Thru, Pool AL6075	3.50%	09/01/2053	10,375,779
19,906,857	Federal National Mortgage Association Pass-Thru, Pool AL6076	3.00%	06/01/2053	19,550,222
28,506,650	Federal National Mortgage Association Pass-Thru, Pool AL6141	4.00%	04/01/2042	28,835,162
26,320,161	Federal National Mortgage Association Pass-Thru, Pool AL6325	3.00%	10/01/2044	26,274,373
8,495,463	Federal National Mortgage Association Pass-Thru, Pool AL6486	4.50%	02/01/2045	9,020,964
27,586,555	Federal National Mortgage Association Pass-Thru, Pool AL6539	4.50%	06/01/2049	29,243,009
25,091,676	Federal National Mortgage Association Pass-Thru, Pool AL8304	3.50%	01/01/2046	25,588,154
7,446,430	Federal National Mortgage Association Pass-Thru, Pool AO2980	4.00%	05/01/2042	7,498,927
15,429,647	Federal National Mortgage Association Pass-Thru, Pool AP4787	3.50%	09/01/2042	15,340,567
12,106,802	Federal National Mortgage Association Pass-Thru, Pool AP4789	3.50%	09/01/2042	12,014,880
7,422,737	Federal National Mortgage Association Pass-Thru, Pool AQ5541	3.00%	12/01/2042	7,414,293
8,190,062	Federal National Mortgage Association Pass-Thru, Pool AR0856	3.00%	04/01/2043	8,180,742
8,587,061	Federal National Mortgage Association Pass-Thru, Pool AS1927	4.50%	03/01/2044	9,191,330
8,369,029	Federal National Mortgage Association Pass-Thru, Pool AS2038	4.50%	03/01/2044	8,852,070
5,069,045	Federal National Mortgage Association Pass-Thru, Pool AS2517	4.50%	05/01/2044	5,350,789
2,775,412	Federal National Mortgage Association Pass-Thru, Pool AS2551	4.50%	06/01/2044	2,944,110
2,444,560	Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50%	07/01/2044	2,579,238
12,548,544	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	12,525,416
5,738,387	Federal National Mortgage Association Pass-Thru, Pool AS3458	3.00%	01/01/2034	5,735,617
11,511,036	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	11,489,791
35,938,160	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	35,740,165
13,316,417	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	13,242,978
9,411,711	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	9,394,351
13,405,854	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	13,381,147
10,156,604	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	10,133,440
12,960,765	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.50%	01/01/2035	12,936,910
79,288,399	Federal National Mortgage Association Pass-Thru, Pool AS4625	3.00%	03/01/2045	78,850,865
30,926,912	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	30,756,230
13,530,327	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	13,505,379
11,796,663	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	11,774,925
14,806,621	Federal National Mortgage Association Pass-Thru, Pool AS4848	3.00%	04/01/2035	14,753,081
9,490,467	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	9,485,202
15,131,967	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	14,730,881
19,263,186	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	19,156,924
6,377,602	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00%	02/01/2045	6,209,101
435,556	Federal National Mortgage Association Pass-Thru, Pool AY4296	3.00%	01/01/2045	422,995
2,867,941	Federal National Mortgage Association Pass-Thru, Pool AY2471	3.00%	03/01/2045	2,786,794
10,873,842	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	11,062,808
18,780,104	Federal National Mortgage Association Pass-Thru, Pool BC9003	3.00%	11/01/2046	18,740,311
1,006,129	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	1,043,621
3,605,061	Federal National Mortgage Association Pass-Thru, Pool MA0553	4.50%	03/01/2030	3,739,448
751,776	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	779,809
43,436	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	44,808
70,996	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	76,439
1,072,937	Federal National Mortgage Association Pass-Thru, Pool MA0534	4.00%	01/01/2030	1,104,393
243,664	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	250,812
6,185,615	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	6,367,103
1,380,366	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	1,388,834
46,548,662	Federal National Mortgage Association Pass-Thru, Pool MA0919	3.50%	12/01/2031	47,150,252
19,616,648	Federal National Mortgage Association Pass-Thru, Pool MA0949	3.50%	01/01/2032	19,870,162
23,278,118	Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50%	02/01/2032	23,578,881
11,729,578	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	11,902,577
2,219,281	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	2,202,206
15,833,249	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	16,037,857
1,393,351	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	1,385,327
34,646,656	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	35,250,650
3,814,193	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	09/01/2042	3,792,012
2,494,773	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	2,510,070
21,095,124	Federal National Mortgage Association Pass-Thru, Pool MA1107	3.50%	07/01/2032	21,367,071
32,671,903	Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50%	07/01/2042	32,451,620
36,480,329	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	36,234,506
14,696,526	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	14,879,896
10,626,931	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	10,655,681
2,802,641	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	01/01/2032	2,838,787
17,916,513	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	17,795,623
18,633,327	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	18,475,383
1,660,531	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	1,650,934
10,581,708	Federal National Mortgage Association Pass-Thru, Pool MA1358	3.00%	02/01/2033	10,562,141

42,256,979	Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00%	03/01/2033	41,873,699
25,344,428	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	25,297,539
43,532,785	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	43,320,924
5,643,021	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	5,632,881
28,020,039	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	28,379,306
6,912,420	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	6,897,902
4,733,471	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	4,706,279
16,483,735	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	16,655,686
13,737,944	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	13,646,560
12,761,204	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	12,812,238
18,250,541	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	17,751,416
19,326,054	Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	19,180,439
15,462,829	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	15,450,553
3,006,304	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	3,116,518
16,500,000	Federal National Mortgage Association, Pool 387898	3.71%	08/01/2030	17,416,958
12,554,602	Federal National Mortgage Association, Pool AL1220	3.00%	06/01/2045	12,536,622
25,100,138	Federal National Mortgage Association, Pool AL1945	3.00%	07/01/2031	25,309,694
25,806,220	Federal National Mortgage Association, Pool AMS10	3.15%	05/01/2035	25,884,847
29,363,640	Federal National Mortgage Association, Pool AM8950	3.14%	06/01/2040	29,112,813
4,836,003	Federal National Mortgage Association, Pool AN5480	3.43%	06/01/2037	4,894,138
217,500,000	Federal National Mortgage Association, Pool AN6680	3.37%	11/01/2047	224,725,713
5,500,000	Federal National Mortgage Association, Pool AN7130	3.26%	12/01/2037	5,527,229
10,028,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	10,152,966
13,500,000	Federal National Mortgage Association, Pool AN8121	3.16%	01/01/2035	13,591,790
61,950,000	Federal National Mortgage Association, Pool AN9700	3.67%	07/01/2033	64,978,941
16,017,141	Federal National Mortgage Association, Pool AS7473	3.00%	07/01/2046	15,563,537
33,037,944	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	32,304,356
21,929,630	Federal National Mortgage Association, Pool AS8096	3.00%	10/01/2046	21,786,513
30,376,429	Federal National Mortgage Association, Pool AS8111	3.00%	10/01/2041	30,654,224
19,085,537	Federal National Mortgage Association, Pool AS8269	3.00%	11/01/2046	18,957,070
15,731,243	Federal National Mortgage Association, Pool AS8306	3.00%	11/01/2041	15,587,759
18,462,441	Federal National Mortgage Association, Pool AS8356	3.00%	11/01/2046	17,956,589
6,699,732	Federal National Mortgage Association, Pool AZ0576	3.50%	04/01/2042	6,742,650
9,066,636	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	8,996,503
90,378,866	Federal National Mortgage Association, Pool BF0314	3.00%	01/01/2035	90,119,361
73,971,078	Federal National Mortgage Association, Pool BF0353	3.00%	05/01/2035	73,765,441
39,886,808	Federal National Mortgage Association, Pool BF0391	3.00%	09/01/2033	39,775,809
21,457,440	Federal National Mortgage Association, Pool BK8257	1.50%	12/01/2050	19,009,754
20,681,506	Federal National Mortgage Association, Pool BK8267	2.50%	12/01/2050	19,832,062
44,554,009	Federal National Mortgage Association, Pool BL0700	4.28%	12/01/2048	48,590,628
5,000,000	Federal National Mortgage Association, Pool BL1203	3.36%	05/01/2031	5,081,878
8,860,000	Federal National Mortgage Association, Pool BL4038	2.98%	09/01/2034	8,760,135
13,075,000	Federal National Mortgage Association, Pool BL4198	2.31%	10/01/2031	12,518,170
63,966,000	Federal National Mortgage Association, Pool BL4808	2.80%	11/01/2039	60,335,035
17,125,000	Federal National Mortgage Association, Pool BL5256	2.28%	02/01/2032	16,266,028
30,200,000	Federal National Mortgage Association, Pool BL5315	2.44%	01/01/2032	28,938,995
8,196,000	Federal National Mortgage Association, Pool BL5840	2.73%	02/01/2035	7,945,796
22,828,000	Federal National Mortgage Association, Pool BL5870	2.50%	02/01/2033	21,333,431
6,680,714	Federal National Mortgage Association, Pool BL6639	2.66%	05/01/2050	6,073,997
17,175,000	Federal National Mortgage Association, Pool BL6689	2.19%	05/01/2032	16,356,599
28,785,015	Federal National Mortgage Association, Pool BL6913	1.96%	05/01/2035	25,497,751
36,488,000	Federal National Mortgage Association, Pool BL7110	1.76%	07/01/2035	31,333,592
3,568,101	Federal National Mortgage Association, Pool BL7331	2.23%	07/01/2040	3,078,919
20,400,000	Federal National Mortgage Association, Pool BL7424	1.65%	08/01/2035	17,287,677
40,000,000	Federal National Mortgage Association, Pool BL8165	1.35%	09/01/2032	34,550,816
49,000,000	Federal National Mortgage Association, Pool BL8177	1.10%	09/01/2030	42,824,351
122,500,000	Federal National Mortgage Association, Pool BL8237	1.17%	10/01/2030	107,242,419
32,000,000	Federal National Mortgage Association, Pool BL8269	1.51%	09/01/2035	26,911,977
146,000,000	Federal National Mortgage Association, Pool BL8708	1.40%	11/01/2032	123,993,789
17,000,000	Federal National Mortgage Association, Pool BL8977	1.20%	11/01/2030	14,097,111
48,643,000	Federal National Mortgage Association, Pool BL9056	1.78%	11/01/2035	42,039,171
10,950,000	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	9,239,396
13,313,000	Federal National Mortgage Association, Pool BL9362	1.54%	11/01/2030	11,924,017
34,735,000	Federal National Mortgage Association, Pool BL9367	1.41%	12/01/2030	30,796,742
53,000,000	Federal National Mortgage Association, Pool BL9776	2.24%	12/01/2050	44,123,177
51,404,725	Federal National Mortgage Association, Pool BMS112	3.00%	11/01/2033	51,999,224
21,328,036	Federal National Mortgage Association, Pool BMS299	3.00%	12/01/2046	21,190,279
32,856,988	Federal National Mortgage Association, Pool BMS533	3.00%	07/01/2047	32,637,951
4,755,735	Federal National Mortgage Association, Pool BMS834	3.00%	04/01/2048	4,627,261
51,615,990	Federal National Mortgage Association, Pool BMS6779	2.00%	08/01/2031	47,336,734
171,441,901	Federal National Mortgage Association, Pool BMS831	1.93% (b)	10/01/2033	155,231,332
177,391,800	Federal National Mortgage Association, Pool BMS857	1.83% (b)	12/01/2031	163,162,969
4,560,309	Federal National Mortgage Association, Pool BQ6432	2.00%	08/01/2031	7,858,415
50,545,408	Federal National Mortgage Association, Pool BQ6498	2.00%	09/01/2031	46,344,405
16,978,013	Federal National Mortgage Association, Pool BQ6564	2.00%	09/01/2031	15,567,525
120,806,351	Federal National Mortgage Association, Pool BR2217	2.50%	08/01/2031	115,992,607
48,883,000	Federal National Mortgage Association, Pool BS2496	1.88%	09/01/2033	43,751,234
5,592,000	Federal National Mortgage Association, Pool BS2500	1.81%	06/01/2030	5,345,473
15,788,338	Federal National Mortgage Association, Pool BS2548	2.20%	08/01/2046	14,071,906
3,000,000	Federal National Mortgage Association, Pool BS2580	2.15%	08/01/2033	2,829,588
22,000,000	Federal National Mortgage Association, Pool BS2805	1.81%	09/01/2033	19,629,921
9,975,000	Federal National Mortgage Association, Pool BS2834	2.24%	08/01/2041	8,500,326
39,850,000	Federal National Mortgage Association, Pool BS3020	1.96%	09/01/2033	35,896,722
34,043,000	Federal National Mortgage Association, Pool BS3101	1.91%	09/01/2033	30,635,263
2,295,000	Federal National Mortgage Association, Pool BS3103	1.57%	08/01/2030	2,419,712
19,880,000	Federal National Mortgage Association, Pool BS3192	2.03%	09/01/2036	17,255,881
24,000,000	Federal National Mortgage Association, Pool BS3222	1.91%	10/01/2031	22,223,025
16,125,000	Federal National Mortgage Association, Pool BS3314	1.83%	10/01/2033	14,403,037
21,000,000	Federal National Mortgage Association, Pool BS3345	2.16%	10/01/2036	18,774,125
48,402,000	Federal National Mortgage Association, Pool BS3363	1.97%	12/01/2035	43,266,671
25,042,000	Federal National Mortgage Association, Pool BS3426	1.76%	11/01/2031	22,473,103
12,048,000	Federal National Mortgage Association, Pool BS3431	1.83%	11/01/2033	10,737,303
6,536,000	Federal National Mortgage Association, Pool BS3434	1.83%	11/01/2033	5,824,951
32,694,000	Federal National Mortgage Association, Pool BS3442	2.12%	10/01/2036	28,920,903
49,716,000	Federal National Mortgage Association, Pool BS3458	1.98%	10/01/2033	45,164,730
11,900,000	Federal National Mortgage Association, Pool BS3514	2.08%	10/01/2033	10,864,874
43,652,000	Federal National Mortgage Association, Pool BS3583	2.09%	12/01/2033	39,652,443
7,339,000	Federal National Mortgage Association, Pool BS3955	2.30%	12/01/2036	6,601,169
46,000,000	Federal National Mortgage Association, Pool BS3974	1.94%	12/01/2032	42,266,993
43,600,000	Federal National Mortgage Association, Pool BS4020	1.91%	10/01/2031	40,250,305
21,200,000	Federal National Mortgage Association, Pool BS4110	2.13%	01/01/2034	19,496,411
48,972,000	Federal National Mortgage Association, Pool BS4111	1.98%	01/01/2032	45,467,647
46,000,000	Federal National Mortgage Association, Pool BS4125	2.32%	12/01/2031	44,279,531
21,024,000	Federal National Mortgage Association, Pool BS4177	1.94%	12/01/2031	19,995,954
69,300,000	Federal National Mortgage Association, Pool BS4200	2.05%	02/01/2032	64,374,039
12,500,000	Federal National Mortgage Association, Pool BS4213	2.46%	12/01/2036	11,575,826
18,199,000	Federal National Mortgage Association, Pool BS4225	2.36%	01/01/2037	16,605,713
20,000,000	Federal National Mortgage Association, Pool BS4273	1.93%	12/01/2031	18,526,784
33,675,000	Federal National Mortgage Association, Pool BS4276	2.03%	01/01/2032	31,428,857
43,878,000	Federal National Mortgage Association, Pool BS4296	1.80%	01/01/2032	39,812,895
51,025,000	Federal National Mortgage Association, Pool BS4306	1.92%	01/01/2032	46,414,950
67,509,000	Federal National Mortgage Association, Pool BS4316	1.84%	01/01/2032	62,444,332
60,975,000	Federal National Mortgage Association, Pool BS4328	1.88%	02/01/2032	55,809,147
19,170,000	Federal National Mortgage Association, Pool BS4330	1.92%	01/01/2034	17,198,407
30,761,000	Federal National Mortgage Association, Pool BS4333	1.89%	01/01/2032	27,966,725
12,000,000	Federal National Mortgage Association, Pool BS4334	2.81%	01/01/2034	10,900,025
18,956,769	Federal National Mortgage Association, Pool BS4359	1.99%	01/01/2032	17,760,547
21,800,000	Federal National Mortgage Association, Pool BS4360	2.14%	01/01/2037	19,184,792
94,672,525	Federal National Mortgage Association, Pool BS4383	2.07%	01/01/2032	89,390,509
69,169,000	Federal National Mortgage Association, Pool BS4410	1.93%	01/01/2032	63,852,060
53,950,000	Federal National Mortgage Association, Pool BS4453	1.96%	01/01/2032	49,363,589
51,688,000	Federal National Mortgage Association, Pool BS4524	2.02%	01/01/2032	47,516,610
200,000,000	Federal National Mortgage Association, Pool BS4554	2.30%	01/01/2032	193,740,818
41,850,000	Federal National Mortgage Association, Pool BS4576	2.00%	02/01/2032	38,314,217
24,500,000	Federal National Mortgage Association, Pool BS4737	2.00%	02/01/2032	22,430,067
21,104,955	Federal National Mortgage Association, Pool BT1777	2.50%	06/01/2031	20,237,836
1,647,968	Federal National Mortgage Association, Pool BT6556	2.00%	07/01/2031	1,511,078
9,747,249	Federal National Mortgage Association, Pool CA0862	3.50%	09/01/2047	9,869,169

7,293,510	Federal National Mortgage Association, Pool CA3898	3.00%	07/01/2034	7,392,616
4,898,621	Federal National Mortgage Association, Pool CA4413	3.00%	10/01/2049	4,792,040
45,643,923	Federal National Mortgage Association, Pool CA7235	2.50%	10/01/2050	43,672,375
14,309,114	Federal National Mortgage Association, Pool CA7471	2.50%	11/01/2040	13,988,732
25,183,872	Federal National Mortgage Association, Pool CA7789	2.50%	11/01/2040	24,405,173
165,921,239	Federal National Mortgage Association, Pool CA8933	2.00%	02/01/2051	154,509,613
79,720,605	Federal National Mortgage Association, Pool CA9223	2.00%	02/01/2051	74,203,357
19,676,472	Federal National Mortgage Association, Pool CB0189	3.00%	04/01/2051	19,275,119
3,821,290	Federal National Mortgage Association, Pool CB1648	2.00%	09/01/2051	3,504,105
116,116,587	Federal National Mortgage Association, Pool CB2054	2.00%	11/01/2051	108,173,649
112,099,245	Federal National Mortgage Association, Pool CB2139	2.00%	11/01/2051	104,900,152
55,726,723	Federal National Mortgage Association, Pool FM1000	3.00%	04/01/2047	55,223,056
28,652,823	Federal National Mortgage Association, Pool FM4347	2.50%	09/01/2050	27,426,779
51,697,627	Federal National Mortgage Association, Pool FM4684	2.50%	10/01/2050	49,492,305
51,981,364	Federal National Mortgage Association, Pool FM4752	2.50%	11/01/2050	49,836,251
55,338,871	Federal National Mortgage Association, Pool FM4792	2.50%	11/01/2050	52,653,774
32,838,902	Federal National Mortgage Association, Pool FM4913	2.50%	11/01/2050	31,413,308
21,821,906	Federal National Mortgage Association, Pool FM5021	2.00%	11/01/2050	20,339,647
39,668,125	Federal National Mortgage Association, Pool FM5150	2.00%	12/01/2050	36,968,898
74,275,602	Federal National Mortgage Association, Pool FM6799	2.50%	04/01/2051	71,016,768
5,988,119	Federal National Mortgage Association, Pool FM6864	1.50%	04/01/2041	5,404,597
118,774,129	Federal National Mortgage Association, Pool FM7159	2.50%	02/01/2051	113,645,699
40,876,976	Federal National Mortgage Association, Pool FM7325	2.50%	06/01/2051	39,134,216
75,266,029	Federal National Mortgage Association, Pool FM8104	3.00%	07/01/2051	73,738,652
32,699,713	Federal National Mortgage Association, Pool FM8158	2.50%	07/01/2051	31,434,057
77,156,186	Federal National Mortgage Association, Pool FM8215	2.50%	03/01/2051	73,978,117
62,510,714	Federal National Mortgage Association, Pool FM8304	4.00%	07/01/2049	63,908,530
72,953,020	Federal National Mortgage Association, Pool FM8435	2.50%	09/01/2051	70,046,394
86,988,784	Federal National Mortgage Association, Pool FM8442	2.50%	08/01/2051	83,175,317
91,220,890	Federal National Mortgage Association, Pool FM8579	2.50%	09/01/2051	87,180,455
130,198,034	Federal National Mortgage Association, Pool FM8686	2.50%	09/01/2051	125,010,320
74,378,113	Federal National Mortgage Association, Pool FM8730	2.00%	09/01/2051	69,174,519
172,414,997	Federal National Mortgage Association, Pool FM8745	2.50%	09/01/2051	164,778,242
54,625,997	Federal National Mortgage Association, Pool FM8759	2.50%	09/01/2051	52,449,382
80,888,948	Federal National Mortgage Association, Pool FM8799	2.50%	09/01/2051	77,662,149
41,069,223	Federal National Mortgage Association, Pool FM8780	09/01/2051	39,381,878	
121,412,078	Federal National Mortgage Association, Pool FM8786	2.50%	10/01/2051	116,423,793
11,764,914	Federal National Mortgage Association, Pool FM9422	2.00%	10/01/2051	10,976,152
198,291,108	Federal National Mortgage Association, Pool FM9441	2.00%	04/01/2051	184,744,829
60,551,332	Federal National Mortgage Association, Pool FM9452	2.00%	11/01/2051	56,627,949
33,752,927	Federal National Mortgage Association, Pool FM9490	2.00%	11/01/2051	31,654,386
74,590,886	Federal National Mortgage Association, Pool FM9492	2.50%	11/01/2051	71,618,803
82,880,880	Federal National Mortgage Association, Pool FM9538	2.00%	11/01/2051	77,236,749
159,419,439	Federal National Mortgage Association, Pool FM9672	2.50%	12/01/2051	152,358,294
20,944,279	Federal National Mortgage Association, Pool FM9846	2.50%	12/01/2051	20,016,597
41,238,327	Federal National Mortgage Association, Pool MA2259	3.00%	05/01/2035	40,941,939
19,264,712	Federal National Mortgage Association, Pool MA2621	3.50%	08/01/2046	19,107,591
16,787,955	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	16,273,874
5,810,190	Federal National Mortgage Association, Pool MA2673	3.00%	07/01/2046	5,651,384
21,331,751	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	20,729,783
2,033,736	Federal National Mortgage Association, Pool MA2743	3.00%	09/01/2046	1,978,171
48,349,309	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	47,977,160
19,348,861	Federal National Mortgage Association, Pool MA2895	3.00%	02/01/2047	19,110,652
40,437,715	Federal National Mortgage Association, Pool MA4100	2.00%	09/01/2050	37,695,146
84,326,695	Federal National Mortgage Association, Pool MA4191	2.00%	11/01/2050	77,697,198
55,559,148	Federal National Mortgage Association, Pool MA4340	2.00%	05/01/2051	50,903,769
227,737,797	Federal National Mortgage Association, Pool MA4437	2.00%	10/01/2051	211,743,708
49,027,298	Federal National Mortgage Association, Pool MA4465	2.00%	11/01/2051	45,883,205
399,694	Federal National Mortgage Association, Series 2002-70-QZ	5.50%	11/25/2032	421,019
561,194	Federal National Mortgage Association, Series 2002-75-ZG	5.50%	11/25/2032	595,788
8,328,584	Federal National Mortgage Association, Series 2003-129-ZT	5.50%	01/25/2034	8,894,772
1,496,722	Federal National Mortgage Association, Series 2003-29-ZL	5.00%	04/25/2033	1,585,508
701,589	Federal National Mortgage Association, Series 2003-64-ZG	5.50%	07/25/2033	747,612
5,847,068	Federal National Mortgage Association, Series 2003-84-PZ	5.00%	09/25/2033	6,182,529
6,490,113	Federal National Mortgage Association, Series 2003-W17-A7	5.75%	08/25/2033	6,958,515
1,246,965	Federal National Mortgage Association, Series 2004-46-PI (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	03/25/2034	1,407,515
1,609,569	Federal National Mortgage Association, Series 2004-53-XP (-1 x 1 Month LIBOR USD + 7.70%, 7.70% Cap)	7.24% (d)(e)	07/25/2034	202,224
2,120,010	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	2,174,842
75,513	Federal National Mortgage Association, Series 2005-107-EG	4.50%	01/25/2026	77,095
291,744	Federal National Mortgage Association, Series 2005-37-ZK	4.50%	05/25/2035	302,108
2,826,167	Federal National Mortgage Association, Series 2005-87-SQ (-1 x 1 Month LIBOR USD + 6.70%, 6.70% Cap)	6.24% (d)(e)	10/25/2035	384,557
2,492,244	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.12% (d)(e)	10/25/2036	383,641
970,981	Federal National Mortgage Association, Series 2006-123-IZ (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	5.86% (d)(e)	01/25/2037	1,542,273
415,202	Federal National Mortgage Association, Series 2006-16-HZ	5.50%	03/25/2036	445,280
4,032,892	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.29% (d)(e)	07/25/2036	4,275,857
482,872	Federal National Mortgage Association, Series 2006-93-SN (-1 x 1 Month LIBOR USD + 6.60%, 6.60% Cap)	6.14% (d)(e)	10/25/2036	449,916
5,208,472	Federal National Mortgage Association, Series 2007-109-VZ	5.00%	10/25/2035	5,521,853
602,288	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.79% (d)(e)	05/25/2037	651,122
3,728,573	Federal National Mortgage Association, Series 2007-14-PS (-1 x 1 Month LIBOR USD + 6.81%, 6.81% Cap)	6.35% (d)(e)	03/25/2037	4,654,654
1,843,290	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	5.98% (d)(e)	04/25/2037	2,066,212
250,096	Federal National Mortgage Association, Series 2007-30-SI (-1 x 1 Month LIBOR USD + 6.11%, 6.11% Cap)	5.65% (d)(e)	04/25/2037	27,868
1,808,458	Federal National Mortgage Association, Series 2007-32-SG (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.64% (d)(e)	04/25/2037	217,500
1,590,164	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.16% (d)(e)	10/25/2036	2,226,110
2,245,238	Federal National Mortgage Association, Series 2007-60-VZ	6.00%	07/25/2037	2,455,719
1,401,173	Federal National Mortgage Association, Series 2007-71-QZ	6.00%	07/25/2047	1,449,279
2,011,312	Federal National Mortgage Association, Series 2007-75-ID (-1 x 1 Month LIBOR USD + 5.87%, 5.87% Cap)	5.41% (d)(e)	08/25/2037	271,948
409,083	Federal National Mortgage Association, Series 2007-9-SD (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.19% (d)(e)	03/25/2037	43,587
2,028,834	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	2,106,520
4,141,712	Federal National Mortgage Association, Series 2008-48-BE	5.00%	06/25/2034	4,380,527
390,331	Federal National Mortgage Association, Series 2008-48-SD (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.84% (d)(e)	06/25/2037	333,824
377,872	Federal National Mortgage Association, Series 2008-53-LI (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.99% (d)(e)	07/25/2038	273,933
432,071	Federal National Mortgage Association, Series 2008-57-SE (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	02/25/2037	47,974
726,751	Federal National Mortgage Association, Series 2008-5-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.79% (d)(e)	02/25/2038	94,871
446,834	Federal National Mortgage Association, Series 2008-61-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	07/25/2038	45,239
294,093	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	07/25/2038	22,369
1,019,873	Federal National Mortgage Association, Series 2008-65-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	08/25/2038	1,407,742
320,031	Federal National Mortgage Association, Series 2008-81-LP	5.50%	09/25/2038	340,837
2,303,985	Federal National Mortgage Association, Series 2009-108-EZ	4.50%	01/25/2040	2,370,251
337,067	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.79% (d)(e)	01/25/2040	51,370
303,154	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	315,276
1,005,925	Federal National Mortgage Association, Series 2009-42-SI (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	06/25/2039	81,081
676,701	Federal National Mortgage Association, Series 2009-42-SX (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	06/25/2039	50,091
348,351	Federal National Mortgage Association, Series 2009-47-SA (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.64% (d)(e)	07/25/2039	37,601
253,157	Federal National Mortgage Association, Series 2009-48-W5 (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.00% (d)(e)	07/25/2039	32,550
2,859,846	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.29% (d)(e)	07/25/2039	320,612
237,826	Federal National Mortgage Association, Series 2009-51-BZ	4.50%	07/25/2039	248,330
695,262	Federal National Mortgage Association, Series 2009-54-EZ	5.00%	07/25/2039	725,368
343,398	Federal National Mortgage Association, Series 2009-70-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.34% (d)(e)	09/25/2039	36,399
1,475,969	Federal National Mortgage Association, Series 2009-80-PM	4.50%	10/25/2039	1,458,393
1,459,365	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	1,511,458
6,775,403	Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap)	6.77% (d)(e)	01/25/2036	890,415
9,797,472	Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	6.29% (d)(e)	10/25/2039	1,745,350
563,730	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	5.26% (d)(e)	04/25/2037	57,182
381,298	Federal National Mortgage Association, Series 2009-94-BC	5.00%	11/25/2039	390,026
8,360,270	Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap)	4.02% (d)(e)	09/25/2040	847,635
3,438,374	Federal National Mortgage Association, Series 2010-101-ZC	4.50%	08/25/2040	3,633,621
7,201,021	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	7,111,360
2,546,922	Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	5.89% (d)(e)	02/25/2040	365,799
719,645	Federal National Mortgage Association, Series 2010-10-ZA	4.50%	02/25/2040	737,466
742,817	Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	5.49% (d)(e)	10/25/2050	79,583
1,189,007	Federal National Mortgage Association, Series 2010-116-Z	4.00%	10/25/2040	1,200,018
372,209	Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.04% (d)(e)	10/25/2040	19,262
904,239	Federal National Mortgage Association, Series 2010-120-KD	4.00%	10/25/2040	911,365
9,288,310	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.04% (d)(e)	10/25/2040	888,662
242,685	Federal National Mortgage Association, Series 2010-126-SU (-1 x 1 Month LIBOR USD + 55.00%, 55.00% Cap)	52.40% (e)	11/25/2040	698,953
178,693	Federal National Mortgage Association, Series 2010-126-SX (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.31% (e)	11/25/2040	209,003
1,530,636	Federal National Mortgage Association, Series 2010-128-HZ	4.00%	11/25/2040	1,576,369
1,062,454	Federal National Mortgage Association, Series 2010-132-Z	4.50%	11/25/2040	1,069,446

88,008	Federal National Mortgage Association, Series 2010-137-V3 (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	14.31% (e)	12/25/2040	97,660
4,834,618	Federal National Mortgage Association, Series 2010-142-AZ	4.00%	12/25/2040	4,970,247
3,154,243	Federal National Mortgage Association, Series 2010-148-SA (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.19% (d)(e)	01/25/2026	3,553,931
9,320,355	Federal National Mortgage Association, Series 2010-150-ZA	4.00%	01/25/2041	9,366,271
4,135,379	Federal National Mortgage Association, Series 2010-16-SA (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	4.99% (d)(e)	03/25/2040	4,544,511
1,613,852	Federal National Mortgage Association, Series 2010-21-DZ	5.00%	03/25/2040	1,723,266
697,773	Federal National Mortgage Association, Series 2010-21-KS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.49% (d)(e)	03/25/2040	37,334
92,897	Federal National Mortgage Association, Series 2010-2-GS (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	5.99% (d)(e)	12/25/2049	3,281
1,073,239	Federal National Mortgage Association, Series 2010-2-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.79% (d)(e)	02/25/2050	1,435,578
763,929	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (d)(e)	04/25/2040	84,865
2,141,370	Federal National Mortgage Association, Series 2010-31-VZ	4.00%	04/25/2040	2,129,207
893,118	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD + 4.93%, 4.93% Cap)	4.47% (d)(e)	04/25/2040	87,634
234,683	Federal National Mortgage Association, Series 2010-35-ES (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	5.99% (d)(e)	04/25/2040	1,570
148,684	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD + 6.45%, 6.45% Cap)	5.99% (d)(e)	04/25/2040	12,622
605,992	Federal National Mortgage Association, Series 2010-46-MS (-1 x 1 Month LIBOR USD + 4.95%, 4.95% Cap)	4.49% (d)(e)	05/25/2040	85,114
3,985,008	Federal National Mortgage Association, Series 2010-49-ZW	4.50%	05/25/2040	3,978,116
1,219,878	Federal National Mortgage Association, Series 2010-4-SK (-1 x 1 Month LIBOR USD + 6.23%, 6.23% Cap)	5.77% (d)(e)	02/25/2040	144,814
319,510	Federal National Mortgage Association, Series 2010-58-ES (-3 x 1 Month LIBOR USD + 12.47%, 12.47% Cap)	11.30% (e)	06/25/2040	320,165
3,451,965	Federal National Mortgage Association, Series 2010-59-MS (-1 x 1 Month LIBOR USD + 5.77%, 5.77% Cap)	5.31% (d)(e)	06/25/2040	474,091
3,925,547	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.54% (d)(e)	01/25/2040	413,213
275,466	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	294,168
233,281	Federal National Mortgage Association, Series 2010-61-EL	4.30%	06/25/2040	212,421
3,240,451	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	3,091,649
8,680,903	Federal National Mortgage Association, Series 2010-64-FC (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.96%	06/25/2040	8,749,448
10,567,390	Federal National Mortgage Association, Series 2010-76-ZK	4.50%	07/25/2040	11,069,231
2,568,004	Federal National Mortgage Association, Series 2010-79-CZ	4.00%	07/25/2040	2,594,275
9,125,297	Federal National Mortgage Association, Series 2010-79-VZ	4.50%	07/25/2040	9,562,391
1,064,286	Federal National Mortgage Association, Series 2010-84-ZC	4.50%	08/25/2040	1,079,779
2,128,566	Federal National Mortgage Association, Series 2010-84-ZD	4.50%	08/25/2040	2,159,653
3,227,896	Federal National Mortgage Association, Series 2010-84-ZE	4.50%	08/25/2040	3,315,503
236,986	Federal National Mortgage Association, Series 2010-90-SA (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.39% (d)(e)	08/25/2040	21,322
833,663	Federal National Mortgage Association, Series 2010-94-Z	4.50%	08/25/2040	854,237
4,896,298	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD + 25.00%, 25.00% Cap)	23.85% (e)	09/25/2040	6,904,813
681,856	Federal National Mortgage Association, Series 2010-9-DB (-1 x 1 Month LIBOR USD + 5.30%, 0.50% Floor, 5.30% Cap)	4.84% (d)(e)	02/25/2040	63,695
16,201,794	Federal National Mortgage Association, Series 2011-1064-Z	3.50%	10/25/2041	16,506,627
520,021	Federal National Mortgage Association, Series 2011-110-LS (-2 x 1 Month LIBOR USD + 10.10%, 10.10% Cap)	9.64% (e)	11/25/2041	521,953
1,731,705	Federal National Mortgage Association, Series 2011-111-CZ	4.00%	11/25/2041	1,781,189
5,359,247	Federal National Mortgage Association, Series 2011-111-EZ	5.00%	11/25/2041	5,674,623
907,509	Federal National Mortgage Association, Series 2011-111-VZ	4.00%	11/25/2041	948,010
30,000,000	Federal National Mortgage Association, Series 2011-131-PB	4.50%	12/25/2041	31,808,262
11,442,439	Federal National Mortgage Association, Series 2011-161-AL	3.50%	03/25/2031	11,598,539
23,489,298	Federal National Mortgage Association, Series 2011-17-NY	3.50%	03/25/2031	23,614,115
463,686	Federal National Mortgage Association, Series 2011-17-SA (-1 x 1 Month LIBOR USD + 6.47%, 6.47% Cap)	6.01% (d)(e)	03/25/2041	53,368
2,938,494	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	2,956,694
2,031,619	Federal National Mortgage Association, Series 2011-27-B3 (-2 x 1 Month LIBOR USD + 9.00%, 9.00% Cap)	8.54% (e)	04/25/2041	1,974,131
24,643,317	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	24,697,877
3,571,148	Federal National Mortgage Association, Series 2011-2-CZ	4.00%	02/25/2041	3,693,718
9,159,254	Federal National Mortgage Association, Series 2011-32-ZG	4.00%	04/25/2041	9,105,900
1,524,883	Federal National Mortgage Association, Series 2011-36-VZ	4.50%	05/25/2041	1,517,954
4,035,835	Federal National Mortgage Association, Series 2011-37-Z	4.50%	05/25/2041	4,276,231
5,777,605	Federal National Mortgage Association, Series 2011-38-BZ	4.00%	05/25/2041	5,908,866
2,513,139	Federal National Mortgage Association, Series 2011-39-CB	3.00%	05/25/2026	2,528,725
4,113,231	Federal National Mortgage Association, Series 2011-39-ZD	4.00%	02/25/2041	4,259,799
1,799,496	Federal National Mortgage Association, Series 2011-40-EZ	4.50%	05/25/2041	1,849,586
2,154,443	Federal National Mortgage Association, Series 2011-42-MZ	4.50%	05/25/2041	2,175,937
14,142,475	Federal National Mortgage Association, Series 2011-45-ZA	4.00%	05/25/2031	14,334,001
4,003,948	Federal National Mortgage Association, Series 2011-45-ZB	4.50%	05/25/2041	3,940,982
11,652,215	Federal National Mortgage Association, Series 2011-51-F1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.91%	06/25/2041	11,727,963
813,958	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	845,771
4,252,258	Federal National Mortgage Association, Series 2011-60-EL	3.00%	02/25/2026	4,278,977
8,148,388	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	8,401,904
5,157,965	Federal National Mortgage Association, Series 2011-77-Z	3.50%	08/25/2041	5,001,937
32,051,646	Federal National Mortgage Association, Series 2011-99-CZ	4.50% (f)	10/25/2041	33,517,631
14,399,677	Federal National Mortgage Association, Series 2012-104-Z	3.50% (f)	09/25/2042	14,633,846
2,695,264	Federal National Mortgage Association, Series 2012-111-LB	3.50%	05/25/2041	2,703,629
15,534,103	Federal National Mortgage Association, Series 2012-111-ED	4.00%	04/25/2042	16,044,152
20,553,769	Federal National Mortgage Association, Series 2012-122-DB	3.00%	11/25/2042	20,243,166
16,813,079	Federal National Mortgage Association, Series 2012-132-KH	1.75%	12/25/2032	16,182,964
16,938,208	Federal National Mortgage Association, Series 2012-144-PT	4.11% (b)	11/25/2049	17,599,978
5,313,452	Federal National Mortgage Association, Series 2012-14-BZ	4.00%	03/25/2042	5,462,178
27,993,883	Federal National Mortgage Association, Series 2012-15-PZ	4.00%	03/25/2042	29,266,547
12,754,651	Federal National Mortgage Association, Series 2012-20-ZT	3.50%	03/25/2042	12,802,180
42,039,978	Federal National Mortgage Association, Series 2012-20-ZE	4.00%	04/25/2042	42,934,785
22,918,492	Federal National Mortgage Association, Series 2012-31-Z	4.00%	04/25/2042	23,671,763
9,610,685	Federal National Mortgage Association, Series 2012-70-FY (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	0.91%	07/25/2042	9,663,019
33,708,917	Federal National Mortgage Association, Series 2012-74-Z	4.00%	07/25/2042	34,816,063
560,795	Federal National Mortgage Association, Series 2012-80-EA	2.00%	04/25/2042	548,361
22,885,917	Federal National Mortgage Association, Series 2012-86-ZC	3.50%	08/25/2042	22,818,813
39,471,039	Federal National Mortgage Association, Series 2012-96-VZ	3.50% (f)	09/25/2042	39,887,916
9,517,701	Federal National Mortgage Association, Series 2012-98-BG	4.50%	08/25/2040	9,988,218
17,215,743	Federal National Mortgage Association, Series 2012-99-QE	3.00%	09/25/2042	16,823,534
12,789,721	Federal National Mortgage Association, Series 2013-100-PJ	3.00%	03/25/2043	12,749,677
23,674,182	Federal National Mortgage Association, Series 2013-130-ZE	3.00%	01/25/2044	22,806,024
25,818,466	Federal National Mortgage Association, Series 2013-133-ZT	3.00% (f)	01/25/2039	25,157,575
13,749,993	Federal National Mortgage Association, Series 2013-30-Z	3.00% (f)	01/25/2043	13,623,165
6,766,935	Federal National Mortgage Association, Series 2013-41-ZH	3.00%	05/25/2033	6,994,483
5,692,246	Federal National Mortgage Association, Series 2013-51-HS (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	4.85% (e)	04/25/2043	5,183,004
1,009,264	Federal National Mortgage Association, Series 2013-58-SC (-2 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.32% (e)	06/25/2043	750,807
2,193,271	Federal National Mortgage Association, Series 2013-81-ZQ	3.00%	08/25/2043	2,076,470
8,347,238	Federal National Mortgage Association, Series 2013-85-SH (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.99% (d)(e)	12/25/2042	8,583,374
26,528,965	Federal National Mortgage Association, Series 2014-12-GZ	3.50% (f)	03/25/2044	26,973,257
16,510,157	Federal National Mortgage Association, Series 2014-21-GZ	3.00%	04/25/2044	15,951,598
32,385,961	Federal National Mortgage Association, Series 2014-37-ZV	2.50% (f)	07/25/2044	30,471,319
26,853,944	Federal National Mortgage Association, Series 2014-39-ZA	3.00%	07/25/2044	25,914,652
165,636	Federal National Mortgage Association, Series 2014-46-NZ	3.00%	06/25/2043	153,605
63,496,219	Federal National Mortgage Association, Series 2014-60-EZ	3.00% (f)	10/25/2044	62,810,581
44,821,089	Federal National Mortgage Association, Series 2014-61-ZY	3.00% (f)	10/25/2044	43,944,113
37,797,635	Federal National Mortgage Association, Series 2014-64-NZ	3.00% (f)	10/25/2044	37,036,806
13,309,238	Federal National Mortgage Association, Series 2014-67-DZ	3.00% (f)	10/25/2044	13,035,827
3,177,175	Federal National Mortgage Association, Series 2014-68-MA	3.00%	11/25/2040	3,181,737
42,547,506	Federal National Mortgage Association, Series 2014-68-MZ	3.00% (f)	11/25/2044	41,671,041
29,429,810	Federal National Mortgage Association, Series 2014-6-Z	2.50% (f)	02/25/2044	27,969,815
1,574,624	Federal National Mortgage Association, Series 2014-73-CQ	3.00%	06/25/2040	1,576,967
24,018,514	Federal National Mortgage Association, Series 2014-77-VZ	3.00% (f)	11/25/2044	23,233,643
2,444,067	Federal National Mortgage Association, Series 2014-82-YA	3.00%	04/25/2041	2,454,801
30,846,077	Federal National Mortgage Association, Series 2014-84-ZK	3.00% (f)	12/25/2044	30,208,915
9,766,001	Federal National Mortgage Association, Series 2014-95-NA	3.00%	04/25/2041	9,806,506
95,863,374	Federal National Mortgage Association, Series 2014-M11-1A	3.12% (b)	08/25/2044	96,256,260
8,299,095	Federal National Mortgage Association, Series 2015-11-A	3.00%	05/25/2034	8,283,393
12,461,410	Federal National Mortgage Association, Series 2015-21-G	3.00%	02/25/2042	12,445,870
6,364,487	Federal National Mortgage Association, Series 2015-42-CA	3.00%	03/25/2044	6,231,605
25,593,943	Federal National Mortgage Association, Series 2015-49-A	3.00%	03/25/2044	24,445,909
8,127,944	Federal National Mortgage Association, Series 2015-88-AC	3.00%	04/25/2043	7,978,905
51,340,830	Federal National Mortgage Association, Series 2015-88-BA	3.00%	04/25/2044	49,125,986
17,510,585	Federal National Mortgage Association, Series 2015-8-AP	2.00%	03/25/2045	16,826,252
4,088,120	Federal National Mortgage Association, Series 2015-96-MA	3.00%	01/25/2046	3,962,386
17,399,808	Federal National Mortgage Association, Series 2016-2-IA	2.50%	02/25/2046	17,344,240
35,282,985	Federal National Mortgage Association, Series 2016-32-LA	3.00%	10/25/2044	34,812,980
21,980,643	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	21,529,195
4,624,070	Federal National Mortgage Association, Series 2016-74-PA	3.00%	12/25/2044	4,595,947
3,919,943	Federal National Mortgage Association, Series 2016-79-EP	3.00%	01/25/2044	3,908,797
10,588,668	Federal National Mortgage Association, Series 2016-81-PA	3.00%	02/25/2044	10,412,857
11,933,165	Federal National Mortgage Association, Series 2018-21-RO	3.00% (d)	04/25/2048	11,608,576
19,709,581	Federal National Mortgage Association, Series 2018-21-PO	0.00% (h)	04/25/2048	17,111,896
50,542,022	Federal National Mortgage Association, Series 2018-27-AO	0.00% (h)	05/25/2048	43,261,257
15,627,848	Federal National Mortgage Association, Series 2018-33-A	3.00%	05/25/2048	15,103,054
18,711,106	Federal National Mortgage Association, Series 2018-38-JB	3.00%	06/25/2048	18,316,352
26,026,706	Federal National Mortgage Association, Series 2018-85-PO	0.00% (b)	12/25/2048	22,724,179

6,802,724	Federal National Mortgage Association, Series 2019-48-AZ	3.50%	09/25/2049	6,864,777
6,716,640	Federal National Mortgage Association, Series 2019-64-D	2.50%	11/25/2049	6,796,020
19,557,250	Federal National Mortgage Association, Series 2019-69-DS (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.54% (d)(e)	12/25/2049	3,485,344
46,013,803	Federal National Mortgage Association, Series 2019-78-ZB	3.00% (f)	01/25/2050	45,014,724
212,219,174	Federal National Mortgage Association, Series 2019-M16-X	1.18% (b) (d)	07/25/2031	15,787,939
485,395,207	Federal National Mortgage Association, Series 2019-M18-X	0.72% (b) (d)	08/25/2029	19,936,929
27,592,269	Federal National Mortgage Association, Series 2019-M24-2A1	2.46%	03/25/2031	27,179,910
255,375,496	Federal National Mortgage Association, Series 2019-M24-2XA	1.15% (b) (d)	03/25/2031	20,679,950
295,850,277	Federal National Mortgage Association, Series 2019-M24-2XA	1.26% (b) (d)	03/25/2029	21,432,518
19,247,075	Federal National Mortgage Association, Series 2020-11-CL	3.00%	03/25/2050	18,533,886
16,000,000	Federal National Mortgage Association, Series 2020-13-HB	3.00%	03/25/2050	15,554,987
10,000,000	Federal National Mortgage Association, Series 2020-2-MB	2.00%	11/25/2059	9,011,024
19,426,485	Federal National Mortgage Association, Series 2020-2-MT	2.00%	11/25/2059	18,258,510
40,000,000	Federal National Mortgage Association, Series 2020-47-GL	2.00%	05/25/2046	37,973,712
47,902,941	Federal National Mortgage Association, Series 2020-47-KM	2.00%	12/25/2045	45,616,857
11,095,538	Federal National Mortgage Association, Series 2020-51-AZ	2.00% (f)	07/25/2050	9,092,206
14,793,451	Federal National Mortgage Association, Series 2020-54-AS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.69% (d)(e)	08/25/2050	2,550,407
6,914,300	Federal National Mortgage Association, Series 2020-61-DC	1.50%	09/25/2060	6,255,905
80,065,802	Federal National Mortgage Association, Series 2020-62-JD	1.25%	09/25/2050	70,146,802
21,695,709	Federal National Mortgage Association, Series 2020-70-IK	3.50% (d)	10/25/2050	3,929,720
394,989,490	Federal National Mortgage Association, Series 2020-M10-X2	1.74% (b) (d)	12/25/2030	43,494,979
246,802,935	Federal National Mortgage Association, Series 2020-M10-X8	0.73% (b) (d)	12/25/2027	7,468,480
90,439,719	Federal National Mortgage Association, Series 2020-M13-X2	1.28% (b) (d)	09/25/2030	6,760,803
658,430,033	Federal National Mortgage Association, Series 2020-M15-X1	1.57% (b) (d)	09/25/2031	62,900,809
25,436,238	Federal National Mortgage Association, Series 2020-M17-X1	1.35% (b) (d)	01/25/2028	1,416,300
139,600,896	Federal National Mortgage Association, Series 2020-M27-X1	0.90% (b) (d)	03/25/2031	7,018,826
169,282,860	Federal National Mortgage Association, Series 2020-M54-X	1.54% (b) (d)	12/25/2033	16,211,729
55,457,015	Federal National Mortgage Association, Series 2020-M7-X2	1.24% (b) (d)	03/25/2031	4,229,947
22,483,392	Federal National Mortgage Association, Series 2021-11-AK	2.00%	01/25/2049	21,275,142
7,642,896	Federal National Mortgage Association, Series 2021-11-PA	1.00%	11/25/2050	6,500,826
17,500,492	Federal National Mortgage Association, Series 2021-21-DK	2.00%	07/25/2043	16,504,286
45,736,166	Federal National Mortgage Association, Series 2021-21-GL	2.00%	07/25/2043	42,915,557
17,910,076	Federal National Mortgage Association, Series 2021-29-BA	1.25%	05/25/2041	16,565,101
4,930,064	Federal National Mortgage Association, Series 2021-29-CG	1.25%	05/25/2041	4,569,918
16,563,459	Federal National Mortgage Association, Series 2021-31-AB	2.00%	06/25/2041	15,850,730
34,844,372	Federal National Mortgage Association, Series 2021-58-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 2.65% Cap)	2.55% (d)(e)	09/25/2051	1,743,602
6,281,168	Federal National Mortgage Association, Series 2021-61-KZ	2.50% (f)	09/25/2051	5,257,836
93,641,028	Federal National Mortgage Association, Series 2021-70-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	3.65% (d)(e)	10/25/2049	9,432,451
11,320,000	Federal National Mortgage Association, Series 2021-M12-2A1	2.13% (b)	05/25/2033	11,003,518
20,514,490	Federal National Mortgage Association, Series 2021-M14-A1	1.01%	10/25/2031	19,075,175
998,740,161	Federal National Mortgage Association, Series 2021-M14-X1	1.03% (b) (d)	10/25/2031	53,900,889
186,417,516	Federal National Mortgage Association, Series 2021-M3-X2	1.01% (b) (d)	08/25/2033	12,381,479
21,417,140	Federal National Mortgage Association, Series 2021-MS-A1	1.46% (b)	01/25/2033	22,052,874
82,084,137	Federal National Mortgage Association, Series 2022-3-EZ	2.00% (f)	01/25/2052	64,895,317
55,761,246	Federal National Mortgage Association, Series 2022-3-NZ	2.00% (f)	02/25/2052	45,122,084
81,022,864	Federal National Mortgage Association, Series 2022-3-Z	2.00% (f)	02/25/2052	63,496,243
719,991,445	Federal National Mortgage Association, Series 2022-M-X	0.40% (b) (d)	01/25/2052	22,110,649
26,474,769	Federal National Mortgage Association, Series 2022-M4-A1X	2.47% (b)	06/25/2030	26,353,739
3,613,238	Federal National Mortgage Association, Series 400-84 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	4.99% (d)(e)	11/25/2039	417,433
36,435,703	Federal National Mortgage Association, Series 412-A3	3.00%	08/25/2042	35,445,366
32,444,348	Government National Mortgage Association, Pool 785310	2.50%	02/20/2051	31,465,132
48,855,993	Government National Mortgage Association, Pool 785346	2.00%	03/20/2051	46,499,309
15,176,381	Government National Mortgage Association, Pool 785350	2.00%	01/20/2051	14,443,877
30,459,532	Government National Mortgage Association, Pool 785374	2.50%	03/20/2051	29,027,380
54,249,526	Government National Mortgage Association, Pool 785378	2.50%	03/20/2051	52,655,114
80,235,989	Government National Mortgage Association, Pool 785379	2.50%	03/20/2051	77,929,205
103,991,724	Government National Mortgage Association, Pool 785401	2.50%	10/20/2050	101,302,255
149,636,647	Government National Mortgage Association, Pool 785412	2.50%	03/20/2051	145,120,251
33,856,362	Government National Mortgage Association, Pool 785995	2.50%	03/20/2051	32,834,141
63,286,766	Government National Mortgage Association, Pool 785609	2.50%	08/20/2051	61,425,678
16,429,680	Government National Mortgage Association, Pool 785638	2.50%	08/20/2051	15,933,131
36,679,850	Government National Mortgage Association, Pool 785639	2.50%	08/20/2051	35,572,105
14,644,742	Government National Mortgage Association, Pool 785680	2.50%	10/20/2051	14,202,156
12,008,086	Government National Mortgage Association, Pool CB2017	2.50%	03/20/2051	11,624,434
11,234,426	Government National Mortgage Association, Pool CB4182	2.50%	03/20/2051	10,475,758
2,966,096	Government National Mortgage Association, Pool CB5487	2.50%	08/20/2051	2,475,241
10,216,342	Government National Mortgage Association, Pool CB9135	2.50%	04/20/2051	9,980,057
729,557	Government National Mortgage Association, Pool MA2511	3.50%	01/20/2045	730,317
13,144,249	Government National Mortgage Association, Pool MA7255	2.50%	03/20/2051	12,769,889
6,153,033	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	6.65% (d)(e)	08/20/2033	612,004
2,518,846	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	2,637,818
1,841,843	Government National Mortgage Association, Series 2004-89-Z	6.00%	06/20/2034	1,584,589
2,793,728	Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month LIBOR USD + 6.08%, 6.08% Cap)	5.63% (d)(e)	10/20/2034	3,006,654
700,232	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	742,387
7,510,791	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	7,937,367
529,606	Government National Mortgage Association, Series 2006-24-CX (7 x 1 Month LIBOR USD + 39.97%, 39.97% Cap)	36.68% (e)	05/20/2036	737,609
2,924,430	Government National Mortgage Association, Series 2007-26-SI (-1 x 1 Month LIBOR USD + 4.69%, 4.69% Cap)	4.24% (d)(e)	04/20/2037	17,620
2,713,327	Government National Mortgage Association, Series 2008-2-SSM (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	6.07% (d)(e)	01/16/2038	384,286
4,741,994	Government National Mortgage Association, Series 2008-4-A1 (-1 x 1 Month LIBOR USD + 7.69%, 7.69% Cap)	7.30% (d)(e)	01/16/2038	6,117,056
1,737,998	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month LIBOR USD + 6.34%, 6.34% Cap)	5.99% (d)(e)	05/20/2038	124,611
1,984,229	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.80% (d)(e)	06/20/2038	238,433
1,537,825	Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.82% (d)(e)	06/16/2038	188,872
990,573	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.60% (d)(e)	09/20/2038	43,912
1,024,041	Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	6.13% (d)(e)	11/16/2036	98,866
4,004,493	Government National Mortgage Association, Series 2009-106-Z	4.50%	11/20/2039	4,116,754
3,360,569	Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.22% (d)(e)	02/16/2039	3,256,037
816,347	Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.65% (d)(e)	09/20/2038	56,545
2,411,533	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	2,485,076
13,125,458	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	13,496,097
8,683	Government National Mortgage Association, Series 2009-41-ZQ	4.50% (f)	06/16/2039	9,051
1,698,758	Government National Mortgage Association, Series 2009-48-Z	5.00%	08/16/2039	1,755,778
195,262	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	199,668
1,131,239	Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	5.77% (d)(e)	04/16/2039	91,507
1,849,408	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	1,903,981
1,048,886	Government National Mortgage Association, Series 2009-87-JG (-1 x 1 Month LIBOR USD + 6.74%, 6.74% Cap)	6.29% (d)(e)	03/20/2037	46,255
10,407,554	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.60% (d)(e)	03/20/2040	722,402
3,485,338	Government National Mortgage Association, Series 2010-11-SA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.32% (d)(e)	01/16/2040	426,636
3,212,094	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	3,333,312
26,623,042	Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.80% (d)(e)	02/20/2040	3,992,855
2,329,873	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	2,484,549
2,201,956	Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month LIBOR USD + 5.68%, 5.68% Cap)	5.23% (d)(e)	04/20/2040	284,209
705,627	Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	6.10% (d)(e)	09/20/2039	74,585
6,995,216	Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.30% (d)(e)	05/20/2040	6,852,950
7,487,364	Government National Mortgage Association, Series 2010-63-ZC	5.50%	05/16/2040	8,079,117
3,360,362	Government National Mortgage Association, Series 2011-18-SN (2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	8.60% (e)	12/20/2040	3,216,351
3,362,802	Government National Mortgage Association, Series 2011-18-YS (2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	8.60% (e)	12/20/2040	3,187,112
947,837	Government National Mortgage Association, Series 2011-69-OC	0.00% (b)	05/20/2041	847,674
9,705,800	Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month LIBOR USD + 5.35%, 5.35% Cap)	4.90% (d)(e)	05/20/2041	11,279,752
9,536,130	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	9,838,401
3,746,340	Government National Mortgage Association, Series 2012-45-F1 (-1 x 1 Month LIBOR USD + 5.38%, 5.38% Cap)	4.93% (d)(e)	05/20/2041	4,329,809
3,109,028	Government National Mortgage Association, Series 2012-72-SK (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.70% (d)(e)	05/20/2041	463,949
9,667,902	Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.70% (d)(e)	08/20/2043	1,491,083
14,883,522	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	5.77% (d)(e)	09/16/2043	1,964,717
20,889,545	Government National Mortgage Association, Series 2013-182-WZ	2.50% (f)	12/20/2043	20,278,202
64,393,108	Government National Mortgage Association, Series 2013-182-WZ	2.50% (f)	12/20/2043	62,837,448
5,913,212	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.82% (d)(e)	02/16/2043	6,662,897
6,632,445	Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.80% (d)(e)	02/20/2043	1,042,096
6,230,204	Government National Mortgage Association, Series 2013-34-PL	3.00%	03/20/2042	6,220,222
11,601,477	Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.15% (d)(e)	11/20/2044	1,655,636
12,520,059	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	5.15% (d)(e)	11/20/2044	1,661,384
20,899,687	Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	5.10% (d)(e)	02/20/2044	2,944,764
12,928,802	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	5.55% (d)(e)	03/20/2044	1,944,430
13,544,555	Government National Mortgage Association, Series 2014-59-DG (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	5.82% (d)(e)	04/16/2044	2,105,739
12,951,573	Government National Mortgage Association, Series 2016-108-SM (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.65% (d)(e)	08/20/2046	2,204,244
13,220,777	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	6.15% (d)(e)	08/20/2050	2,452,621
20,354,479	Government National Mortgage Association, Series 2020-115-GJ	2.50% (d)	08/20/2050	2,814,326
181,672,970	Government National Mortgage Association, Series 2020-140-ES (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	09/20/2050	35,127,831
47,224,113	Government National Mortgage Association, Series 2020-140-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	5.90% (d)(e)	09/20/2050	8,163,368

69,104,422	Government National Mortgage Association, Series 2020-152-IO	0.60% (b) (d)	12/16/2002	4,259,037
13,542,880	Government National Mortgage Association, Series 2020-160-DM	2.50% (d)	10/20/2050	1,731,537
44,405,468	Government National Mortgage Association, Series 2020-162-QS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	10/20/2050	7,878,733
63,795,940	Government National Mortgage Association, Series 2020-166-SM (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	11/20/2050	10,726,719
18,130,070	Government National Mortgage Association, Series 2020-167-NS (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	11/20/2050	2,982,323
45,537,543	Government National Mortgage Association, Series 2020-175-SC (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	11/20/2050	9,092,859
37,344,457	Government National Mortgage Association, Series 2020-181-SA (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	12/20/2050	6,478,767
6,665,352	Government National Mortgage Association, Series 2020-188-DI	2.50% (d)	12/20/2050	957,043
33,712,053	Government National Mortgage Association, Series 2020-188-GI	2.00% (d)	12/20/2050	3,652,927
44,832,827	Government National Mortgage Association, Series 2020-188-SM (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	12/20/2050	7,708,747
45,110,122	Government National Mortgage Association, Series 2020-194-UD	1.17% (b) (d)	12/16/2002	3,911,383
21,925,191	Government National Mortgage Association, Series 2020-98-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.70% (d)(e)	07/20/2050	3,701,110
131,930,299	Government National Mortgage Association, Series 2021-100-IO	0.97% (b) (d)	06/16/2063	10,471,202
136,497,902	Government National Mortgage Association, Series 2021-110-IO	0.88% (b) (d)	11/16/2063	10,620,288
30,588,620	Government National Mortgage Association, Series 2021-114-SB (-1 x 1 Month LIBOR USD + 2.60%, 2.60% Cap)	2.15% (d)(e)	06/20/2051	1,657,950
27,732,389	Government National Mortgage Association, Series 2021-117-DI	3.50% (d)	08/20/2051	3,251,071
22,484,158	Government National Mortgage Association, Series 2021-117-SH (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	07/20/2051	3,102,576
141,965,911	Government National Mortgage Association, Series 2021-122-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 2.60% Cap)	2.55% (d)(e)	07/20/2051	5,719,239
31,716,285	Government National Mortgage Association, Series 2021-125-IO	3.00% (d)	06/20/2051	4,385,030
260,102,171	Government National Mortgage Association, Series 2021-12-IO	0.97% (b) (d)	03/16/2063	20,997,991
103,079,475	Government National Mortgage Association, Series 2021-135-SK (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	08/20/2051	16,015,953
47,679,058	Government National Mortgage Association, Series 2021-138-IE	3.00% (d)	08/20/2051	3,402,161
87,027,229	Government National Mortgage Association, Series 2021-138-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 3.75% Cap)	3.70% (d)(e)	08/20/2051	5,408,923
20,935,854	Government National Mortgage Association, Series 2021-139-BH	3.50% (d)	08/20/2051	2,468,115
12,934,732	Government National Mortgage Association, Series 2021-140-BI	2.50% (d)	08/20/2051	1,876,491
120,426,697	Government National Mortgage Association, Series 2021-143-IO	0.98% (b) (d)	10/16/2063	9,662,725
93,936,896	Government National Mortgage Association, Series 2021-144-IO	0.81% (b) (d)	04/16/2063	6,861,160
70,776,388	Government National Mortgage Association, Series 2021-151-IO	0.92% (b) (d)	04/16/2063	5,818,987
106,840,423	Government National Mortgage Association, Series 2021-154-EI	4.00% (d)	09/20/2051	16,223,703
45,863,937	Government National Mortgage Association, Series 2021-155-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 3.20% Cap)	3.15% (d)(e)	09/20/2051	2,372,922
48,153,419	Government National Mortgage Association, Series 2021-155-SG (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	09/20/2051	8,806,418
73,353,784	Government National Mortgage Association, Series 2021-158-IV	2.50% (d)	09/20/2051	10,708,642
91,368,515	Government National Mortgage Association, Series 2021-160-SG (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 3.00% Cap)	2.60% (d)(e)	09/20/2051	4,661,128
165,911,319	Government National Mortgage Association, Series 2021-164-IO	0.97% (b) (d)	10/16/2063	13,415,141
16,000,190	Government National Mortgage Association, Series 2021-170-IO	1.00% (b) (d)	05/16/2063	1,341,413
59,492,629	Government National Mortgage Association, Series 2021-176-TI	4.00% (d)	10/20/2051	7,729,924
64,160,465	Government National Mortgage Association, Series 2021-180-IO	0.90% (b) (d)	11/16/2063	5,193,366
75,231,048	Government National Mortgage Association, Series 2021-184-IO	0.90% (b) (d)	12/16/2061	5,852,118
55,388,443	Government National Mortgage Association, Series 2021-191-CI	2.50% (d)	10/20/2051	7,776,792
147,316,529	Government National Mortgage Association, Series 2021-193-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 2.55%, 2.55% Cap)	2.50% (d)(e)	11/20/2051	6,419,156
85,723,423	Government National Mortgage Association, Series 2021-196-DI	2.50% (d)	11/20/2051	3,201,051
98,400,376	Government National Mortgage Association, Series 2021-1-EE	2.00% (d)	01/20/2051	10,894,379
65,997,812	Government National Mortgage Association, Series 2021-200-IO	0.89% (b) (d)	11/16/2063	5,303,795
29,600,948	Government National Mortgage Association, Series 2021-205-DI	2.50% (d)	11/20/2051	4,196,665
194,340,234	Government National Mortgage Association, Series 2021-208-IO	0.75% (b) (d)	06/16/2064	13,548,468
35,737,703	Government National Mortgage Association, Series 2021-20-IO	1.14% (b) (d)	08/16/2062	3,045,242
194,863,571	Government National Mortgage Association, Series 2021-210-IO	0.99% (b) (d)	05/16/2062	15,815,588
54,200,448	Government National Mortgage Association, Series 2021-211-IO	0.97% (b) (d)	04/16/2063	4,419,050
2,781,736	Government National Mortgage Association, Series 2021-218-IO	0.96% (b) (d)	10/16/2061	236,034
10,717,486	Government National Mortgage Association, Series 2021-226-TI	2.50% (d)	12/20/2051	1,725,004
241,960,485	Government National Mortgage Association, Series 2021-22-IO	0.98% (b) (d)	05/16/2063	19,166,464
13,884,953	Government National Mortgage Association, Series 2021-25-EI	2.50% (d)	02/20/2051	1,680,783
67,025,632	Government National Mortgage Association, Series 2021-2-IO	0.90% (b) (d)	06/16/2063	4,958,677
25,421,886	Government National Mortgage Association, Series 2021-30-BB	2.50% (d)	02/20/2051	3,202,044
31,426,735	Government National Mortgage Association, Series 2021-35-IO	1.02% (b) (d)	12/16/2002	2,419,478
35,721,879	Government National Mortgage Association, Series 2021-40-IO	0.83% (b) (d)	02/16/2063	2,605,729
630,825,259	Government National Mortgage Association, Series 2021-45-IO	0.82% (b) (d)	04/16/2063	44,226,150
25,161,119	Government National Mortgage Association, Series 2021-52-IO	0.76% (b) (d)	04/16/2063	1,700,323
222,118,786	Government National Mortgage Association, Series 2021-60-IO	0.82% (b) (d)	05/16/2063	15,616,905
260,676,772	Government National Mortgage Association, Series 2021-65-IO	0.91% (b) (d)	08/16/2063	18,610,933
203,500,489	Government National Mortgage Association, Series 2021-70-IO	0.88% (b) (d)	04/16/2063	14,846,541
169,320,982	Government National Mortgage Association, Series 2021-71-IO	0.88% (b) (d)	10/16/2062	12,379,819
165,755,618	Government National Mortgage Association, Series 2021-72-IO	0.57% (b) (d)	01/16/2061	9,587,487
116,968,463	Government National Mortgage Association, Series 2021-77-SJ (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.30% (d)(e)	05/20/2051	9,997,681
15,368,636	Government National Mortgage Association, Series 2021-78-IC	4.00% (d)	05/20/2051	2,139,640
63,532,997	Government National Mortgage Association, Series 2021-7-MI	2.50% (d)	01/20/2051	9,207,913
61,296,377	Government National Mortgage Association, Series 2021-80-IO	0.90% (b) (d)	12/16/2002	5,601,785
324,019,731	Government National Mortgage Association, Series 2021-85-IO	0.68% (b) (d)	03/16/2063	21,262,596
62,706,824	Government National Mortgage Association, Series 2021-87-ET	2.00% (d)	05/16/2051	59,915,279
54,520,222	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 3.25% Cap)	3.20% (d)(e)	06/20/2051	3,610,860
40,089,869	Government National Mortgage Association, Series 2021-97-SH (-1 x 1 Month LIBOR USD + 3.75%, 3.75% Cap)	3.30% (d)(e)	06/20/2051	3,411,860
36,791,272	Government National Mortgage Association, Series 2021-98-SB (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	06/20/2051	5,289,152
82,439,154	Government National Mortgage Association, Series 2021-98-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 2.73%, 2.73% Cap)	2.68% (d)(e)	03/20/2051	2,620,114
11,365,573	Government National Mortgage Association, Series 2021-98-SW (-1 x 1 Month LIBOR USD + 6.30%, 6.30% Cap)	5.85% (d)(e)	06/20/2051	1,715,574
43,017,548	Government National Mortgage Association, Series 2021-99-IO	0.59% (b) (d)	05/16/2061	2,535,773
70,697,732	Government National Mortgage Association, Series 2021-9-AL	2.00% (d)	01/20/2051	9,002,522
119,649,164	Government National Mortgage Association, Series 2022-14-IO	0.65% (b) (d)	12/01/2061	7,345,741
77,609,148	Government National Mortgage Association, Series 2022-21-IO	0.78% (b) (d)	10/16/2063	5,829,091
20,959,594	Government National Mortgage Association, Series 2022-24-DC	2.00% (d)	11/20/2054	29,574,527
149,828,665	Government National Mortgage Association, Series 2022-27-IO	0.75% (b) (d)	03/16/2064	11,042,343
96,468,186	Government National Mortgage Association, Series 2022-35-IO	0.55% (b) (d)	10/16/2063	6,154,670
429,834,285	Government National Mortgage Association, Series 2022-39-IO	0.62% (b) (d)	01/16/2064	29,802,431
126,635,499	Government National Mortgage Association, Series 2022-42-IO	0.67% (b) (d)	12/16/2063	8,397,023
68,544,000	Government National Mortgage Association, Series 2022-49-IO	0.76% (b)(d)	03/16/2064	5,661,481
129,731,123	Government National Mortgage Association, Series 2022-54-IO	0.59% (b) (d)	10/16/2063	7,670,397
81,139,000	Government National Mortgage Association, Series 2022-62-IO	0.62% (b) (d)	06/16/2064	5,309,412
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$1,004,246,339)</b>				<b>19,974,684,825</b>
<b>US Government and Agency Obligations - 7.2%</b>				
54,900,000	Tennessee Valley Authority	4.25%	09/15/2065	67,496,805
167,200,000	United States Treasury Notes	1.13%	10/31/2026	157,295,560
150,000,000	United States Treasury Notes	2.50%	03/31/2027	150,339,843
320,000,000	United States Treasury Notes	1.38%	10/31/2028	299,212,499
390,000,000	United States Treasury Notes	1.88%	02/15/2032	374,582,812
1,095,000,000	United States Treasury Notes	2.38%	05/15/2051	1,074,319,042
1,100,000,000	United States Treasury Notes	2.25%	02/15/2052	1,055,312,540
<b>Total US Government and Agency Obligations (Cost \$3,280,260,360)</b>				<b>3,178,558,001</b>
<b>Repurchase Agreements - 0.0%</b>				
1,024,973	Credit Suisse Freedom Mortgage (Collateralized by Residential Mortgage Backed Obligations, Market Value \$5,201,287)	2.65% (c)	02/22/2023	1,024,460
<b>Total Repurchase Agreements (Cost \$1,024,973)</b>				<b>1,024,460</b>
<b>Short Term Investments - 2.7%</b>				
401,970,253	First American Government Obligations Fund - Class U	0.20% (i)		401,970,253
401,970,253	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.25% (i)		401,970,253
401,970,254	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.23% (i)		401,970,254
<b>Total Short Term Investments (Cost \$1,205,910,760)</b>				<b>1,205,910,760</b>
<b>Total Investments - 99.6% (Cost \$46,820,616,787)</b>				<b>43,889,138,425</b>
Other Assets in Excess of Liabilities - 0.4%				184,887,500
<b>NET ASSETS - 100.0%</b>				<b>\$ 44,083,226,005</b>

**SECURITY TYPE BREAKDOWN as a % of Net Assets:**

US Government and Agency Mortgage Backed Obligations	45.3%
Non-Agency Residential Collateralized Mortgage Obligations	26.0%
Non-Agency Commercial Mortgage Backed Obligations	9.7%
US Government and Agency Obligations	7.2%
Asset Backed Obligations	5.6%
Collateralized Loan Obligations	3.0%
Short Term Investments	2.7%
US Corporate Bonds	0.1%
Repurchase Agreements	0.0%
Other Assets and Liabilities	0.4%
	(m)
	<b>100.0%</b>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

US Government and Agency Mortgage Backed Obligations	45.3%
Non-Agency Residential Collateralized Mortgage Obligations	26.0%
Non-Agency Commercial Mortgage Backed Obligations	9.7%
US Government and Agency Obligations	7.2%
Asset Backed Obligations	5.6%
Collateralized Loan Obligations	3.0%
Short Term Investments	2.7%
Aerospace & Defense	0.1%
Repurchase Agreements	0.0%
Other Assets and Liabilities	0.4%
	(m)
	<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) 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.
- (c) Value determined using significant unobservable inputs.
- (d) Interest only security
- (e) 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.
- (f) This security secures 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.
- (g) 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.
- (h) Principal only security
- (i) Seven-day yield as of period end
- (j) 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.
- (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.
- (m) Represents less than 0.05% of net assets

**Securities Accounted for as Secured Borrowings**

**Remaining Contractual Maturity of the Agreements**

	Overnight and Continuous	Up to 30 days	31-90 days	Greater than 90 days	Total
Repurchase Agreements					
Residential Mortgage Backed Obligations	\$ -	\$ -	\$ -	\$ -	\$ 5,201,287
Total Borrowings	\$ -	\$ -	\$ -	\$ -	\$ 5,201,287
Amounts related to agreements not included in offsetting disclosure					\$ 5,201,287