

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
31292G7G5	FHLMC GOLD 30YR #C0-0895		7	12/1/2029	USD	39.05	103.7618	40.52	2.13	USD
988142055	STATE STREET UNINVESTED CASH - GBP		3.95	12/1/2030	GBP	139977.01	100.0000	175,307.19	0.00	USD
800130AN6	SAND 2021-1A A1R TSFR3M+128BP 144A		5.9359	10/15/2034	USD	7000000	100.3607	7,025,249.42	0.01	USD
31292HA95	FHLMC GOLD 30YR #C0-0932		7	3/1/2030	USD	3385.1	103.7658	3,512.58	2.04	USD
CSAT10100	CS AT1 CLAIMS US22546DAB29		0	12/31/2060	USD	1400000	12.5000	175,000.00	0.00	USD
31392MP22	FHR 2466 FV SOFR30A+66.448BP		5.26205	3/15/2032	USD	1127.66	99.7947	1,125.34	0.13	USD
TRY5027B7	TURKISH LIRA		0	1/27/2025	USD	300332655.74	36.2911	8,275,650.65	0.07	USD
EJ7156114	ROLLS-ROYCE PLC SR UNSEC		3.375	6/18/2026	GBP	100000	97.7159	122,379.38	1.40	USD
32027EAE1	ITM 2009-11-3 ZAV TSFR1M+43.448BP		4.77322	4/25/2036	USD	97288.67	97.1290	94,495.52	1.72	USD
912797KA4	U S TREASURY BILLS		0	2/20/2025	USD	1000	99.4331	994.33	0.13	USD
3622MHAA4	GSAMP 2007-FM2 A1 TSFR1M+25.448BP		4.59322	1/25/2037	USD	35568403.05	57.8995	20,593,913.29	5.83	USD
694308JN8	PACIFIC GAS & ELECTRIC SEC		4.95	7/1/2050	USD	700000	86.8771	608,139.64	12.10	USD
XXBCY5CA1	VM CASH CCP LCH BCY CAD		0	12/31/2060	CAD	230375.19	100.0000	160,183.00	0.00	USD
SWPC0K9N4	MEXICO LA SP MYC		1	12/20/2026	USD	300000	0.5504	1,651.23	0.01	USD
68389FKR4	COMET 2009-11-3 TSFR1M+65.448BP		4.99322	1/25/2036	USD	300000	93.1051	279,315.24	2.74	USD
83007CAA0	6297782 LLC SR UNSEC 144A		4.911	9/1/2027	USD	2000000	99.6851	1,993,701.24	2.43	USD
70069FLH8	PPSI 2005-WCW2 M2 TSFR1M+90.948BP		5.24822	7/25/2035	USD	24211.86	99.6141	24,118.42	0.28	USD
361841AT6	GLP CAPITAL LP / FIN II SR UNSEC		5.625	9/15/2034	USD	1500000	98.4603	1,476,904.95	7.20	USD
345397C35	FORD MOTOR CREDIT CO LLC		7.35	11/4/2027	USD	5000000	104.7291	5,236,456.30	2.50	USD
74143FAA7	PRET 2021-RN2 A1 144A		4.7436	7/25/2051	USD	1274594.13	99.4889	1,268,079.55	2.30	USD
SWU02CPW2	RFR EUR ESTRON/2.05000 11/18/24-5Y* LCH		2.05	10/5/2029	EUR	-16300000	-0.0033	548.56	4.55	USD
57645RAA9	MARKT 2007-11-1 A1 TSFR1M+50.448BP		4.93322	5/25/2037	USD	83400.53	40.1821	33,512.04	4.99	USD
31378KEP5	IN ARM 450/42 PJTIT+209.5 11.22		7.095	9/1/2027	USD	6403.38	100.9173	6,462.12	0.51	USD
83100AAA0	SLAM 2024-1A A 144A		5.335	9/15/2049	USD	3985838.7	98.2643	3,916,656.50	3.50	USD
SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH		3.5	6/1/2032	CAD	-64000000	4.4945	-2,000,073.42	6.55	USD
256141AB8	DOCTORS CO INTERINSURANC SURPLUS 144A		4.5	1/18/2032	USD	2000000	84.3098	1,686,195.04	5.79	USD
23242EAG4	CWLE 2009-11-3 ZAV TSFR1M+41.448BP		4.75322	1/25/2037	USD	133955.06	99.8342	133,733.00	0.22	USD
43710XAD0	HELT 2007-FRE1 2AV3 TSFR1M+34.448BP		4.68322	4/25/2037	USD	393110.12	95.2693	374,513.14	2.95	USD
SWU028ZZ3	RFR USD SOFR/3.59500 08/19/24-10Y LCH		3.595	8/19/2034	USD	-5700000	-3.8189	217,679.01	8.06	USD
161927AC2	CHASE 2023-RPL3 A1 144A		3.25	9/25/2063	USD	3659169.47	88.6133	3,242,509.72	5.30	USD
362341SF7	GSR 2005-AR6 4A5 WM35 WC4.8047 ARM		6.126054	9/25/2035	USD	21075.38	89.7313	18,911.20	1.76	USD
INR5080B0	INDIAN RUPEE-INR-NDF		0	3/21/2025	USD	-10792797.1	86.2321	-125,159.86	0.22	USD
22541SXR4	CSFB 2004-AR8 8M1 TSFR1M+126.448BP		5.60322	9/25/2034	USD	13439.64	169.4932	22,779.27	0.51	USD
84752EAD5	SUKI 2007-DCZ AZC TSFR1M+28.448BP		4.72322	4/25/2037	USD	107421.27	71.9311	77,269.34	5.40	USD
96525YAC3	WITEH 2018-12A A TSFR3M+151.161BP 144A		6.16751	10/15/2031	USD	5346097.57	100.1746	5,355,433.99	0.00	USD
07387ADM4	BSARM 2005-6 5A1 WM35 WC5.5593		5.759616	8/25/2035	USD	1289.56	99.0092	1,276.78	1.26	USD
05949A4R8	BOARDS 2005-11-3 ZAV WM35 WC5.0282 A		5.436136	5/25/2035	USD	186119.84	88.4314	164,588.45	3.05	USD

36225CU38	GN II ARM 80601M 07/25 9	4.875	5/20/2032	USD	1528.12	99.5181	1,520.76	0.45	USD
17025MAA4	CWHL 2007-TT0 1A1 WM37 WC3.0E2	4.556889	11/25/2037	USD	69570.8	87.0938	60,591.87	4.72	USD
89787EAA9	TRUSTAGE FINANCIAL GROUP SR UNSEC	4.625	4/15/2032	USD	5300000	91.6732	4,858,679.71	5.90	USD
651779BZ2	NEWPORT BCH COPS-B-BA	7.168	7/1/2040	USD	3455000	110.8751	3,830,736.09	7.09	USD
39538CAF9	GPMF 2006-AR7 1A32 TSFR1M+51.448BP	4.85322	12/25/2046	USD	170298.13	93.5305	159,280.68	4.83	USD
02150QAK2	CWALT 2007-HY4 4A1 WM37 WC6.	4.453802	6/25/2047	USD	34148.56	93.0114	31,762.05	3.61	USD
YW2615873	EUROPEAN UNION SR UNSEC REGS	2.875	10/5/2029	EUR	77600000	101.6885	81,711,566.48	4.48	USD
12669GXE6	CWHL 2005-R1 2A1 VA SEQ WM33 144A	6	3/25/2035	USD	23395.88	100.7296	23,566.57	1.50	USD
92538GAA0	VERUS 2021-8 A1 WM51 WC4.8707 144A	1.824	11/25/2066	USD	3145258.43	89.1605	2,804,327.51	5.00	USD
01F042632	FNMA TBA 4.5% MAR 30YR	4.5	3/13/2055	USD	140000000	93.9687	131,556,230.40	6.34	USD
24715@BD5	DELOITTE LLP SR UNSEC C-1	5.59	1/30/2035	USD	1100000	97.7595	1,075,354.67	7.52	USD
USDU48RF3	MXN - USD (UNDERLYING)	0	2/11/2025	MXN	3438481.71	0.0000	168,885.00	0.11	USD
30767EAE9	FARM CREDIT BK OF TEXAS PFD 144A RVC	7.75	12/31/9999	USD	2500000	104.9898	2,624,744.85	3.61	USD
52521MAC6	LABSM 2007-1 2A2 TSFR1M+31.448BP 144A	4.65322	6/25/2037	USD	119424.36	65.9541	78,765.20	5.82	USD
126650BS8	CVS PASS-THROUGH TRUST CO GTD 144A	7.507	1/10/2032	USD	3939287.42	105.3186	4,148,802.56	3.08	USD
64831HAM5	NRZT 2023-NQM1 A1A 144A	6.864	10/25/2063	USD	10037526.83	101.1577	10,153,731.28	1.85	USD
BKL856816	CASTLELAKE QATAR LND TRUST 2021-1 TSFR3M	2.95	5/13/2031	USD	7306905.17	92.1245	6,731,446.86	3.07	USD
86359LAQ2	JAMI 2007-ARK1 1A2 TSFR1M+81.448BP	5.18083	3/19/2034	USD	23960.68	94.0189	22,527.56	1.83	USD
74924VAE9	RASC 2006-EMX9 2A TSFR1M+24.448BP	4.71322	11/25/2036	USD	202322.29	91.7615	185,653.95	3.18	USD
87241EAQ8	TCW 2019-1A ASNR TSFR3M+148.161BP 144A	5.78439	8/16/2034	USD	7100000	100.2331	7,116,552.30	0.00	USD
3131YAP20	FNMA PASS THRU 30YR #ZN4041	4	3/1/2049	USD	11992.41	92.2198	11,059.38	6.26	USD
55275BAD9	MADS 2000-NC2 RT TSFR1M+40.448BP	4.75322	8/25/2036	USD	223513.93	37.0850	82,890.07	5.50	USD
07384MZV7	USARM 2005-4 ARR NON AGENCY ADM	6.944347	1/25/2034	USD	24776.42	99.5302	24,660.01	2.25	USD
01F062614	FNMA TBA 6.5% JAN 30YR	6.5	1/14/2055	USD	0	102.1519	0.00	2.97	USD
74957XAQ8	RFMSI 2006-S8 A15 WM36 WC6.586	6	9/25/2036	USD	92526.19	77.5002	71,707.95	7.10	USD
23245LAD2	CWALT 2000-J0 A1 WM30 WC5.73700	6	2/25/2037	USD	376173.41	41.9704	157,881.48	6.14	USD
02660XAD6	AMFA 2000-2 2A1 TSFR1M+40.448BP	4.83322	9/25/2046	USD	301976.93	90.1187	272,137.62	4.86	USD
36143L2L8	GA GLOBAL FUNDING TRUST SEC 144A	5.5	1/8/2029	USD	3000000	101.0791	3,032,372.19	3.52	USD
59111RAA0	METAL 2017-1 A 144A	4.581	10/15/2042	USD	2602157.07	67.5990	1,759,032.16	4.11	USD
67514UAAU5	OCTR 2020-8A ARR TSFR3M+129BP 144A	5.9459	7/15/2034	USD	4800000	100.3022	4,814,504.78	0.00	USD
45670LAA5	IMSC 2007-HOA1 A11 TSFR1M+47.448BP	4.81322	7/25/2047	USD	173984.64	65.3219	113,650.11	5.56	USD
41162DAD1	HVMLT 2006-12 2A13 TSFR1M+59.448BP	4.96083	12/19/2036	USD	2467869.61	93.0168	2,295,533.59	4.86	USD
023772AB2	AMER AIRLN 13-1 A PASS T	4	1/15/2027	USD	797999.62	98.9153	789,343.80	0.49	USD
12668RAA6	CWALT 2006-OA19 A1 TSFR1M+29.448BP	4.66474	2/20/2047	USD	725391.93	79.0677	573,550.50	4.54	USD
46629BAE9	JPMAC 2000-CV2 A15 WM33 WFC6.6740	6.337	8/25/2036	USD	85620.77	58.4578	50,052.04	6.43	USD
9497EUA3	WFFLT 2000-1 M3 TSFR1M+60.048BP	4.94822	5/25/2036	USD	8788.17	99.9906	8,787.34	0.07	USD
SWU02A847	RFR USD SOFR/3.61100 08/28/24-10Y LCH	3.611	8/28/2034	USD	-8620000	-3.6984	318,802.94	8.07	USD
NOK5015B9	NORWEGIAN KRONER	0	1/15/2025	USD	-1826778.33	11.3576	-160,841.75	0.04	USD
76112FAF8	RAST 2006-A5CB A6 WM36 WC5.657700	6	6/25/2036	USD	166599.51	38.8483	64,721.11	5.68	USD

404280EE5	HSBC HOLDINGS PLC SR UNSEC COEP	5.719	3/4/2035	USD	2000000	100.7772	2,015,543.76	6.99	USD
63939XAD3	NAVSL 2017-A B 144A	3.91	12/16/2058	USD	333409.08	98.6991	329,071.79	1.70	USD
43710XAE8	HELT 2007-FRE1 2AV4 TSFR1M+45.448BP	4.79322	4/25/2037	USD	500000	86.4313	432,156.55	8.85	USD
617505AE2	MSAC 2007-NC1 A2D TSFR1M+33.448BP	4.67322	11/25/2036	USD	1055858.18	46.8124	494,272.87	5.86	USD
466286AV3	JPMCT 2007-A7 2A7 WM37 WC6.247200	4.84394	12/25/2036	USD	3466.39	95.4483	3,308.61	1.99	USD
12668BWF6	CWALT 2006-11CB 3A1 WM35 WC7.	6.5	5/25/2036	USD	1227645.81	46.1276	566,283.67	4.54	USD
59023MAT7	MIRVA 2007-A1 R3 TSFR1M+42.448BP	4.77322	1/25/2037	USD	102737.25	28.5815	29,363.86	4.15	USD
USDU4C8J7	TRY - USD (UNDERLYING)	0	1/28/2025	TRY	-42229311.57	0.0000	-1,150,396.00	0.07	USD
94985JAA8	WFMBS 2007-7 A1 WM37 WC6.2908	6	6/25/2037	USD	22149.09	89.7886	19,887.36	4.65	USD
70069FMT1	PPSI 2005-WHQ4 M2 TSFR1M+84.948BP	5.18822	9/25/2035	USD	173118.79	97.2826	168,414.46	1.42	USD
617451DR7	MSAC 2006-HE1 A1 TSFR1M+60.448BP	5.03322	1/25/2036	USD	412281.15	96.2559	396,845.06	1.88	USD
07386HQ87	DELTA 2005-10 2A1 WM35 WC WC6.4214	4.608906	5/25/2036	USD	293438.5	47.6559	139,840.79	3.40	USD
USDU4A3H0	TRY - USD (UNDERLYING)	0	1/17/2025	TRY	10496596.2	0.0000	282,463.75	0.04	USD
61749BAD5	MSAC 2006-NC5 A2B TSFR1M+22.448BP	4.56322	10/25/2036	USD	560279.67	50.9935	285,706.21	5.49	USD
86358ESN7	SAIL 2005-4 M4 TSFR1M+101.448BP	5.35322	5/25/2035	USD	246943.52	97.9834	241,963.68	1.24	USD
07386HZG9	DELTA 2005-10 2A1 WM35 WC 7.0447	5.132167	1/25/2036	USD	1749848.6	91.0620	1,593,447.31	2.84	USD
64032PAA0	NSLT 2023-AA AFL SOFR30A+220BP 144A	6.8046	2/20/2041	USD	3440245.19	100.1941	3,446,922.02	0.00	USD
63942TAC9	NAVSL 2023-BA B 144A	7.23	3/15/2072	USD	2200000	103.0432	2,266,951.06	6.17	USD
41161PWV1	INMILT 2005-14 4A1A WM35 WC7.0623	5.18546	12/19/2035	USD	66447.88	50.6890	33,681.73	2.65	USD
17181KAA8	WCF 2023-R2 A1 WM35 WC0.2050 144A	5.5	8/25/2064	USD	15568448.3	99.6594	15,515,428.39	3.90	USD
24715@BC7	DELOITTE LLP SR UNSEC B	5.41	1/30/2032	USD	1800000	99.1922	1,785,459.24	4.36	USD
539439AU3	LEOTDS BANKING GROUP PLC SR CLIP	7.5	12/31/9999	USD	6000000	101.0367	6,062,202.00	0.71	USD
02146VAC6	CWALT 2006-30T1 1A3 WM36 WC	6.25	11/25/2036	USD	53054.24	73.4926	38,990.91	5.50	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	6.08188	7/25/2035	USD	70913.87	100.5042	71,271.43	1.69	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC	5.625	5/19/2031	EUR	900000	102.1449	951,939.45	1.15	USD
12543PAN3	CWHL 2006-21 A13 WM36 WC5.724	6	2/25/2037	USD	125969.97	44.4946	56,049.78	6.54	USD
35729PPB0	FHLT 2006-1 2A4 TSFR1M+65.448BP	4.99322	4/25/2036	USD	2653967.48	92.2260	2,447,648.31	5.38	USD
86363NAY5	JPMI 2007-A13 2A1 TSFR1M+30.448BP	4.83322	9/25/2047	USD	312737.04	90.7253	283,731.68	5.66	USD
654744AD3	NISSAN MOTOR CO SR UNSEC 144A	4.81	9/17/2030	USD	3100000	93.8161	2,908,299.44	4.80	USD
03072SQ32	AMSI 2005-R3 1M1 TSFR1M+81.048BP	5.15822	11/25/2035	USD	34732.08	97.9200	34,009.66	1.08	USD
23332UDX9	MSRR 2010-R4 4B TSFR1M+75.448BP	5.12083	7/19/2045	USD	2888.36	5.6510	163.22	0.12	USD
61759FAU5	MSRR 2010-R4 4B TSFR1M+34.448BP 144A	4.59065	2/26/2037	USD	84754.13	90.7480	76,912.64	4.64	USD
542514KC7	LDMILT 2005-11M1 TSFR1M+129.048BP	5.72822	2/25/2035	USD	6876043.99	97.3161	6,691,494.40	1.87	USD
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	5.82522	2/25/2036	USD	224559.38	89.2003	200,307.60	4.08	USD
912810UC0	U S TREASURY BOND	4.25	8/15/2054	USD	40000000	91.5156	36,606,250.00	16.14	USD
908142086	STATE STREET UNINVESTED CASH - AUD	3.59	12/31/2030	AUD	2813829.03	100.0000	1,742,182.78	0.00	USD
16165AAA2	CFLX 2007-3 1A1 WM37 WC4.8321	5	7/25/2037	USD	67118.43	32.4118	21,754.29	6.13	USD
18976GAG1	CMALT 2007-A6 1A7 WM37 WC5.461700	6	6/25/2037	USD	3875116.09	84.5793	3,277,546.45	5.88	USD
17315MAK1	CMLTI 2009-7 5A2 WM35 WC5.245500 144A	5.5	12/25/2035	USD	108847.63	49.6034	53,992.09	4.73	USD
00075WAP4	ADFC 2000-HE1 A2D TSFR1M+22.448BP	4.67322	1/25/2037	USD	299517.76	55.4396	166,051.53	5.60	USD
02146YAC0	CWALT 2006-OA9 2A1A TSFR1M+32.448BP	4.69474	7/20/2046	USD	20776.17	82.6150	17,164.22	5.10	USD
07336CAA1	BDS 2022-FL12 A TSFR1M+213.65BP 144A	6.50285	8/19/2038	USD	2828789.83	100.6050	2,845,903.73	0.05	USD

86358BAT9	JASC 2007-WT1 A0 TSFR1M+52.448BP	4.87322	2/25/2037	USD	186767.91	97.3770	181,868.89	0.10	USD
32115BAA8	FNLC 2007-1 A1 TSFR1M+18.448BP 144A	4.52322	8/25/2037	USD	40249.09	49.6858	19,998.07	5.80	USD
362341WX3	GSR 2005-AR7 1A1 WM35 WC5.6724 ARM	6.95879	11/25/2035	USD	83645.07	52.6523	44,041.01	0.17	USD
92927BAA0	WAMU 2007-OA6 1A 1YCMT+81	5.63522	7/25/2047	USD	8177407.86	81.5877	6,671,761.45	4.31	USD
86360JAN1	JAN1 2000-ANK 7A1 TSFR1M+55.448BP	4.89322	5/25/2046	USD	685158.96	35.6963	244,576.59	5.02	USD
SWU02CPZ5	RFR EUR ESTRON/2.05630 11/18/24- 5Y* LCH	2.0563	10/5/2029	EUR	-24200000	0.0255	-6,377.54	4.55	USD
AUD5015E1	AUSTRALIAN DOLLARS	0	1/15/2025	USD	-15424000	1.6151	-9,549,949.94	0.04	USD
05685AAQ1	DCC 2021-7A AIR TSFR1M+120BP 144A	5.75924	10/20/2034	USD	7500000	100.2121	7,515,911.10	0.00	USD
81376YAE1	SABR 2006-HE1 A2D TSFR1M+59.448BP	4.93322	7/25/2036	USD	612583.28	34.6754	212,415.95	5.37	USD
01F050619	FNMA TBA 5.0% JAN 30YR	5	1/14/2055	USD	12000000	96.4932	11,579,183.64	5.99	USD
45661EGE8	INDX 2000-ARK 2A1 WM30 WC3.71600	3.637639	6/25/2036	USD	3379331.9	67.6536	2,286,240.36	4.93	USD
00764MDY0	WALD 2007-PMZ TSFR1M+111.448BP	5.45322	3/25/2035	USD	30911.72	94.3124	29,153.57	1.32	USD
SWU02ABP6	RFR USD SOFR/3.47000 09/04/24- 10Y LCH	3.47	9/4/2034	USD	-5000000	-4.8286	241,427.50	8.12	USD
61748BAC8	JASC 2000-HE4 A3 TSFR1M+41.448BP	4.75322	6/25/2036	USD	143687.18	50.5006	72,562.92	4.77	USD
68400DAF1	CCM 2007-1A2A TSFR1M+32.448BP	4.67322	1/25/2037	USD	184670.7	57.8377	106,809.23	6.01	USD
86358ENJ1	SAIL 2004-BNC2 M1 TSFR1M+138.948BP	5.72822	12/25/2034	USD	1138113.46	95.6947	1,089,113.92	3.80	USD
AS3459300	ROLLS-ROYCE PLC	1.625	5/9/2028	EUR	100000	96.0039	99,411.99	3.26	USD
998142038	STATE STREET UNINVESTED CASH - USD	3.58	12/1/2030	USD	589798.05	100.0000	589,798.05	0.00	USD
31339LJW1	FHR 2396 FM SOFR30A+56.448BP	5.16205	12/15/2031	USD	1133.87	99.9543	1,133.35	0.04	USD
21H022614	GNMA II TBA 2.5% JAN 30YR JMBO	2.5	1/21/2055	USD	74900000	83.4768	62,524,111.97	6.36	USD
004421GJ6	ACE 2007-TM2 M1 TSFR1M+108.948BP	5.42822	6/25/2034	USD	288817.2	93.1947	269,162.38	3.92	USD
126694UT3	CWHL 2005-31 1A2 WM30 WCF 281600	4.739108	1/25/2036	USD	21740.37	93.4157	20,308.91	3.24	USD
26828HAA5	ECMC 2018-1A A SOFR30A+86.448BP 144A	5.43327	2/27/2068	USD	3887141.47	99.5446	3,869,440.21	0.06	USD
93364EAA2	WHITL 2007-TL3 1A TSFR1M+32.048BP	4.67822	5/25/2037	USD	5106582.34	92.0555	4,700,887.86	4.04	USD
61764BAA1	MSC 2014-150E A 144A	3.912	9/9/2032	USD	3180000	88.3625	2,809,927.50	2.83	USD
05964HBB0	BANCO SANTANDER SA SR NON DREF	5.538	3/14/2030	USD	6800000	100.5084	6,834,574.19	3.69	USD
CCBCYZUS5	CASH COLLATERAL ICE BCY USD	4.23	12/31/2060	USD	8830000	100.0000	8,830,000.00	0.00	USD
18976GAK2	CMPLT 2007-A0 1A10 WM37 WCF 2825	6	6/25/2037	USD	2419661.85	84.5793	2,046,533.54	5.88	USD
83611MNJ3	SVHE 2006-2 M2 TSFR1M+63.948BP	4.97822	3/25/2036	USD	45351.77	99.7228	45,226.07	0.09	USD
74762EAL6	QUANTA SERVICES INC SR UNSEC	5.25	8/9/2034	USD	2700000	97.8679	2,642,432.73	7.29	USD
172967PA3	CITIGROUP INC SR UNSEC SOFR	6.27	11/17/2033	USD	10000000	104.8537	10,485,369.70	6.15	USD
05571AAS4	DFCE SA SR NON PKET 144A SOFRRATE	7.003	10/19/2034	USD	7500000	106.6613	7,999,596.98	6.50	USD
3140QTAW9	FNMA PASS THRU 30YR #CB7220	5.5	9/1/2053	USD	456685.93	98.7934	451,175.78	5.00	USD
32028PAF2	FFML 2006-FF11 2A4 TSFR1M+59.448BP	4.93322	8/25/2036	USD	98371.05	95.5574	94,000.80	3.64	USD
32051GH65	FHAMS 2005-AA11 2A1 WM35 WC2.702000	4.407568	1/25/2036	USD	123586.35	49.1822	60,782.49	2.25	USD
161630CF3	CHASE 2007-A1 13A1 WM36 WC6.2425 ARM	4.430452	3/25/2037	USD	17026.16	92.9498	15,825.79	3.70	USD
01F052623	FNMA TBA 5.5% FEB 30YR	5.5	2/13/2055	USD	5000000	98.5865	4,929,324.50	5.00	USD
07386HUM1	DELTA 2005-J 2A1 WM30 WCF 2472	5.016697	7/25/2035	USD	298147.98	67.8397	202,262.55	3.22	USD
126670MH8	CWL 2005-15 M1 TSFR1M+78.948BP	5.12822	3/25/2036	USD	512426.03	98.3640	504,042.64	1.22	USD
JPY5015E0	JAPANESE YEN	0	1/15/2025	USD	358000000	156.9176	2,281,451.64	0.04	USD
45670CAC1	INDX 2007-AR7 2A1 ARM WM37 WC6.45	3.202493	6/25/2037	USD	48575.92	79.6544	38,692.86	5.43	USD

126694VP0	CWHL 2005-T1110 4A1 WM33 WC6.9F06	4.186294	2/20/2036	USD	100736.85	86.9971	87,638.12	3.49	USD
46631JAN8	WPMH 2007-A1 3A3 WM33 WCC 1474	5.452335	6/25/2037	USD	55888.87	76.3277	42,658.71	3.13	USD
00075VAA9	WCC 2006-0113 A1 TSFR1M+30.448BP	4.73322	11/25/2036	USD	7778289.23	62.5952	4,868,831.81	5.69	USD
45661EGK4	INDX 2006-AR9 3A3 ARM WM36 WC6.3683	3.525417	6/25/2036	USD	684038.36	85.5830	585,420.21	5.18	USD
SWU02ACW0	RFR USD SOFR/3.41000 09/05/24- 10Y LCH	3.41	9/5/2034	USD	-5700000	-5.3058	302,430.03	8.14	USD
CNH500016	FIN FUT CAN 10YR BOND MSE 03/20/25	6	3/21/2025	CAD	38400000	122.6100	32,736,921.14	7.36	USD
EUR5015K8	EUROPEAN MONETARY UNION EURO	0	1/15/2025	USD	-115138000	0.9652	-119,287,536.23	0.04	USD
03027XBK5	AMERICAN TOWER CORP SR UNSEC	2.95	1/15/2051	USD	1500000	62.2288	933,431.76	14.21	USD
TRY5076B7	TURKISH LIRA	0	3/17/2025	USD	-261204.36	38.0328	-6,867.86	0.20	USD
004421UC5	ACE 2005-T117 MI TSFR1M+77.448BP	5.11322	11/25/2035	USD	17786.06	105.0522	18,684.64	0.44	USD
USDU4CJ89	IDR - USD (UNDERLYING)	0	1/16/2025	IDR	-206088465000	0.0000	-12,900,000.00	0.04	USD
12667GCH4	CWHL 2005-T117 4A1 TSFR1M+66.448BP	4.89322	5/25/2035	USD	583197.08	91.2304	532,053.09	3.97	USD
74922XAA5	TSFR1M+45.448BP	4.79322	12/25/2036	USD	152154.69	88.7374	135,018.04	5.42	USD
05876KAA3	BALLY 2021-16A A1 TSFR3M+139.161BP 144A	6.00901	7/20/2034	USD	6500000	100.1439	6,509,351.10	0.00	USD
02666TAJ6	AMERICAN HOMES FRNT BK UNSEC	5.25	3/15/2035	USD	3000000	97.3943	2,921,830.08	7.60	USD
519440AD3	LTS 2010-RR2A A4 WM36 WC5.6674 144A	6.25	10/26/2036	USD	206573.4	46.1595	95,353.33	5.82	USD
65106FAE2	NCMT 2007-1 2A1 TSFR1M+45.448BP	4.79322	4/25/2037	USD	4292000	90.7374	3,894,449.21	4.82	USD
EJ1128721	MORGAN STANLEY SR UNSEC	0	4/2/2032	USD	8000000	65.1245	5,209,961.44	6.98	USD
57643QBP9	MARP 2006-1 1A4 VA SEQ WM27 WC	8	7/25/2035	USD	616518.79	71.5706	441,246.32	1.50	USD
ZO9246679	ROLLS-ROYCE PLC SR UNSEC REGS	5.75	10/15/2027	GBP	200000	101.5744	254,423.48	2.38	USD
36225CNY8	GN II ARM 80406M 07/25 10.5	4.875	5/20/2030	USD	1879.88	99.3793	1,868.21	0.50	USD
07274EAM5	BAYER US FINANCE LLC SR UNSEC 144A	6.875	11/21/2053	USD	2300000	101.0720	2,324,655.79	11.21	USD
75970HAD2	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	5.545	1/25/2037	USD	7350427.08	31.9709	2,349,999.90	6.04	USD
16163CAN2	CHASE 2006-A1 4A1 WM36 WC6.2934 ARM	4.91412	9/25/2036	USD	517891.28	79.3741	411,071.39	3.63	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	6.00751	7/15/2031	USD	4410706.02	100.2032	4,419,668.80	0.00	USD
86360QAB1	SAMI 2006-A11 2A1 TSFR1M+40.448BP	4.83322	6/25/2036	USD	1699023.64	97.0623	1,649,110.91	1.80	USD
55027YAD0	LUM 2006-6 A1 TSFR1M+51.448BP	4.85322	10/25/2046	USD	93156.44	89.3294	83,216.06	4.24	USD
3133TPV48	FHR 2248 FB SOFR30A+61.448BP	5.21205	9/15/2030	USD	673.68	99.7638	672.09	0.07	USD
SWPC0KQT2	MEXICO LA SP MYC	1	6/20/2027	USD	100000	0.3718	371.76	0.00	USD
863579YR3	SARM 2005-19XS 1A1 TSFR1M+43.448BP	4.77322	10/25/2035	USD	541459.47	94.2255	510,192.84	1.08	USD
912797JR9	U S TREASURY BILLS	0	1/23/2025	USD	50000	99.7528	49,876.42	0.06	USD
66988VAD0	INTEC 2006-2 A2C TSFR1M+41.448BP	4.75322	6/25/2036	USD	77168.74	71.7785	55,390.59	4.07	USD
07402FAA3	BSSP 2007-R6 1A1 ARM	5.51382	1/26/2036	USD	265684.63	72.5858	192,849.21	2.19	USD
362463AE1	GSAMP 2006-NC2 A2D TSFR1M+59.448BP	4.93322	6/25/2036	USD	179286.94	54.7050	98,078.94	5.53	USD
L26915113	FORESEA HOLDING SA B REGS *PROXY*	0	12/31/9999	USD	157	25.1250	3,944.63	0.00	USD
320275AD2	FFML 2006-FF16 2A3 TSFR1M+39.448BP	4.73322	12/25/2036	USD	204075.72	40.6113	82,877.78	5.25	USD
CSAT10035	CS AT1 CLAIMS US225436AA21	0	12/31/2060	USD	1500000	12.5000	187,500.00	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	3.21	12/31/2060	CAD	447913.89	100.0000	311,440.61	0.00	USD
17307GWE4	CMHT 2005-1 A ARM WM33 WCC 6084	6.815715	8/25/2035	USD	111063.29	99.0751	110,036.02	1.05	USD
761136AA8	RAST 2007-A1 A1 WM36 WC5.5849	6	3/25/2037	USD	97485.2	30.8740	30,097.58	7.03	USD
761118TR9	RAL 2006-QAZ 2A1 ARM WM33 WC6	5.606483	2/25/2036	USD	88968.29	87.0190	77,419.28	6.18	USD

SWU022J84	IRS AUD 4.50000 02/15/29-5Y LCH		4.5	2/15/2034	AUD	131300000	-0.3272	-266,027.86	3.88	USD
TRY5017A1	TURKISH LIRA		0	1/17/2025	USD	-10496596.2	35.9208	-292,215.23	0.05	USD
16678RCC9	CCMFC 2004-4A A1 TSFR1M+34.448BP 144A		4.68322	10/25/2035	USD	471936.93	95.0104	448,389.26	2.39	USD
004421WQ2	ACL 2000-TL1 A2D TSFR1M+71.448BP		5.05322	2/25/2036	USD	12331.96	98.8887	12,194.91	0.66	USD
3138Y6ND2	FNMA PASS THRU 30YR #AX4887		4	12/1/2044	USD	9505.76	93.0118	8,841.47	5.84	USD
32027NNS6	ITM 2004-T18 M3 TSFR1M+152.048BP		5.87822	10/25/2034	USD	231474.56	99.8699	231,173.48	0.42	USD
761118EN4	RAE 2004-CO1 A1 TSFR1M+41.448BP		4.75322	8/25/2035	USD	67641.71	73.7176	49,863.83	1.26	USD
94354KAA8	WAAV 2019-1 A 144A		3.597	9/15/2044	USD	1410054.12	93.9810	1,325,182.96	2.50	USD
05602FAA5	BPCRE 2022-FL2 A 144A TSFR1M+240BP		6.77521	1/16/2037	USD	314037.97	100.7482	316,387.61	0.06	USD
02150AAA9	CWALT 2007-6 A1 WM47 WC5.4515		5.75	4/25/2047	USD	92607.25	52.3739	48,502.00	6.87	USD
12433UAA3	BX 2018-GW A TSFR1M+109.701BP 144A		5.49501	5/15/2035	USD	4000000	100.0054	4,000,216.80	0.04	USD
36225CKN5	GN II ARM 80300M 10/25 11		4.625	7/20/2029	USD	2062.24	99.6307	2,054.62	0.87	USD
05571AAR6	BPCE SA SR NON PREF 144A SOFR		6.714	10/19/2029	USD	7500000	104.0504	7,803,780.68	3.32	USD
262051AA3	FORSLER HOLDING SA 111A 7.570 2020		7.5	6/15/2030	USD	11137	96.4117	10,737.36	3.14	USD
10010YAA0	TURK HAVA YOLLARI SEC 144A		4.2	9/15/2028	USD	2008540.45	97.1566	1,951,430.21	1.17	USD
073868AM3	DELTA 2000-CO1 A1 WM30 WC6.9884		4.4084	11/25/2036	USD	64885.08	41.9581	27,224.54	4.27	USD
46629FAE0	JPMAC 2006-NC2 M1 TSFR1M+51.948BP		4.85822	7/25/2036	USD	112604.54	97.9383	110,283.01	1.89	USD
78473NAF0	STARM 2007-1 3A2 WM37 WC6.4073		6.368872	2/25/2037	USD	63891.14	89.5646	57,223.84	0.63	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240		7.23	10/25/2035	USD	31815.72	98.8517	31,450.37	1.35	USD
RRCAEXWN5	U S CORP REV REPO		4.2	1/31/2025	USD	-5810855.78	100.0000	-5,810,855.78	0.08	USD
059487AE8	DOXA 2000-CO1 WM37 WC6.507400		6	7/25/2046	USD	62447.31	84.3592	52,680.05	6.60	USD
073914VW0	BSMSI 1997-6-1A WM16 WC9.2379		8.76454	3/25/2031	USD	47.92	100.1790	48.01	0.25	USD
759950GV4	RAMC 2006-1 AF3 WM36 WC3.9026		5.608	5/25/2036	USD	9549602.49	42.7471	4,082,175.26	5.73	USD
57644UAF2	MADS 2000-TL2 A1 TSFR1M+50.448BP		4.93322	6/25/2036	USD	121479.11	35.1252	42,669.79	5.81	USD
761120AL8	RAST 2007-A2 2A2 WM37 WC5.0915		6.5	4/25/2037	USD	1136878.32	27.0760	307,821.06	5.84	USD
86360UAF3	SAMI 2000-AR0 ZAI TSFR1M+40.448BP		4.83322	7/25/2046	USD	289413.33	70.7321	204,708.04	5.60	USD
36242DFP3	GSR 2004-11 1A1 WM34 WC4.0867 ARM		7.337941	9/25/2034	USD	21436.72	100.2308	21,486.20	1.07	USD
12669FM26	CWHL 2004-12 3A1 WM34 WC3.3454		6.010671	8/25/2034	USD	1571267.01	97.0940	1,525,605.99	1.74	USD
70869PFT9	PA ECON DEV-B-BABS		6.532	6/15/2039	USD	600000	106.5766	639,459.42	7.65	USD
USDU4A7A1	KRW - USD (UNDERLYING)		0	1/8/2025	KRW	-69554655	0.0000	-53,050.00	0.01	USD
12667FWU5	CWALT 2004-CO1 A1 WM34 WC6.0757		6	12/25/2034	USD	37390.68	88.3072	33,018.65	4.05	USD
23243LAA0	CWL 2006-14 1A TSFR1M+39.448BP		4.73322	2/25/2037	USD	3518482.74	92.0932	3,240,283.70	3.16	USD
36245DAD2	GSAMP 2006-FM2 A2C TSFR1M+41.448BP		4.75322	9/25/2036	USD	2651866.77	34.5800	917,015.27	5.67	USD
IDR5016C9	INDONESIAN RUPIAH-NDF		0	1/16/2025	USD	206088465000	#####	12,734,644.42	0.04	USD
12662QAA4	CSMC 2021-NQM7 A1 WM52 WC5.0689 144A		1.756	10/25/2066	USD	7797770.18	86.2873	6,728,483.01	5.21	USD
126694BS6	CWHL 2005-HYB6 5A1 ARM WM35 WC5.7799		4.500424	10/20/2035	USD	1894.09	95.5096	1,809.04	0.46	USD
36225CUM6	GN II ARM 80587M 04/25 10.5		4.625	3/20/2032	USD	2103.38	100.3983	2,111.76	0.32	USD
46188BAD4	INVITATION HOMES OP SR UNSEC		4.15	4/15/2032	USD	1101000	92.2639	1,015,826.05	6.03	USD
32027NQN4	ITM 2004-T18 M3 TSFR1M+129.048BP		5.63822	12/25/2034	USD	886339.83	99.0238	877,686.94	-0.02	USD
44328BAD0	ITM 2004-T18 M3 TSFR1M+32.448BP		4.67322	12/25/2036	USD	190605.29	27.4009	52,227.60	5.66	USD
07388EAD8	BSABS 2006-SD2 M3 TSFR1M+131.448BP		5.65322	6/25/2036	USD	600000	101.1823	607,093.74	0.09	USD
12669FXJ7	CWHL 2004-CO1 A1 WM34 WC4.07		5.56594	6/25/2034	USD	339938.73	90.9184	309,066.79	1.71	USD
XXBCY5AU9	VM CASH CCP LCH BCY AUD		0	12/31/2060	AUD	416948.3	100.0000	258,153.62	0.00	USD
02151WAT9	CWALT 2007-CO1 A1 WM34 12MTA+125BP		6.07522	11/25/2047	USD	368434.08	85.0934	313,513.09	4.67	USD

12669FN41	CWALT 2007-12 10A1 WM35 WC5.0554	7.742945	8/25/2034	USD	14671.94	92.1454	13,519.52	0.34	USD
31293PG41	FHLMC GOLD 30YR #C2-5619	7	4/1/2029	USD	532.17	103.7329	552.04	1.25	USD
00442EAF2	ACL 2000-NC3 A2B TSFR1M+32.448BP	4.67322	12/25/2036	USD	285930.55	25.4088	72,651.52	5.29	USD
466247YP2	JPMMT 2005-A8 2A3 WM35 WC5.3716 ARM	5.772328	11/25/2035	USD	23856.28	81.3958	19,418.01	2.82	USD
68389FJJ4	COMET 2005-T MZ TSFR1M+90.448BP	5.14322	11/25/2035	USD	1452507.63	95.2307	1,383,232.89	2.37	USD
06738ECG8	BARCLAYS PLC SR UNSEC SOFR	6.224	5/9/2034	USD	2000000	102.7756	2,055,511.20	6.41	USD
088929AC8	BGC GROUP INC SR UNSEC	8	5/25/2028	USD	4300000	106.2017	4,566,672.20	2.91	USD
92535VAF9	VBTOW 2020-2A A 144A	2.636	9/15/2050	USD	7000000	98.1555	6,870,885.70	3.03	USD
674599EK7	OCCIDENTAL PETROLEUM COR SR UNSEC	5.375	1/1/2032	USD	1200000	98.0703	1,176,843.36	5.65	USD
18976GAU0	CMALT 2007-A6 1A19 WM37 WC5.383500	6.5	6/25/2037	USD	65990.54	87.2241	57,559.65	5.84	USD
61753NAD2	MSAC 2007-NC2 A2B TSFR1M+31.448BP	4.65322	2/25/2037	USD	101868.4	43.4496	44,261.39	5.66	USD
76112BH60	RAMP 2005-EFC5 M3 TSFR1M+57.448BP	5.14322	10/25/2035	USD	13088.77	99.2496	12,990.55	0.45	USD
22540VK43	CSFB 2002-P1A A AMBAC	5.574589	3/25/2032	USD	5575.44	94.6087	5,274.85	0.12	USD
02150VAA3	CWALT 2007-HY7C A1 TSFR1M+39.448BP	4.73322	8/25/2037	USD	297615.53	91.2743	271,646.34	-0.11	USD
61748HGR6	MSM 2004-11AR 1A1 TSFR1M+43.448BP	4.77322	1/25/2035	USD	12017.43	93.1322	11,192.10	0.07	USD
302635AN7	FS KKR CAPITAL CORP SR UNSEC	6.875	8/15/2029	USD	3200000	103.4688	3,311,001.95	3.87	USD
USDU4CFC4	CNH - USD (UNDERLYING)	0	5/12/2025	CNH	44763319.66	0.0000	6,175,325.00	0.35	USD
268317AZ7	ELECTRICITE DE FRANCE SA SR UNSEC 144A	5.95	4/22/2034	USD	5500000	102.0608	5,613,346.59	6.93	USD
TRY5028B6	TURKISH LIRA	0	1/28/2025	USD	42229311.57	36.3282	1,162,440.18	0.08	USD
76113XAC5	FAST 2000-A12 A3 WM30 WC5.402300	6	11/25/2036	USD	121428.21	35.3423	42,915.50	6.52	USD
02147QAR3	CWALT 2000-19CB A10 WM30 WC5.870	6	8/25/2036	USD	425188.17	57.3929	244,027.90	5.10	USD
126680AA5	CWALT 2007-OA7 A1A TSFR1M+47.448BP	4.81322	5/25/2047	USD	563007.34	93.6967	527,519.52	-0.31	USD
USDU3VD27	CHF - USD (UNDERLYING)	0	1/15/2025	CHF	11468000	0.0000	12,901,163.12	0.03	USD
ZK6504318	ING GROEP NV SR UNSEC	4.5	5/23/2029	EUR	400000	104.4960	432,822.45	3.20	USD
36225CF50	GN II ARM 80187M 07/25 11	4.875	4/20/2028	USD	572.22	99.4459	569.05	0.55	USD
914025192	STIF FUND (BRL)	0	12/1/2030	BRL	1	100.0000	0.16	0.00	USD
34956NAL6	FCBSL 2019-1A A1R 144A TSFR3M+109BP 144A	5.64946	7/23/2032	USD	5000000	100.3110	5,015,549.35	0.00	USD
36225CB54	GN II ARM 80059M 07/25 10.5	4.875	4/20/2027	USD	259.71	99.3447	258.01	0.53	USD
12668BLG6	CWALT 2000-2CB A7 WM30 WC5.5381	6	3/25/2036	USD	142552.46	47.1661	67,236.41	5.58	USD
75115LAA5	WAL 2001-Q17 1A1 TSFR1M+61.448BP	4.95322	8/25/2037	USD	115386.86	94.8950	109,496.34	3.55	USD
45660LXA2	INDX 2005-AR19 A1 ARM WM35 WC5.894	3.841519	10/25/2035	USD	455047.43	79.9476	363,799.27	4.72	USD
02377LAA2	AMER AIRLINE 19-1A1 FTI LLC SEC	3.15	8/15/2033	USD	4535128.91	90.6696	4,111,981.89	4.51	USD
64352VES6	COMET 2005-B MI TSFR1M+108.048BP	5.42822	10/25/2033	USD	674468.76	99.0614	668,138.20	-0.01	USD
61752UAB1	MSPILL 2007-2 A2 TSFR1M+38.448BP	4.62322	4/25/2037	USD	429783.45	51.3206	220,567.36	5.68	USD
00764MEN3	ARBS 2005-1A1 TSFR1M+54.448BP	5.15322	3/25/2035	USD	62590.92	97.2040	60,840.90	0.60	USD
86359DVX2	ARBS 2005-1A1 TSFR1M+90.448BP	5.14322	9/25/2035	USD	302834.05	94.2629	285,460.12	2.81	USD
06051GLH0	BANK OF AMERICA CORP SR UNSEC SOFR	5.288	4/25/2034	USD	15000000	99.3641	14,904,609.75	6.58	USD
67403AAE9	OAKTREE STRATEGIC CREDIT SR UNSEC	6.5	7/23/2029	USD	1500000	101.1354	1,517,031.11	3.84	USD
784208AD2	SGMS 2006-FRE2 A2C TSFR1M+43.448BP	4.77322	7/25/2036	USD	27295726.33	20.8356	5,687,231.08	5.37	USD
45660LLP2	INDX 2005-AR7 1A1 ARM WM35 WC5	4.789325	6/25/2035	USD	15385.35	93.2596	14,348.32	3.42	USD

126694TD0	CWHL 2005-29 A1 WM35 WC6.0144	5.75	12/25/2035	USD	56259.87	47.3103	26,616.70	5.61	USD
021482AC8	CWALT 2006-2R 2A1 WM30 WC6.602	3.872082	8/25/2037	USD	45940.18	44.7792	20,571.63	5.85	USD
61744CRV0	MSAC 2005-WMC5 M5 TSFR1M+110.448BP	5.44322	6/25/2035	USD	108045.45	98.7360	106,679.76	0.55	USD
151314FP1	CDMC 2003-A A2 WM31 WC6.84144A	6	7/25/2043	USD	6697.86	96.5773	6,468.61	3.65	USD
3132DWER0	FNMA PASS THRU 30YR #SD8244	4	9/1/2052	USD	67842617.92	91.6067	62,148,357.01	6.54	USD
36225CFJ0	GN II ARM 80168M 04/25 10	4.625	2/20/2028	USD	2674.32	99.7110	2,666.59	0.43	USD
93364EAD6	WMHE 2007-HE3 2A3 TSFR1M+35.448BP	4.69322	5/25/2037	USD	951845.51	86.5209	823,545.11	6.17	USD
45660LEG0	INDX 2005-AR4 2A1A TSFR1M+67.448BP	5.01322	3/25/2035	USD	16459.84	98.4108	16,198.27	2.90	USD
01F042624	FNMA TBA 4.5% FEB 30YR	4.5	2/13/2055	USD	0	93.9883	0.00	6.34	USD
466309AC5	JPALT 2008-R4 2A1 TSFR1M+61.448BP 144A	5.33215	6/27/2037	USD	1310121.28	64.2325	841,524.18	-6.02	USD
126673NX6	CWLT 2007-12 M3 TSFR1M+161.448BP	4.918003	2/25/2035	USD	83118	99.1913	82,445.85	0.88	USD
87276WAA1	TRTX 2021-FL4 A TSFR1M+131.448BP 144A	5.6963	3/15/2038	USD	5781408.54	100.0522	5,784,426.84	0.04	USD
16163HAM3	CHASE 2007-S3 1A12 WM37 WC5.182700	6	5/25/2037	USD	95334.08	43.7866	41,743.54	6.87	USD
040104QN4	AKSI 2003-W3 AZC TSFR1M+57.448BP	4.91322	1/25/2036	USD	65401.24	95.2896	62,320.57	3.24	USD
68389FHU1	TSFR1M+97.048BP CITM 2007-1 1M1	5.21822	8/25/2035	USD	289197.96	96.3886	278,753.80	1.69	USD
12559QAF9	TSFR1M+161.448BP 144A FORD MOTOR CREDIT CO LLC SR UNSEC	6.125	3/8/2034	USD	4000000	97.8513	3,914,050.44	6.65	USD
345397E66	RAMC 2006-2 AF5 WM36 WC4.7872	6.254	8/25/2036	USD	9184317.76	39.3946	3,618,126.16	5.92	USD
759676AH2	FNMA TBA 5.0% FEB 30YR	5	2/13/2055	USD	176000000	96.4385	169,731,777.60	5.99	USD
01F050627	GN II ARM 8987M 01/18 10	3.75	10/20/2026	USD	212.24	99.4427	211.06	0.72	USD
36202K6Y6	JOKI 2000-AD1 A1 TSFR1M+71.448BP	5.05322	12/25/2036	USD	868256.37	96.2291	835,515.12	0.23	USD
84751PKW8	CWALT 2006-2R 2A1 TSFR1M+63.448BP	4.97322	12/25/2035	USD	454097.68	89.1110	404,650.85	4.66	USD
12668AVL6	TSFR1M+203.1225A1 ARM WM30 WC	4.765125	2/25/2036	USD	30290.31	90.7245	27,480.73	4.41	USD
07387AGE9	CWLT 2007-7 2A3 TSFR1M+34.448BP	4.68322	10/25/2047	USD	31935.99	98.9162	31,589.87	0.54	USD
12669VAD0	FHR 2246 Z SEQ WM30 WC8.2	7.5	8/15/2030	USD	8957.63	103.8376	9,301.38	1.72	USD
3133TPLV9	CWHL 2007-23 2A3 TSFR1M+96.448BP	5.19322	2/25/2035	USD	163851.09	90.1472	147,707.09	3.43	USD
12669GKH3	COUSINS PROPERTIES LP SR UNSEC	5.375	2/15/2032	USD	2400000	98.3008	2,359,219.68	5.72	USD
222793AB7	TRY5128B5 TURKISH LIRA	0	5/8/2025	USD	96583531.72	39.8890	2,421,305.90	0.34	USD
TRY5128B5	TURKISH LIRA	0	5/8/2025	USD	96583531.72	39.8890	2,421,305.90	0.34	USD
USDU4CJ97	TWD - USD (UNDERLYING)	0	1/16/2025	TWD	627907500	0.0000	19,350,000.00	0.04	USD
SEK5015B6	SWEDISH KRONER	0	1/15/2025	USD	-3305000	11.0418	-299,318.20	0.04	USD
07386HSY8	BALTA 2005-4 23A1 AS WM35 WC5.8	5.515388	5/25/2035	USD	26163.39	94.1342	24,628.71	1.94	USD
12669F6Z1	CWHL 2007-22 AS ARM WM30 WC5.34	5.165356	11/25/2034	USD	30207.78	94.4802	28,540.36	3.23	USD
WFMBREFF6	WFMBS RECEIVABLE 949837AX6	0	12/31/2060	USD	2227.3	0.0000	0.00	0.00	USD
65535HBV0	NOMURA HOLDINGS INC SR UNSEC	5.783	7/3/2034	USD	2750000	101.1865	2,782,628.31	7.14	USD
02146XAU2	CWALT 2006-36T2 2A3 WM36 WC5.7521	6.5	12/25/2036	USD	59283.74	43.3565	25,703.35	5.85	USD
USDU47IF5	TRY - USD (UNDERLYING)	0	5/8/2025	TRY	-96583531.72	0.0000	-2,173,102.30	0.34	USD
262051105	FORESEA HOLDING SA B 144A *PROXY*	0	12/31/9999	USD	62	25.1250	1,557.75	0.00	USD
86360RAA1	SASC 2006-EQ1A A1 TSFR1M+24.948BP 144A	4.72322	7/25/2036	USD	3195.83	99.9756	3,195.04	0.07	USD
40430HCN6	SASC 2003-11 2A1 TSFR1M+90.448BP	5.23322	11/25/2035	USD	2185032.56	91.1038	1,990,648.57	3.80	USD
68402BAE6	TSFR1M+44.448BP CWL 2006-7 1A TSFR1M+37.448BP	4.78322	4/25/2037	USD	92112.45	47.7013	43,938.85	5.95	USD
232422AA3	CWL 2006-7 1A TSFR1M+37.448BP	4.71322	4/25/2046	USD	2732676.06	92.9001	2,538,657.43	4.48	USD
91282CJY8	U S TREASURY INFLATE PROT BD	1.75	1/15/2034	USD	32655420	95.9213	31,323,501.43	8.24	USD

12669LAA8	CWL 2007-6 1A TSFR1M+31.448BP	4.85322	9/25/2037	USD	2375476.97	89.6772	2,130,260.05	5.24	USD
863613AA3	SASC 2007-MN1A A1 TSFR1M+34.448BP 144A	4.68322	1/25/2037	USD	1680879.09	56.5343	950,273.73	5.61	USD
02660KAA0	AHMA 2006-5 A1 1YCMT+92	5.74522	11/25/2046	USD	471481.93	25.9665	122,427.40	5.18	USD
871911AU7	SYSTEM ENERGY RESOURCES 1ST MTGE	6	4/15/2028	USD	1900000	102.8413	1,953,983.96	2.90	USD
USDU4CEO9	KRW - USD (UNDERLYING)	0	3/19/2025	KRW	-52733663	0.0000	-35,824.00	0.21	USD
36225CBP0	GN II ARM 80045M 04/25 11	4.625	2/20/2027	USD	1109.87	99.5140	1,104.48	0.42	USD
USDU3UBL9	GBP - USD (UNDERLYING)	0	1/15/2025	GBP	-2417000	0.0000	-3,051,284.37	0.03	USD
KRW5078A8	SOUTH KOREA WON-NDF	0	3/19/2025	USD	52733663	#####	35,782.27	0.21	USD
36251PBD5	GSMS 2016-GS3 WMB WM26 WC4.09 144A	3.601715	10/10/2049	USD	5000000	81.0581	4,052,904.50	1.62	USD
126673UR1	CWL 2007-13 MV3 TSFR1M+146.448BP	5.80322	4/25/2035	USD	42256.84	98.2859	41,532.52	0.78	USD
52521MAB8	LABSM 2007-1 2A1 TSFR1M+20.448BP 144A	4.54322	6/25/2037	USD	148269.41	65.8897	97,694.20	5.80	USD
466247ZY2	JPMINT 2005-33 1A11 WM35 WCS 0066	6	1/25/2036	USD	93786.62	45.2452	42,433.91	5.96	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	4.99322	12/25/2045	USD	2216.09	99.4641	2,204.21	2.50	USD
86359RAD8	SASC 2000-DC4 A1 TSFR1M+45.448BP	4.79322	12/25/2036	USD	35072.49	96.9345	33,997.36	1.46	USD
21H022622	GNMA II TBA 2.5% FEB 30YR JMBO	2.5	2/20/2055	USD	276000000	83.4885	230,428,271.04	6.36	USD
05952FAG8	DCAMS 2007-2 A7 WM37 WCS 020600	5.5	5/25/2037	USD	64677.41	74.0011	47,862.00	7.51	USD
44328BAF5	SASC 2006-MLZ 2A1 TSFR1M+55.448BP	4.89322	12/25/2036	USD	578819.62	26.4015	152,816.83	5.53	USD
073866BN4	DELTA 2006-K1 2LZ1 WM35 WCS 8702	4.29246	8/25/2036	USD	210278.21	66.8510	140,573.15	4.19	USD
36225CB62	GN II ARM 80060M 07/25 11	4.875	4/20/2027	USD	391.47	99.6981	390.29	0.53	USD
007036TE6	ARMT 2005-10 3A11 ARM WM35 WCS.6737	4.352624	1/25/2036	USD	3856.7	86.2780	3,327.48	5.54	USD
36245TAD7	GSAMP 2006-FM3 A2C TSFR1M+31.448BP	4.65322	11/25/2036	USD	378730.33	47.5578	180,115.73	5.88	USD
75156VAD7	KAMT 2000-K33 A1 TSFR1M+41.448BP	5.05322	5/25/2036	USD	570498.22	83.5329	476,553.54	5.44	USD
86364LAA0	SASC 2007-11 2A1 TSFR1M+111.448BP	6.45322	8/25/2037	USD	46698.47	99.4985	46,464.28	0.52	USD
008911BJ7	AIR CANADA SEC 144A	4.625	8/15/2029	CAD	900000	99.7708	624,347.93	3.09	USD
952072692	STIF FUND (MXN)	0	12/31/2030	MXN	227.24	100.0000	10.93	0.00	USD
36202KUY9	GN II ARM 8699M 10/25 11	4.625	9/20/2025	USD	200.28	99.8170	199.91	0.33	USD
07386UAM4	BSABS 2007-SD2 2A1 TSFR1M+91.448BP	5.25322	9/25/2046	USD	65093.92	94.0147	61,197.87	3.95	USD
59020UGF6	MLCC 2004-D A1 TSFR1M+77.448BP	5.11322	9/25/2029	USD	1533.15	100.9225	1,547.29	0.15	USD
61744CXM3	MSAC 2006-WMC1 A2C TSFR1M+73.448BP	5.07322	12/25/2035	USD	78241.58	97.6420	76,396.60	1.01	USD
393505X80	GT 1999-3 A8 SEQ WM25 WC9.35	7.06	2/1/2031	USD	201858.61	88.7061	179,060.96	1.77	USD
929227XB7	WAMU 2002-AR17 1A 12MTA+120	6.02522	11/25/2042	USD	6980.91	94.5859	6,602.97	1.99	USD
59020U4S1	MLCC 2006-1 2A1 WM35 WCS.6281 ARM	5.995251	2/25/2036	USD	14031.08	97.2511	13,645.38	2.15	USD
86789MAT4	STALT 2005-1F 2A8 WM35 WCS.85	6	12/25/2035	USD	160094.77	90.6518	145,128.77	3.89	USD
35729BAF8	FREHE 1999-3-A2 AMBAC TSFR1M+90.448BP	5.24322	12/25/2029	USD	4442.23	96.4927	4,286.43	-0.04	USD
617505AD4	MSAC 2007-NC1 A2C TSFR1M+25.448BP	4.59322	11/25/2036	USD	175976.36	46.8137	82,381.06	5.86	USD
66987XGY5	NHEL 2005-3 M2 TSFR1M+81.948BP	5.15822	1/25/2036	USD	489701.89	99.4640	487,077.23	1.97	USD
55446MAA5	MAACH 2019-1 A 144A	3.474	10/15/2039	USD	1157746.27	96.1208	1,112,834.63	1.84	USD
12668ACY9	CWALT 2005-51 3A2A 1YCMT+129	6.11522	11/20/2035	USD	3839579.65	86.6494	3,326,971.58	4.33	USD
48241FAC8	KBC GROUP NV SR UNSEC 144A	6.324	9/21/2034	USD	3000000	103.5245	3,105,734.67	6.61	USD
958667AG2	WESTERN MIDSTREAM OPERAT SR UNSEC	5.45	11/15/2034	USD	1700000	96.6561	1,643,153.51	7.34	USD
SWU01XLH4	IRS AUD 4.75000 12/20/28-5Y LCH	4.75	12/20/2033	AUD	202400000	0.7257	909,393.14	3.93	USD

86359BRV5	SARM 2004-7 A3 TSFR1M+84.948BP	5.18822	6/25/2034	USD	160324.38	95.9049	153,758.97	0.06	USD
07387AAB1	BSARM 2005-1 2A1 WM35 WC5.2291 ARM	4.874961	3/25/2035	USD	20909.47	90.5819	18,940.20	3.69	USD
83613DAD8	SVHE 2007-OPT2 2A3 TSFR1M+29.448BP	4.63322	7/25/2037	USD	1244126.66	90.6211	1,127,441.02	4.04	USD
45660LYW3	INDB 2005-1 A1 TSFR1M+71.448BP	5.05322	11/25/2035	USD	116645.85	57.9509	67,597.32	5.33	USD
16159RAC9	CHASE 2023-RPL2 A1 WM51WC4.0309 144A	3.25	3/25/2063	USD	6034186.51	88.8795	5,363,151.78	5.26	USD
SWU028NW3	RFR USD SOFR/3.64500 08/07/24-10Y LCH	3.645	8/7/2034	USD	-5800000	-3.4087	197,704.02	8.02	USD
23331ABS7	D.R. HORTON INC SR UNSEC	5	10/15/2034	USD	4000000	96.8330	3,873,321.96	7.47	USD
808513AR6	CHARLES SCHWAB CORP PFD	5	12/31/9999	USD	4200000	95.7670	4,022,212.32	2.47	USD
81376YAD3	SARM 2005-1 A1 TSFR1M+42.448BP	4.77322	7/25/2036	USD	178670.12	34.6827	61,967.64	5.37	USD
USDU4ABZ1	KRW - USD (UNDERLYING)	0	1/22/2025	KRW	-112579110	0.0000	-80,409.00	0.05	USD
KRW5022A5	SOUTH KOREA WON-NDF	0	1/22/2025	USD	112579110	#####	76,221.36	0.06	USD
62917JAA8	NLT 2021-INV2 A1 WM51 WC5.0582 144A	1.162	8/25/2056	USD	3445562.15	83.1335	2,864,414.69	6.82	USD
3133TH4W4	FHR 2105-PE PAC WM 28 WC 6.712	6	12/15/2028	USD	36914	101.2387	37,371.25	1.36	USD
35729PPX2	FHLT 2006-2 2A3 TSFR1M+45.448BP	4.79322	2/25/2036	USD	21044.64	95.8353	20,168.19	1.55	USD
813765AC8	SARM 2005-1 A1 TSFR1M+61.448BP	4.95322	5/25/2036	USD	797339.5	51.0595	407,117.80	5.51	USD
04544RAD7	SARM 2005-1 A1 TSFR1M+32.448BP	4.89322	12/25/2036	USD	6300000	90.2910	5,688,329.85	6.24	USD
761118KU1	SARM 2005-1 A1 TSFR1M+01.448BP	5.25322	10/25/2045	USD	52624.2	79.2179	41,687.79	5.61	USD
939355AD5	WMALT 2007-OA3 4A1 1YCMT+77	5.59522	4/25/2047	USD	296827.05	79.2275	235,168.53	5.30	USD
TRY5059A0	TURKISH LIRA	0	2/28/2025	USD	130822400.81	37.4329	3,494,851.47	0.16	USD
CCBCYXUS0	CASH COLLATERAL FUT BCY USD	4.23	12/31/2060	USD	9000	100.0000	9,000.00	0.00	USD
61756HBN9	MSM 2007-13 6A1 WM37 WC6.7257	6	10/25/2037	USD	66648.18	52.3857	34,914.12	6.60	USD
36202K2M6	GN II ARM 8880M 07/25 10	4.875	6/20/2026	USD	390.84	99.6153	389.34	0.47	USD
48250LAW9	WALT 2007-1 A1 TSFR1M+121.101BP 144A	5.86751	7/15/2030	USD	4737749.59	100.1567	4,745,175.68	0.00	USD
144527AC2	SARM 2005-1 A1 TSFR1M+27.448BP	4.71322	2/25/2037	USD	3118573.7	93.6496	2,920,532.42	3.36	USD
17312VAE8	CMLTI 2007-6 1A3A ARM	4.03804	10/25/2046	USD	64909.77	86.5824	56,200.46	2.59	USD
345397B28	FORD MOTOR CREDIT CO LLC SR UNSEC	3.375	11/13/2025	USD	200000	98.4770	196,953.93	0.84	USD
36225CFW1	GN II ARM 80180M 04/25 11	4.625	3/20/2028	USD	3386.09	99.8364	3,380.55	0.43	USD
81375WCT1	SARM 2005-1 A1 TSFR1M+78.048BP	5.12822	1/25/2035	USD	16537.16	86.3494	14,279.73	3.04	USD
31392GFS9	FNGT 2002-T18 A5 WM28 WC6.1849	4.93159	5/25/2042	USD	5154.11	99.8453	5,146.14	0.00	USD
INR5017A0	INDIAN RUPEE-INR-NDF	0	1/17/2025	USD	-7212825.42	85.7150	-84,148.92	0.05	USD
040104QP9	WALT 2005-1 A1 TSFR1M+75.448BP	5.09322	1/25/2036	USD	2653060.14	90.9552	2,413,095.10	4.36	USD
61744CRF5	MSAC 2005-WMC4 M6 TSFR1M+116.448BP	5.50322	4/25/2035	USD	148279.6	94.9199	140,746.82	3.70	USD
75156YAD1	SARM 2005-1 A1 TSFR1M+20.448BP	5.01322	9/25/2036	USD	64962.2	92.9473	60,380.64	4.16	USD
07387AAV7	BSARM 2005-3 1A1 WM35 WC4.3484 ARM	6.310524	6/25/2035	USD	732.21	97.8962	716.81	0.45	USD
36225CD29	GN II ARM 80120M 01/18 10.5	3.75	10/20/2027	USD	492.25	99.7854	491.19	0.88	USD
021482AE4	WALT 2006-2K 3A1 WM37 WC6.4602	6	8/25/2037	USD	48976.83	47.2132	23,123.51	5.72	USD
17318DAL6	CMLTI 2011-2 3A2 WM37 WC6.3343 144A	4.62414	9/25/2037	USD	10798.16	99.1430	10,705.62	0.74	USD
89532UAA1	TREST 2021-5A A1 TSFR3M+143.161BP 144A	6.04901	10/20/2034	USD	4500000	100.1560	4,507,019.91	0.00	USD
72133JAY3	PIPK 2018-2A ARR TSFR3M+122BP 144A	5.85235	10/11/2034	USD	8200000	100.2703	8,222,165.75	0.00	USD
1248RHAA5	CBASS 2007-CB6 A1 TSFR1M+23.448BP 144A	4.82219	7/25/2037	USD	7684.82	64.9495	4,991.25	5.44	USD
41161PYZ0	HVMLT 2005-16 3A1A TSFR1M+61.448BP	4.89012	1/19/2036	USD	72416.03	60.5583	43,853.90	3.89	USD

39539LAH4	CPMI 2007-AR2 ZAL TSFR1M+151.448BP	4.85322	5/25/2037	USD	1466075.2	93.2169	1,366,629.27	6.11	USD
USDU4AWP0	KRW - USD (UNDERLYING)	0	1/15/2025	KRW	-54751297	0.0000	-39,303.00	0.03	USD
161630BK3	CHASE 2007-A1 11A4 WM36 WC2.726700	4.687139	3/25/2037	USD	30699.87	91.7754	28,174.92	4.11	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	3.35	3/2/2033	USD	7000000	87.7117	6,139,820.75	6.15	USD
33939HAA7	FLEX INTERMEDIATE HOLDCO SEC 144A	3.363	6/30/2031	USD	2800000	85.5147	2,394,410.76	5.44	USD
929142073	STATE STREET UNINVESTED CASH - EUR	2.159	12/1/2030	EUR	1200970.89	100.0000	1,243,605.41	0.00	USD
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	6.45415	2/20/2036	USD	66411.14	94.0508	62,460.21	1.47	USD
12667GME0	CWALT 2005-10 A3 TSFR1M+161.448BP	4.95322	6/25/2035	USD	63090.29	88.8220	56,038.04	3.28	USD
12668AGN9	CWALT 2005-56 1A1 TSFR1M+157.448BP	5.91322	11/25/2035	USD	557784.49	92.2237	514,409.49	3.99	USD
57643QAG0	MARP 2005-2 1A2 VA 144A SEQ	7	5/25/2035	USD	617886.41	66.8200	412,871.64	1.50	USD
07384YLS3	USABS 2005-3 AZ BAFC 2005-31 A1	5.63322	6/25/2043	USD	492985.78	98.5006	485,593.90	0.03	USD
05950PAU7	TSFR1M+140.448BP	4.86474	10/20/2036	USD	67485.91	75.2758	50,800.52	4.36	USD
036752AP8	ANTHEM INC SR UNSEC	2.55	3/15/2031	USD	3300000	85.8634	2,833,492.00	5.53	USD
00252FCV1	AMIT 2005-4 M3 TSFR1M+89.448BP	5.23322	10/25/2035	USD	57468.55	98.8157	56,787.95	0.93	USD
03666HAF8	ANTARES HOLDINGS SR UNSEC 144A	7.95	8/11/2028	USD	7550000	104.8717	7,917,811.92	3.07	USD
08162DAE8	DMARK 2015-B13 A4 WM29 WC4.0618	2.952	8/15/2057	USD	4565217	90.8268	4,146,438.69	4.60	USD
CX2CPS0M1	DRYD 2017-27A AR 3MEUR + 66BP 144A	3.839	4/15/2033	EUR	8935188.91	99.6519	9,220,177.00	0.00	USD
USDU4CBP9	CNH - USD (UNDERLYING)	0	2/14/2025	CNH	12910696.01	0.0000	1,782,049.00	0.12	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	5.77498	6/13/2045	GBP	190168.32	99.4750	236,916.41	0.03	USD
CX2N8D0J6	INVSC 1A A1R 3MEUR + 65BP 144A	3.834	7/15/2031	EUR	900000	99.8808	930,839.61	0.00	USD
29273VBA7	ENERGY TRANSFER LP SR UNSEC	5.6	9/1/2034	USD	6000000	99.9777	5,998,659.78	7.22	USD
92922FZF8	WAMU 2004-AR12 A2A TSFR1M+89.448BP	5.23322	10/25/2044	USD	356644.62	96.1323	342,850.57	2.66	USD
43709LAQ0	INABS 2006-D 1A TSFR1M+25.448BP	4.59322	11/25/2036	USD	219698.53	92.3653	202,925.10	4.01	USD
67118CAA9	OBX 2023-NQM8 A1 144A	7.045	9/25/2063	USD	1726776.79	101.4688	1,752,139.86	1.48	USD
USDU4CQ99	INR - USD (UNDERLYING)	0	3/21/2025	INR	10792797.1	0.0000	125,914.00	0.21	USD
USDU4CJY2	ILS - USD (UNDERLYING)	0	3/17/2025	ILS	6832249.39	0.0000	1,911,558.38	0.20	USD
53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	4.3	2/1/2061	USD	4000000	61.8610	2,474,439.44	11.58	USD
12666BAA3	CWL 2006-22 1A TSFR1M+25.448BP	4.73322	6/25/2035	USD	6247425.85	89.5034	5,591,659.80	5.22	USD
939336X40	WAMU 2005-AR1 A1A TSFR1M+75.448BP	5.09322	1/25/2045	USD	80211.16	97.7723	78,424.31	3.22	USD
38141GA53	GOLDMAN SACHS GROUP INC SOFR	6.561	10/24/2034	USD	5000000	107.5681	5,378,406.85	6.65	USD
62951MAB6	INRA 2004-K1 AZ VA WM20 WC7.3 144A	7.5	3/25/2034	USD	249461.65	91.0568	227,151.67	1.50	USD
36225CC87	GN II ARM 80094M 10/25 11	4.625	7/20/2027	USD	318.86	99.4913	317.24	0.77	USD
79587J2A0	SAMMONS FINANCIAL GLOBAL SEC 144A	5.1	12/10/2029	USD	2500000	99.2918	2,482,294.60	4.25	USD
86360JAF8	CPMI 2000-AR3 ZAZ TSFR1M+162.448BP	4.97322	5/25/2046	USD	27632.05	57.9347	16,008.55	3.89	USD
92230AAA4	VASA 2021-VASA A TSFR1M+101.448BP 144A	5.41248	7/15/2039	USD	1000000	95.2986	952,986.40	0.09	USD
07386HH46	DELTA 2000-Z 11A1 TSFR1M+157.448BP	4.89322	4/25/2036	USD	55589.27	86.1792	47,906.39	3.13	USD
74923LAA0	TSFR1M+151.448BP	4.85322	5/25/2047	USD	53129.53	89.3241	47,457.47	0.33	USD
35729PPY0	FHLT 2006-2 2A4 TSFR1M+65.448BP	4.99322	2/25/2036	USD	300000	88.3385	265,015.47	4.33	USD
CNH5132A7	CHINESE - YUAN RENMINBI (CNH)	0	5/12/2025	USD	-44763319.66	7.3077	-6,125,539.84	0.37	USD
36242DH55	GSR 2005-AR2 1A2 WM35 WC4.9198	4.354221	4/25/2035	USD	14591.28	92.9323	13,560.01	3.88	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A	2.9	3/1/2030	USD	3800000	89.6921	3,408,300.18	4.66	USD

14311UBA5	CGMS 2016-3A ARRR TSFR3M 144A	5.53413	7/20/2034	USD	6000000	100.0129	6,000,774.00	0.00	USD
00119VAN9	AGL 2020-6A AR TSFR3M+146.161BP 144A	6.07901	7/20/2034	USD	4300000	100.1682	4,307,230.45	0.00	USD
41162DAA7	HVMLT 2006-12 1A1A TSFR1M+52.448BP	4.89083	12/19/2036	USD	4572974.56	76.1521	3,482,417.99	6.07	USD
31391JMS6	IN ARM 006209 113111+199.0 10 281	6.998	10/1/2032	USD	392.16	101.3188	397.33	0.36	USD
12645QCY2	CSMC 2011-6R 4A2 WM37 WC3.0446 144A	4.38833	4/28/2037	USD	111353.84	90.9546	101,281.48	4.49	USD
126673BC5	CWL 2004-6 M1 TSFR1M+101.448BP	5.35322	10/25/2034	USD	21592.24	99.8896	21,568.41	0.05	USD
92922F5W4	WAMU 2005-AR15 A1B2 TSFR1M+93.448BP	5.27322	11/25/2045	USD	93361.2	92.4385	86,301.70	3.99	USD
040104RV5	AKSI 2000-WZ A2D TSFR1M+40.448BP	4.83322	3/25/2036	USD	267542.37	54.2201	145,061.82	6.21	USD
61744CYC4	MSAC 2006-NC5 A2C TSFR1M+26.448BP	5.05322	12/25/2035	USD	10000000	92.3995	9,239,946.00	3.67	USD
12667GRV7	CWAL 2005-11 2A4Z WM35 WC5.6670	4.97322	7/25/2035	USD	63220.46	88.7014	56,077.43	4.04	USD
14686MAC7	CRVNA 2022-P3 A3	4.61	11/10/2027	USD	1663642.34	100.0146	1,663,885.56	0.62	USD
CAD5015C7	CANADIAN DOLLAR	0	1/15/2025	USD	-20817978.82	1.4375	-14,482,515.52	0.04	USD
04822JAA4	MCCP 2024-5A A TSFR3M+120BP 144A	5.57608	1/20/2035	USD	6200000	99.9868	6,199,183.83	-0.24	USD
61754HAD4	MSM 2007-7AX 2A3 TSFR1M+92.448BP	5.17322	4/25/2037	USD	200878.29	27.0540	54,345.59	5.19	USD
65535VSE9	NAA 2006-AR1 4A ARM WM35 WC5.9631	6.614996	2/25/2036	USD	119385.78	74.2350	88,626.08	0.22	USD
52474XAA3	LMAT 2021-GS3 A1 WM50 WC4.5215 144A	4.75	7/25/2061	USD	1586068.14	99.9486	1,585,252.58	3.07	USD
32027NWP2	TIME 2005-11 10 A3 TSFR1M+92.448BP	5.17322	11/25/2035	USD	89744.54	91.7189	82,312.70	4.62	USD
85573HAA8	STAR 2021-2 A1 144A	0.943	5/25/2065	USD	1025518.9	92.8235	951,922.84	2.59	USD
MXN5042B4	MEXICAN NUEVO PESO	0	2/11/2025	USD	-3438481.71	20.9398	-164,207.87	0.12	USD
17310UAC6	CMLEI 2007-ARI A3 TSFR1M+55.448BP	4.89322	1/25/2037	USD	1225979.02	86.5794	1,061,445.28	3.72	USD
007036VE3	ARMH 2005-11 2A4Z WM35 WC5.6670	4.930158	2/25/2036	USD	71264.48	62.6603	44,654.56	3.52	USD
05531AAA2	UCAT 2007-ARJ A1 TSFR1M+141.448BP	5.75322	9/25/2047	USD	47223.89	86.9805	41,075.56	7.53	USD
91282CGW5	U S TREASURY INFLATE PROT BD	1.25	4/15/2028	USD	52618500	97.4460	51,274,638.24	3.17	USD
902613BH0	UBS GROUP AG SR UNSEC 144A	5.699	2/8/2035	USD	9000000	100.7208	9,064,872.36	6.95	USD
12652FAA0	CSMC 2017-CALI A 144A	3.43134	11/10/2032	USD	1200000	80.2923	963,507.00	2.87	USD
36225CFM3	GN II ARM 80171M 04/25 11.5	4.625	2/20/2028	USD	191.09	99.8783	190.86	0.43	USD
576455AD1	MAD3 2000-TLCS A4 TSFR1M+55.448BP	4.89322	11/25/2036	USD	3396534.04	58.5988	1,990,329.55	5.63	USD
02005NBU3	INVESTAL INC SR UNSEC SOEP	6.848	1/3/2030	USD	3600000	103.7025	3,733,291.51	3.46	USD
USDU3UO68	AUD - USD (UNDERLYING)	0	1/15/2025	AUD	15424000	0.0000	9,789,997.62	0.03	USD
12543PAB9	CWHL 2006-21 A2 WM36 WC5.724	6	2/25/2037	USD	77179.95	44.4932	34,339.83	6.54	USD
17025QAK3	CWHL 2007-J3 A10 WM37 WC5.223	6	7/25/2037	USD	49456.67	42.3240	20,932.03	6.99	USD
02660LAB6	ALIMA 2000-4 1A1Z TSFR1M+132.448BP	4.91219	10/25/2046	USD	331525.9	53.2268	176,460.53	4.06	USD
WFMBREFP4	WFMBS RECEIVABLE 94983GAC2	0	12/31/2060	USD	1541.96	0.0000	0.00	0.00	USD
761118JJ8	RALI 2005-QS14 3A1 WM35 WC5.71	6	9/25/2035	USD	515886.48	85.7026	442,128.23	4.70	USD
36242DH71	GSR 2005-AR2 2A1 WM35 WC5.0278 ARM	5.091029	4/25/2035	USD	13273.51	92.9756	12,341.12	2.64	USD
617487AF0	MSM 2006-16AX 3A1 TSFR6M+167.826BP	6.10256	11/25/2036	USD	213024.39	36.6996	78,179.10	5.27	USD
12635WAA5	COMM 2016-787S A 144A	3.545	2/10/2036	USD	1667000	97.2802	1,621,661.10	1.09	USD
3128HDZD4	IN ARM 047040 113111+225.1 1 28	6.626	2/1/2029	USD	13.78	99.8914	13.77	0.23	USD
69121PBU6	CWHL 2005-5 M1 TSFR1M+101.448BP	5.35322	10/25/2036	USD	107932.56	94.9184	102,447.86	3.92	USD
345397C92	FORD MOTOR CREDIT CO LLC SR UNSEC	6.8	5/12/2028	USD	10000000	103.3801	10,338,014.30	2.94	USD
3133TLPF9	FHR 2177 F SOFR30A+56.448BP	5.16205	8/15/2029	USD	2046.4	99.9474	2,045.32	0.04	USD
61749BAE3	MSAC 2006-NC5 A2C TSFR1M+26.448BP	4.60322	10/25/2036	USD	164133.89	51.0042	83,715.21	5.49	USD
1266943Y2	CWHL 2006-HYB3 2A1A ARM WM36	4.522382	5/20/2036	USD	24430.65	90.6139	22,137.56	3.65	USD

WFBRECN2	WFMB RECEIVABLE 94984LAA4	0	12/31/2060	USD	3562.97	0.0000	0.00	0.00	USD
3140XDRC2	FNMA PASS THRU 30YR #FM9482	3	11/1/2051	USD	45346733.65	84.9397	38,517,394.49	6.94	USD
70069FLJ4	PPSI 2005-WCW2 M3 TSFR1M+93.948BP	5.27822	7/25/2035	USD	950000	94.8582	901,153.09	2.80	USD
525221GM3	LXS 2005-9N 1A1 TSFR1M+38.448BP	4.72322	2/25/2036	USD	3451341.13	91.0118	3,141,128.73	4.40	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	5.077	2/15/2069	USD	4500000	87.9681	3,958,564.95	13.02	USD
SWPC0KBG6	BOEING CO/THE SNR S* ICE	1	12/20/2026	USD	-2100000	-0.7260	15,245.20	0.01	USD
302635AH0	FS KKR CAPITAL CORP SR UNSEC	2.625	1/15/2027	USD	9000000	94.6973	8,522,755.20	1.93	USD
50184NAR3	LCM 13A ARZ TSFR1M+120.101BP 144A	5.87901	7/20/2030	USD	1776426.61	100.1478	1,779,052.17	0.00	USD
12667GZX4	CWALT 2005-36 3A1 AS ARM WM35	4.536561	8/25/2035	USD	105053.66	90.8846	95,477.56	3.92	USD
36202KWG6	GN II ARM 8747M 01/18 11.5	3.75	11/20/2025	USD	137.91	99.6498	137.43	0.41	USD
673921AA0	OBX 2023-NQM9 A1 144A	7.159	10/25/2063	USD	4120583.13	101.9831	4,202,296.35	1.17	USD
863579CB2	BSARM 2007-2 1A ARM WM35 WC6.234	5.87136	10/25/2034	USD	4555.92	94.0547	4,285.06	1.13	USD
91823AAW1	VBTEL 2022-1A C2II 144A	3.706	2/15/2057	USD	1400000	87.2831	1,221,962.98	6.00	USD
17315QAN6	CMLTI 2010-4 3A6 WM37 WC6.255500 144A	6.25	11/25/2037	USD	92747.41	41.3367	38,338.76	5.33	USD
00764MFD4	RAOST 2005-2 M3 TSFR1M+82.448BP	5.17322	6/25/2035	USD	83690.79	94.6898	79,246.62	1.16	USD
542514LL6	LBMLT 2005-WL1 M4 TSFR1M+116.448BP	5.50322	6/25/2035	USD	273552.76	97.0193	265,399.00	2.50	USD
23245CAD2	CWL 2007-1 2A3 TSFR1M+25.448BP	4.59322	7/25/2037	USD	141640.16	99.2061	140,515.71	0.31	USD
23308LAA2	DBGS 2021-W52 A TSFR1M+150.928BP 144A	5.90728	10/15/2036	USD	1000000	98.6040	986,039.50	-0.03	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	5.60748	11/15/2038	USD	1200000	98.1662	1,177,994.04	-0.08	USD
62432MAN9	MVEW 2019-1A A1R TSFR3M+151.161BP 144A	6.07651	10/15/2034	USD	11200000	100.1537	11,217,215.86	0.00	USD
70069FAZ0	PPSI 2004-WCW2 M3 TSFR1M+116.448BP	5.50322	10/25/2034	USD	167104.32	98.4023	164,434.44	1.15	USD
07401EAC3	BSARM 2007-2 2A1 TSFR12M+259BP	6.37321	12/25/2046	USD	271876.73	81.7488	222,255.88	4.87	USD
41161PWU3	HYMET 2005-1A ARM WM35 WC6.782	7.71013	12/19/2035	USD	1801	98.1235	1,767.20	0.11	USD
05369AAP6	AVIATION CAPITAL GROUP SR UNSEC 144A	6.75	10/25/2028	USD	5250000	105.1030	5,517,907.76	3.29	USD
86361KAC1	SAIL 2000-DINC3 A3 TSFR1M+26.448BP	4.60322	9/25/2036	USD	16448.43	98.5395	16,208.21	0.48	USD
61752UAC9	TSFR1M+26.448BP	4.68322	4/25/2037	USD	143261.15	51.3327	73,539.86	5.68	USD
126694YN2	TSFR1M+26.448BP	5.13322	3/25/2036	USD	8327.08	19.9045	1,657.46	1.47	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	4.91322	4/25/2029	USD	8355.97	92.1382	7,699.04	2.60	USD
01F042616	FNMA TBA 4.5% JAN 30YR	4.5	1/14/2055	USD	0	94.0312	0.00	6.34	USD
02378MAA9	AMER AIRLINE 19-1A PTT EETC SEC	3.5	8/15/2033	USD	453512.84	88.9194	403,260.71	4.42	USD
07274EAL7	BAYER US FINANCE LLC SR UNSEC 144A	6.5	11/21/2033	USD	2200000	101.7650	2,238,829.96	6.52	USD
36202KXJ9	GN II ARM 8781M 04/25 10	4.625	1/20/2026	USD	166.36	99.5549	165.62	0.32	USD
268668AA8	EMCM 2001-A A TSFR1M+85.448BP 144A	5.19322	5/25/2040	USD	5301.2	98.8404	5,239.73	-0.02	USD
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	7.08	10/25/2035	USD	127112.69	93.9861	119,468.31	2.72	USD
617526AE8	MSAC 2007-HE1 A2C TSFR1M+26.448BP	4.60322	11/25/2036	USD	883262.14	55.8817	493,582.16	5.73	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR	3.785	3/17/2033	USD	5000000	89.8380	4,491,898.75	6.10	USD
70069FDN4	PPSI 2004-WWF1 M5 TSFR1M+191.448BP	6.25322	12/25/2034	USD	3369513.08	99.1353	3,340,377.57	2.65	USD
1266944F2	CWHL 2006-HYB3 3A1B ARM WM36 WC6.3684	4.016647	5/20/2036	USD	72943.63	91.3470	66,631.82	4.34	USD
KRW5008A3	SOUTH KOREA WON-NDF	0	1/8/2025	USD	69554655	#####	47,105.74	0.02	USD
76113XAA9	RAST 2006-A12 A1 WM36 WC6.9942	6.25	11/25/2036	USD	82970.87	36.8045	30,536.97	6.52	USD

53079EBM5	LIBERTY MUTUAL GROUP INC JR SUB 144A RVC	4.125	12/15/2051	USD	6700000	95.2179	6,379,601.78	1.74	USD
31295N2Y3	FH ARM 789791 H15T1Y+250 10.125	7.5	10/1/2032	USD	32515.5	102.7967	33,424.86	0.50	USD
74919LAD0	RAAC 2007-RP4 A TSFR1M+46.448BP 144A	5.15322	11/25/2046	USD	276953.96	90.1729	249,737.44	0.65	USD
073888AN9	BSABS 2006-SD3 21A1 ARM	5.286544	7/25/2036	USD	10714.84	98.9767	10,605.19	1.62	USD
31295KQ31	FH ARM 786774 H15T1Y+212.5 7.25	7.25	8/1/2029	USD	0	100.0000	0.00	0.59	USD
31295N4W5	FH ARM 789837 H15T1Y+183 9.455	3.955	8/1/2032	USD	12186.21	99.3958	12,112.59	1.14	USD
17309BAD9	CMLTI 2006-WF2 A2E WM35 WC6.118000	6.851	5/25/2036	USD	120761.4	36.0094	43,485.50	5.11	USD
83611MPJ1	SVHE 2006-OPT3 2A4 TSFR1M+61.448BP	4.95322	6/25/2036	USD	3588674.5	98.1478	3,522,205.07	0.76	USD
573874AN4	MARKVILL TECHNOLOGY INC SR UNSEC	4.875	6/22/2028	USD	6650000	99.5066	6,617,189.50	3.05	USD
57643LMA1	MABS 2005-FRE1 M1 TSFR1M+61.448BP	4.95322	10/25/2035	USD	175475.73	94.5575	165,925.52	1.94	USD
CX2OATOK3	GLGE 6A AR 3MEUR +81BP 144A	3.989	10/15/2032	EUR	5843978.59	100.0721	6,055,804.65	0.00	USD
CX2IQ5013	MKSE 1A A 3MEUR + 93BP 144A	4.149	10/20/2032	EUR	1252157.11	100.0504	1,297,261.68	0.00	USD
14687VAB8	CRVNA 2024-N2 A2 144A	5.9	8/10/2027	USD	1312440.85	100.4819	1,318,765.11	0.51	USD
89640YBN3	TRNTS 2017-6A ARRR TSFR3M+133BP 144A	5.95587	1/25/2034	USD	9500000	100.2316	9,522,001.15	0.00	USD
01F030629	FNMA TBA 3.0% FEB 30YR	3	2/13/2055	USD	8500000	84.8424	7,211,601.28	6.94	USD
36225CDW3	GN II ARM 80116M 10/25 12	5	9/20/2027	USD	546.72	100.4288	549.06	0.70	USD
12668KAD5	CWL 2007-5 2A3 TSFR1M+33.448BP	4.89322	9/25/2047	USD	467055.12	98.7129	461,043.75	2.31	USD
86360KAF5	SAMI 2006-AR3 12A2 TSFR1M+51.448BP	4.85322	5/25/2036	USD	403507.32	79.9338	322,538.58	4.53	USD
12669GZQ7	CWHL 2005-5 1A3 TSFR1M+53.448BP	4.91322	5/25/2035	USD	36695.79	86.4265	31,714.90	3.96	USD
71103XAS3	FFRP 2007-1A2R2 TSFR1M+35.448BP	4.59322	9/25/2036	USD	341116.42	24.7626	84,469.16	5.37	USD
57643LGG5	FFRS 2007-3A2R2 TSFR1M+36.448BP	4.95322	12/25/2034	USD	10355.28	99.1532	10,267.59	2.48	USD
3622ECAB2	USFA 2007-5 2A3R TSFR1M+35.448BP	4.69322	4/25/2047	USD	50495.09	92.9635	46,942.02	2.02	USD
31371PB66	FNMA PASS THRU 20YR #257561	6.5	12/1/2028	USD	618.28	102.1512	631.58	1.79	USD
36225CKD7	GN II ARM 80291M 07/25 10	4.875	6/20/2029	USD	1986.42	99.4148	1,974.80	0.53	USD
86359LAR0	SAMI 2007-AR1 1A3 TSFR1M+81.448BP	5.18083	3/19/2034	USD	68869.63	93.2936	64,250.94	1.78	USD
76110HT90	RALI 2005-QA2 NB2 WM35 WC5.4972 ARM	4.788844	2/25/2035	USD	141541.24	87.6228	124,022.44	4.80	USD
61747YFE0	MORGAN STANLEY SR UNSEC SOFR	5.25	4/21/2034	USD	20000000	98.4730	19,694,590.00	6.57	USD
USDU3TO79	EUR - USD (UNDERLYING)	0	1/15/2025	EUR	115138000	0.0000	121,316,930.26	0.03	USD
36202K5G6	GN II ARM 8947M 10/25 11	4.625	8/20/2026	USD	341.49	100.3384	342.65	0.62	USD
78445QAE1	SLMA 2010-C A5 TSFR1M+486.448BP 144A	9.26157	10/15/2041	USD	1514297.27	103.7196	1,570,622.47	0.07	USD
KRW5015B2	SOUTH KOREA WON-NDF	0	1/15/2025	USD	54751297	#####	37,065.18	0.04	USD
28623YAU7	AWPT 2022-16A A1AR TSFR3M+113BP 144A	5.46731	7/25/2034	USD	7000000	100.0000	7,000,000.00	0.00	USD
41162DAF6	HVMLT 2006-12 2A2A TSFR1M+49.448BP	4.86083	1/19/2038	USD	20961.81	87.8933	18,424.02	4.14	USD
03666HAH4	ANTARES HOLDINGS SR UNSEC 144A	6.35	10/23/2029	USD	4300000	99.2904	4,269,485.35	4.02	USD
05531CAA8	BCAP 2008-IND1 A1 TSFR1M+251.448BP	6.85322	10/25/2047	USD	7825782.15	74.2604	5,811,453.99	5.23	USD
KRW5016A3	SOUTH KOREA WON-NDF	0	1/16/2025	USD	-25711920000	#####	-17,406,560.83	0.04	USD
3622MHAC0	GSAMP 2007-FM2 A2B TSFR1M+20.448BP	4.54322	1/25/2037	USD	1967153.86	59.1704	1,163,973.01	5.94	USD
09661XAC2	BMO 2024-5C8 A3	5.6253	12/15/2057	USD	3500000	101.9209	3,567,232.20	4.21	USD
61770YAA3	MSC 2020-CNP A 144A	2.4276	4/5/2042	USD	5000000	83.2422	4,162,111.00	4.88	USD
05949CCA2	BOAMS 2005-F 2A2 WM35 WC5.2671	6.376767	7/25/2035	USD	4665.26	94.4429	4,406.01	1.50	USD
83007CAC6	6297782 LLC SR UNSEC 144A	5.026	10/1/2029	USD	2400000	98.2865	2,358,876.43	4.12	USD

81376YAC5	SABR 2000-TL1 A2B TSFR1M+130.448BP	4.63322	7/25/2036	USD	182726.7	34.6765	63,363.24	5.37	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	5.70322	7/25/2037	USD	400000	86.7982	347,192.96	5.50	USD
12667GWF6	CWALT 2005-36 2A1A TSFR1M+73.448BP	5.07322	8/25/2035	USD	70939.19	90.2130	63,996.37	6.60	USD
172967PL9	CITIGROUP INC SR UNSEC SOFR	5.449	6/11/2035	USD	15000000	99.2582	14,888,732.85	7.21	USD
SWU028KU0	RFR USD SOFR/3.85000 08/05/24- 10Y LCH	3.85	8/5/2034	USD	-5800000	-1.7892	103,770.70	7.97	USD
NZD5015B2	NEW ZEALAND DOLLAR	0	1/15/2025	USD	2874000	1.7848	1,610,275.28	0.04	USD
36318WAK6	GALXY 2013-15A ARR TSFR3M+123.161BP 144A	5.88751	10/15/2030	USD	923430.51	100.1485	924,801.69	0.00	USD
437084HU3	MSAC 2007-FM1 A1 TSFR1M+120.048BP	5.54822	5/25/2035	USD	28073.28	99.0394	27,803.62	0.78	USD
02151WAA0	CWALT 2007-OA11 A1A 1YCMT+139	6.20522	11/25/2047	USD	1023428.01	85.0834	870,767.55	4.67	USD
76111XTC7	RFMSI 2005-SA1 A12 ARM WM34 WC4.91	5.115745	3/25/2035	USD	687667.6	63.6899	437,974.53	4.59	USD
74978FAH2	MSAC 2007-SF3 A2 TSFR1M+161.448BP	5.95322	9/25/2047	USD	422249.12	96.6886	408,266.76	3.89	USD
067316AF6	BACARDI LTD SR UNSEC 144A SMR	4.7	5/15/2028	USD	1000000	98.7496	987,495.94	2.98	USD
35729NAD7	FHLT 2006-E 2A3 TSFR1M+26.448BP	4.60322	1/25/2037	USD	202570.75	44.9219	90,998.69	6.06	USD
02147CAF0	CWALT 2006-OA8 2A3 TSFR1M+49.448BP	4.83322	7/25/2046	USD	24885.65	101.6515	25,296.64	0.49	USD
61750SAE2	MSAC 2006-HE8 A2C TSFR1M+25.448BP	4.59322	10/25/2036	USD	2036116.96	43.4678	885,055.86	5.75	USD
SWPC0M3W6	MEXICO LA SP GST	1	12/20/2028	USD	100000	-0.5422	-542.19	-0.03	USD
01F052615	FNMA TBA 5.5% JAN 30YR	5.5	1/14/2055	USD	43100000	98.6646	42,524,449.07	5.00	USD
02147QAD4	CWALT 2000-T9CD A1 TSFR1M+100BP	6	8/25/2036	USD	43695.1	57.3418	25,055.54	5.10	USD
55028BAG2	LUM 2006-7 2A1 TSFR1M+45.448BP	4.79322	12/25/2036	USD	332816.81	88.6817	295,147.47	5.32	USD
000367AA0	AASET 2018-1A A 144A	3.844	1/16/2038	USD	1094226.47	76.2494	834,341.56	0.09	USD
3622MAAA9	GSAMP 2007-FM1 A1 TSFR1M+25.448BP	4.59322	12/25/2036	USD	6286628.71	52.8955	3,325,346.20	5.77	USD
1266715K8	CWL 2004-4 M1 TSFR1M+83.448BP	5.17322	7/25/2034	USD	18029.65	101.3869	18,279.71	0.08	USD
46630GAA3	JPMMT 2007-A1 1A1 WM34 WC4.2632 ARM	6.83067	7/25/2035	USD	39582.76	98.7796	39,099.70	1.35	USD
86361JAB6	SARM 2006-8 1A2 ARM WM36 WC	4.675306	9/25/2036	USD	1478699.22	68.2154	1,008,700.74	3.64	USD
L26915121	FORESEA HOLDING SA C REGS **PROXY**	0	12/31/9999	USD	1418	25.1250	35,627.25	0.00	USD
86358ECL8	SAIL 2005-DC0 M1 TSFR1M+123.048BP	5.57822	7/25/2033	USD	15855.17	100.4738	15,930.29	1.65	USD
12668BUK7	CWALT 2000-T10 3A1 WM30 WC2.918	4.186148	5/25/2036	USD	6469.71	79.6450	5,152.80	2.63	USD
SWU02AR95	RFR USD SOFR/3.23100 09/18/24- 10Y LCH	3.231	9/18/2034	USD	-5700000	-6.7519	384,860.01	8.21	USD
045427AD3	CWL 2006-8 2A4 TSFR1M+61.448BP	4.95322	1/25/2046	USD	3101431.6	94.2164	2,922,056.27	3.78	USD
41068XAE0	HANNON ARMSTRONG SUSTAIN SR UNSEC 144A	6.375	7/1/2034	USD	3200000	97.3683	3,115,784.99	6.79	USD
AR6200521	PACIFIC NATIONAL FINANCE SR UNSEC	4.75	3/22/2028	USD	1700000	96.1185	1,634,014.50	2.87	USD
93935HAF4	WMALT 2006-7 A3 WM36 WC5.3541	6.581	9/25/2036	USD	122117.15	26.7173	32,626.39	5.88	USD
83613FAC5	SVHE 2007-OPT5 2A2 TSFR1M+106.448BP	5.40322	10/25/2037	USD	205705.68	75.7104	155,740.65	5.63	USD
52522DAM3	LAS 2000-T0N A1A TSFR1M+140.448BP	4.83322	11/25/2046	USD	7647716.76	87.3896	6,683,310.61	4.34	USD
67571CAB7	OCTL 2023-3A A2 144A	6.44	3/20/2029	USD	2199178.53	101.1101	2,223,591.61	0.62	USD
07386HB83	DALTA 2000-T 21RZ ARM WM30 WC6	4.67471	2/25/2036	USD	159099.25	69.8537	111,136.65	3.66	USD
36202KSD8	GN II ARM 8616M 07/25 11	4.875	4/20/2025	USD	19.47	99.7900	19.43	0.14	USD
07387UGW5	BSABS 2006-AC2 22A2 2311.671BP- 3.28XTSFR	8.86085	3/25/2036	USD	182812.4	29.6139	54,137.94	37.28	USD
03072SK20	RFMSI 2005-K7 M3 TSFR1M+105.448BP	5.23322	9/25/2035	USD	1693690	99.3920	1,683,392.87	0.46	USD
41161PPB3	TSFR6M+08.826BP	5.26575	7/19/2045	USD	22773.08	83.0424	18,911.30	5.62	USD

CM4E46065	ESAIL 2007-3X A3A *CONSENT*	5.77498	6/13/2045	GBP	526104.77	99.4500	655,269.65	0.03	USD
USDU4CJ71	INR - USD (UNDERLYING)	0	1/16/2025	INR	-1645494975	0.0000	-19,350,000.00	0.04	USD
07387AET8	BSARM 2005-10 A3 WM35 WC5.0491 ARM	6.639215	10/25/2035	USD	19385.27	97.4659	18,894.03	1.43	USD
912797MJ3	U S TREASURY BILLS	0	2/6/2025	USD	4143000	99.5905	4,126,034.91	0.10	USD
303901BB7	FAIRFAX FINL HLDGS LTD SR UNSEC	4.85	4/17/2028	USD	4000000	99.3816	3,975,263.88	2.90	USD
02150JAU6	CWAL 2007-511 ZAZ WM35 WCC 5433	6	5/25/2037	USD	216912.18	44.2060	95,888.24	5.66	USD
1248RHAC1	CBASS 2007-CB6 A3 TSFR1M+33.448BP 144A	4.92219	7/25/2037	USD	164856.79	64.9515	107,077.01	5.44	USD
31392CYH1	INVT 2002-10 A1 VA WM20 WCC 7270	5.25397	3/25/2041	USD	4127.59	96.7194	3,992.18	0.00	USD
125491AP5	CI FINANCIAL CORP SR UNSEC	4.1	6/15/2051	USD	5000000	69.2866	3,464,328.70	12.44	USD
12666UAD5	CWL 2006-15 A4	5.961	10/25/2046	USD	5339214.94	98.9303	5,282,099.22	1.79	USD
00441YAA0	ACL 2000-07 Z A1	4.76322	8/25/2036	USD	203484.9	96.1122	195,573.73	2.23	USD
17307GWT1	CMLTI 2003-113 PM TSFR1M+94.048BP	5.18822	9/25/2035	USD	209567.95	99.2368	207,968.57	0.54	USD
59801MAL2	MIDO 2018-8A A1R TSFR3M+131.161BP 144A	5.83261	2/20/2031	USD	1666188.78	100.2258	1,669,951.38	0.00	USD
50201QAL8	LCM 31A A1R TSFR3M+128BP 144A	5.8974	7/20/2034	USD	5600000	100.3042	5,617,034.25	0.00	USD
14688PAC8	CRVNA 2024-P2 A3	5.33	7/10/2029	USD	1000000	101.1076	1,011,076.40	1.13	USD
36202KUK9	GN II ARM 8686M 10/25 12	5	8/20/2025	USD	42.61	99.5997	42.44	0.29	USD
45660LVM8	INDX 2005-AR15 A2 ARM WM35 WC5.9465	4.25078	9/25/2035	USD	44221.92	81.3188	35,960.73	4.28	USD
74924YAD5	NASC 2007-K33 A1T TSFR1M+45.448BP	5.13322	4/25/2037	USD	1001099.03	95.7810	958,862.96	3.41	USD
912828XL9	U S TREASURY INFLATE PROT BD	0.375	7/15/2025	USD	9716957	99.3976	9,658,419.72	0.52	USD
TUH500020	FIN FUT US 2YR CBT 03/31/25	6	4/1/2025	USD	202000000	102.8047	207,665,468.75	1.76	USD
47077WAC2	JANE STREET GRP/JSG FIN SR SEC 144A	7.125	4/30/2031	USD	2000000	102.8497	2,056,993.56	3.62	USD
USDU46IR1	KRW - USD (UNDERLYING)	0	1/16/2025	KRW	25711920000	0.0000	18,000,000.00	0.04	USD
07386HJN2	BALTA 2004-5 M MEZ WM34 WC5.19	5.849824	6/25/2034	USD	740014.74	88.2879	653,343.77	1.89	USD
83612TAB8	SVHE 2007-OPT1 2A1 TSFR1M+19.448BP	4.53322	6/25/2037	USD	35618.51	65.9745	23,499.13	5.90	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	4.36	12/31/2060	USD	251242	100.0000	251,242.00	0.00	USD
81879MAE9	SGMS 2005-OPT1 M2 TSFR1M+78.948BP	5.12822	10/25/2035	USD	352072.3	97.7512	344,154.86	1.36	USD
25160HAM7	DMARC 2014-RS1 4A1 TSFR1M+35.448BP 144A	4.77743	11/27/2036	USD	25492.71	99.7300	25,423.87	0.54	USD
46188BAG7	INVITATION HOMES OP SR UNSEC	4.875	2/1/2035	USD	1000000	94.6829	946,829.33	7.62	USD
31391GYZ3	FIN ARM 000020 113111+104.0 10.348	6.348	11/1/2032	USD	4092.6	101.0074	4,133.83	0.35	USD
609207BD6	MONDELLEZ INTERNATIONAL SR UNSEC	4.625	7/3/2031	CAD	5000000	102.6606	3,569,067.03	5.56	USD
36202KVA0	GN II ARM 8709M 01/18 10	3.75	10/20/2025	USD	229.34	99.6306	228.49	0.37	USD
46647PEK8	JPMORGAN CHASE & CO SR UNSEC SOFR	5.294	7/22/2035	USD	2400000	98.9893	2,375,743.06	7.34	USD
98877DAF2	ZF NA CAPITAL SR UNSEC 144A	6.75	4/23/2030	USD	1200000	96.2729	1,155,275.11	4.27	USD
948642392	STIF FUND (JPY) (SSKC)	0	12/31/2030	JPY	44888	100.0000	285.62	0.00	USD
86364MAD2	SAMI 2007-A1K1 A1A TSFR1M+30.448BP	4.81322	9/25/2047	USD	32050.77	91.2201	29,236.75	1.96	USD
24715@BH6	DELOITTE LLP SR UNSEC F	5.97	1/30/2045	USD	900000	96.4908	868,417.58	11.05	USD
70069FLX3	PPSI 2005-WCW3 M2 TSFR1M+84.948BP	5.18822	8/25/2035	USD	113788.97	97.3956	110,825.45	1.77	USD
86363NAC3	SAMI 2007-A1K1 1A3 TSFR1M+53.448BP	4.87322	9/25/2047	USD	625543.56	84.7447	530,115.01	4.68	USD
61751GAD9	SAMI 2007-A1K1 1A3 TSFR1M+57.448BP	4.91322	2/25/2037	USD	97530.38	20.3893	19,885.78	4.48	USD
17307GUX4	CMLTI 2005-OPT4 M7 TSFR1M+179.448BP	6.13322	7/25/2035	USD	1000000	84.2984	842,983.60	6.22	USD
76112BF54	NASC 2003-512 ZA TSFR1M+71.448BP	5.05322	6/25/2044	USD	19447.51	88.3120	17,174.48	3.03	USD
USDU3VPX6	NOK - USD (UNDERLYING)	0	1/15/2025	NOK	1826778.33	0.0000	164,345.00	0.03	USD

61748LAD4	MSAC 2006-NC4 A2C TSFR1M+41.448BP	4.75322	6/25/2036	USD	328626.67	84.2128	276,745.55	3.28	USD
04541GSL7	ABSHE 2005-HE5 M4 TSFR1M+101.448BP	5.35322	6/25/2035	USD	63717.68	97.4515	62,093.85	1.60	USD
670855AA3	OBX 2023-NQM1 A1 144A	6.12	11/25/2062	USD	2544037.06	100.3314	2,552,468.25	1.91	USD
92925GAJ2	WAMU 2006-AR16 3A3 WM36 WC5.5005	4.176274	12/25/2036	USD	64544.28	86.7626	56,000.27	5.18	USD
93362FAF0	WAMU 2006-AR8 2A1 WM36 2.7894	5.07616	8/25/2036	USD	47167.41	91.3698	43,096.75	3.91	USD
07386HC25	DELTA 2000-1 22A1 WM33 WC6.0683	4.86271	2/25/2036	USD	16380.96	83.1458	13,620.08	2.39	USD
74922EAG4	KAL 2000-250 1A7 WM30 WC5.4025	6	6/25/2036	USD	2277046.21	79.1164	1,801,517.22	4.81	USD
61759HAZ0	MSRR 2010-R5 3B 44A	2.476018	3/26/2037	USD	46068.43	100.0195	46,077.40	0.00	USD
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	5.82522	8/25/2046	USD	487391.01	90.5100	441,137.41	2.54	USD
TYH500014	FIN FUT US 10YR CBT 03/20/25	6	3/21/2025	USD	240900000	108.7500	261,978,750.00	5.92	USD
17331KAD1	CITZN 2023-1 A3 144A	5.84	1/18/2028	USD	2075000	101.1224	2,098,290.22	0.92	USD
345397C43	FORD MOTOR CREDIT CO LLC SR UNSEC	6.95	3/6/2026	USD	4500000	101.8216	4,581,970.29	1.06	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	5.45322	10/25/2034	USD	71521.35	99.0375	70,832.95	0.01	USD
43710BAE6	INADS 2007-A 2A7A TSFR1M+42.448BP	4.77322	4/25/2037	USD	177098.37	86.6889	153,524.58	4.82	USD
36185MBJ0	GMACM 2005-AR6 2A1 WM35 WC5.4552 ARM	3.788995	11/19/2035	USD	80954.31	78.0925	63,219.20	5.16	USD
31295N5H7	FH ARM 789848 H15T1Y+225 10.212	7.25	10/1/2032	USD	2360.45	102.0968	2,409.94	0.47	USD
52520MEK5	LMT 2005-3 4A1 WM36 WC5.8316	5.091123	1/25/2036	USD	36302	92.8099	33,691.84	5.22	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	5.38443	10/20/2029	USD	10448.38	96.6252	10,095.77	1.86	USD
3132DWHS5	FNMA PASS THRU 30YR #SD8341	5	7/1/2053	USD	22747562.75	96.6380	21,982,787.19	5.99	USD
SWU02ARA2	RFR USD SOFR/3.24800 09/18/24- 10Y LCH	3.248	9/18/2034	USD	-5600000	-6.6163	370,510.56	8.21	USD
USDU4CED3	MXN - USD (UNDERLYING)	0	3/19/2025	MXN	2751000	0.0000	134,065.63	0.21	USD
46654FAD0	JPMMT 2021-INV6 A2 144A	3	4/25/2052	USD	8904690.24	83.6658	7,450,181.22	7.42	USD
465981AA6	JPMCC 2023-CCDC A 144A	7.23547	10/5/2040	USD	3200000	104.6970	3,350,302.72	3.22	USD
525226AG1	LX5 2000-12N A31A TSFR1M+51.448BP	4.85322	8/25/2046	USD	24673.52	98.8625	24,392.86	3.63	USD
83192PAD0	SMITH & NEPHEW PLC SR UNSEC	5.4	3/20/2034	USD	5000000	99.2946	4,964,727.55	7.04	USD
59020UJP1	MLCC 2004-E A1 TSFR1M+77.448BP	5.11322	11/25/2029	USD	18441.05	89.5031	16,505.32	0.86	USD
35729QAD0	FHLT 2006-B 2A3 TSFR1M+43.448BP	4.77322	8/25/2036	USD	176771.65	31.1474	55,059.68	5.59	USD
SWPCOLOM7	MEXICO LA SP MYC	1	6/20/2028	USD	100000	-0.1785	-178.47	-0.01	USD
04013BAC6	AKSI 2000-M2 A2C TSFR1M+26.448BP	4.60322	9/25/2036	USD	730848.23	32.1429	234,915.82	6.23	USD
17312GAS0	CMLTI 2007-AHL3 A1 TSFR1M+28.448BP 144A	4.62322	5/25/2037	USD	10465075.37	85.8890	8,988,344.40	5.73	USD
81375WFJ0	JADR 2005-1R4 M2 TSFR1M+107.448BP	5.41322	1/25/2036	USD	27192.18	92.1282	25,051.67	1.90	USD
41162DAG4	HVMLT 2006-12 2A2B TSFR1M+61.448BP	4.98083	1/19/2038	USD	23637.18	150.1366	35,488.05	0.55	USD
03027XCD0	AMERICAN TOWER CORP SR UNSEC	5.55	7/15/2033	USD	1100000	100.9901	1,110,890.69	6.59	USD
004421JH7	ACE 2004-HE4 M1 TSFR1M+101.448BP	5.35322	12/25/2034	USD	92239.7	88.8321	81,938.48	4.84	USD
USDU3SYPO	NZD - USD (UNDERLYING)	0	1/15/2025	NZD	-2874000	0.0000	-1,660,287.38	0.03	USD
EJ0003859	TESCO PROPERTY FIN 5 PLC	5.6611	10/13/2041	GBP	92017.77	97.1382	111,945.08	7.21	USD
36225CMM5	GN II ARM 80363M 04/25 10.5	4.625	1/20/2030	USD	7162.8	100.1703	7,175.00	0.38	USD
61750FAE0	MSAC 2006-HE6 A2C TSFR1M+41.448BP	4.75322	9/25/2036	USD	314655.74	33.8623	106,549.73	5.44	USD
23245FAC7	CWALT 2006-OC10 2A2A TSFR1M+47.448BP	4.81322	11/25/2036	USD	19872.81	123.3854	24,520.15	0.72	USD
59020UC29	MICMI 2005-M1 M1 TSFR1M+83.448BP	5.17322	5/25/2036	USD	21904.68	99.1833	21,725.79	0.60	USD
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.	4.958996	9/25/2037	USD	189662.66	91.2787	173,121.64	3.66	USD
00764MHE0	ABSI 2005-3 M1 TSFR1M+75.048BP	5.09822	12/25/2035	USD	156193.57	94.2865	147,269.47	2.94	USD
USDU4BVW4	TRY - USD (UNDERLYING)	0	2/28/2025	TRY	-130822400.81	0.0000	-3,437,801.00	0.15	USD

25151WAA1	DDALI 2007-A1 A1 ACE 2006-41 448BP	4.75322	4/25/2037	USD	169261.04	69.5672	117,750.08	-1.64	USD
004421XW8	TSFR1M+101.448BP	5.38322	2/25/2036	USD	54919.37	92.2100	50,641.17	4.03	USD
02151ABW9	CWHL 2007-19 2A1 WM37 WC6 2154	6.5	8/25/2037	USD	338046.27	42.6958	144,331.66	5.28	USD
84751NAE4	SOFR 2006-DCJ A2D TSFR1M+11.448BP	4.75322	11/25/2037	USD	591737.74	54.7695	324,091.51	5.34	USD
07384M4C3	TSFR1M 2004-10 12A3 WM37 WC5 1611	5.126798	1/25/2035	USD	5010.02	95.6422	4,791.69	3.68	USD
14688PAB0	CRVNA 2024-P2 A2	5.63	11/10/2027	USD	1488584.64	100.4874	1,495,840.30	0.31	USD
007036QH2	ARMT 2005-8 3A21 ARM WM35 WC5.	5.178499	11/25/2035	USD	57845.89	70.0151	40,500.88	2.61	USD
41161PLR2	TRMPLT 2003-2 2A1A TSFR1M LE 448BP	4.92083	5/19/2035	USD	1095711.29	96.4739	1,057,075.08	3.12	USD
872227AA1	TBW 2007-2 A1A	5.9646	7/25/2037	USD	2678357.69	28.6194	766,529.90	6.69	USD
89177LAM5	TRMPLT 2013-3 R1 WM37 WC4.9932 144A	3.75	2/25/2059	USD	5182544.78	97.0666	5,030,522.08	2.42	USD
05950PAL7	BAFC 2006-H 4A2 WM37 WC5.9945	4.919688	9/20/2046	USD	30392.75	88.6546	26,944.56	2.37	USD
00190YBP9	ARES 2013-2A AR3 TSFR3M+115BP 144A	5.70254	10/28/2034	USD	4600000	100.3184	4,614,645.34	0.01	USD
01F062622	FNMA TBA 6.5% FEB 30YR	6.5	2/13/2055	USD	36900000	102.0621	37,660,909.73	2.97	USD
059515AD8	DAFC 2007-3 1A3A TSFR1M LE 448BP	4.87322	4/25/2037	USD	54867.53	84.5623	46,397.24	6.14	USD
65535AAA2	NHELI 2006-AF1 A1	6.532	10/25/2036	USD	141788.04	20.8181	29,517.58	7.84	USD
23246BAK7	CWHL 2007-10 2A1 TSFR1M+36.448BP	4.70322	6/25/2047	USD	132988.31	96.7100	128,612.93	2.97	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	3.849	4/16/2030	EUR	5238416.43	99.8174	5,414,474.84	0.00	USD
345397D83	FORD MOTOR CREDIT CO LLC SR UNSEC	5.8	3/5/2027	USD	1000000	100.9762	1,009,762.12	1.98	USD
CCBCYHUS5	CASH COLLATERAL LCH BCY USD	4.28	12/31/2060	USD	6628000	100.0000	6,628,000.00	0.00	USD
86359BMW8	TRMPLT 2007-1 1A TSFR1M+71.448BP	5.05322	4/25/2034	USD	77248.81	97.8694	75,602.94	-0.01	USD
12666TAG1	TSFR 2006-A112PA1	4.75322	9/25/2046	USD	4053.59	99.8834	4,048.86	0.07	USD
45661VAA4	TSFR1M+10.448BP	4.83322	9/25/2046	USD	69273.28	87.5407	60,642.31	4.98	USD
17307GT57	CMLTI 2005-10 1A2A WM35 WC6.	4.397538	12/25/2035	USD	58597.56	61.3052	35,923.32	4.14	USD
61746RFV8	MSAC 2004-NC5 M1 TSFR1M+101.448BP	5.35322	5/25/2034	USD	55292.23	94.9866	52,520.23	3.83	USD
590232AA2	MEMI 2007-3D1 A1 TSFR1M+101.448BP	5.35322	2/25/2047	USD	749312.54	57.8317	433,340.48	5.60	USD
023770AA8	AMER AIRLN 15-1 A PTT SEC	3.375	11/1/2028	USD	4145033.31	95.5943	3,962,415.58	1.96	USD
126670JY5	CWHL 2005-HYB9 3A2A TSFR12M+246.513BP	6.66218	2/20/2036	USD	7621.65	85.1497	6,489.82	1.98	USD
88522YAB5	TMST 2007-4 2A1 WM37 WC6.4768 ARM	4.624138	9/25/2037	USD	7389.71	98.6697	7,291.40	1.12	USD
14040HDC6	CAPITAL ONE FINANCIAL CO SR UNSEC SOFR	7.624	10/30/2031	USD	5000000	110.4677	5,523,384.80	4.71	USD
GBP5015D6	BRITISH POUND STERLING	0	1/15/2025	USD	2417000	0.7986	3,026,709.43	0.04	USD
07274NAL7	BAYER US FINANCE II LLC SR UNSEC 144A	4.375	12/15/2028	USD	358000	96.2200	344,467.45	3.52	USD
36225CD52	GN II ARM 80123M 01/18 11.5	3.75	10/20/2027	USD	612.26	99.3986	608.58	0.88	USD
24763LFS4	DLTMC 1999-2 A1A TSFR1M+10.448BP	5.15157	8/15/2030	USD	16504.67	99.3575	16,398.62	0.00	USD
76112BT91	TRMPLT 2003-3 1A3A TSFR1M+12.448BP	5.09322	1/25/2036	USD	340215.51	92.7309	315,484.97	4.36	USD
52524LAG6	LXS 2007-2N 3A3 TSFR1M+28.448BP	4.62322	2/25/2037	USD	807302.23	75.7485	611,519.09	5.36	USD
00075WAD1	ADFC 2000-N11 A2D TSFR1M+33.448BP	4.89322	1/25/2037	USD	113325.89	55.4504	62,839.69	5.60	USD
07388GAD3	TSFR1M+78.048BP	5.12822	8/25/2036	USD	29064.96	99.7428	28,990.21	0.15	USD
84751XAC6	SOFR 2006-AD3 A2D TSFR1M+11.448BP	4.75322	9/25/2037	USD	7137370.02	67.7724	4,837,169.81	5.48	USD
36225CG75	GN II ARM 80221M 10/25 10	4.625	8/20/2028	USD	4784.14	99.5470	4,762.47	0.86	USD
17025QAJ6	CWHL 2007-J3 A9 WM37 WC5.2828	6	7/25/2037	USD	112790.12	42.3240	47,737.27	6.99	USD
44328BAE8	TRMPLT 2000-N12 2A3 TSFR1M+15.448BP	4.79322	12/25/2036	USD	868229.44	26.2553	227,956.25	5.47	USD
57643LNG7	TRMPLT 2005-N11 A2D TSFR1M+16.448BP	5.02322	1/25/2036	USD	94450.04	99.1628	93,659.27	1.18	USD
81375HAC3	TSFR 2006-N11 A2D TSFR1M+65.448BP	4.99322	3/25/2036	USD	95747.74	91.2590	87,378.41	4.61	USD
61753KAD8	MSAC 2007-HE5 A2C TSFR1M+36.448BP	4.70322	3/25/2037	USD	305684.54	42.2401	129,121.52	5.81	USD

59024FAF1	MAINA 2007-AZ A3C TSFR1M+71.448BP	5.05322	3/25/2037	USD	732072.72	23.9682	175,464.72	4.73	USD
61752JAA8	MSM 2007-1XS 1A1 WM38 WC5.8578	6.465	9/25/2046	USD	281154.81	32.7587	92,102.58	5.89	USD
36242DN66	TTMIL 2005-TT2 M3 TSFR1M+105.048BP	5.39822	3/25/2035	USD	27739.21	101.8011	28,238.82	0.07	USD
CX2NKB0T4	MDPKE 14A A1R 3MEUR+80BP 144A	3.979	7/15/2032	EUR	5691961.04	99.8513	5,885,259.81	0.00	USD
362480AD7	GSCC 2006-2 A1 TSFR1M+47.448BP	4.81322	5/25/2036	USD	50776.53	94.4033	47,934.71	0.64	USD
29880YAJ8	ESAIL 2007-3A A3C SONIA+106.93BP 144A	5.77498	6/13/2045	GBP	291195.24	99.4750	362,778.26	0.03	USD
92338VAA9	BVSTAT 2024-1A A TSFR3M 144A	5.7474	7/20/2032	USD	7366154.25	100.1722	7,378,837.44	0.00	USD
12667GEP4	CWALT 2005-9CB 1A5 TSFR1M+61.448BP	4.95322	5/25/2035	USD	1032422.4	87.7588	906,041.10	-0.55	USD
813765AB0	JRDK 2007-TK3 AZ TSFR1M+30.448BP	4.73322	5/25/2036	USD	3836733.33	51.0626	1,959,133.88	5.51	USD
86359LRY7	SAMI 2005-AR8 A2 12MTA+148BP	6.53792	2/25/2036	USD	200395.48	84.2954	168,924.07	5.17	USD
037735DB0	APPALACHIAN POWER CO SR UNSEC	5.65	4/1/2034	USD	1900000	100.5543	1,910,531.11	6.99	USD
USDU4CD77	TRY - USD (UNDERLYING)	0	3/17/2025	TRY	261204.36	0.0000	6,810.00	0.20	USD
3142GQEL2	FNMA PASS THRU 30YR #RJ0138	5.5	12/1/2053	USD	1347012.99	98.7297	1,329,901.83	5.00	USD
01F030611	FNMA TBA 3.0% JAN 30YR	3	1/14/2055	USD	0	84.8346	0.00	6.94	USD
90932WAA1	UNITED AIR 2024-1 A3PTT LLC SEC	5.45	2/15/2037	USD	1900000	100.4908	1,909,325.96	6.12	USD
67740QAH9	OHIO NAT FINANCIAL SRVS SR UNSEC 144A	6.8	1/24/2030	USD	6300000	97.3170	6,130,972.76	4.08	USD
83609GBN4	SNDPT 2015-2A ARRR TSFR3M+147.161BP 144A	6.08901	7/20/2032	USD	5900000	100.2269	5,913,386.16	0.00	USD
USDU3W5S7	SEK - USD (UNDERLYING)	0	1/15/2025	SEK	3305000	0.0000	302,565.38	0.03	USD
SWU02ABS0	RFR USD SOFR/3.28063 12/02/24- 4Y* LCH	3.28063	2/28/2029	USD	-150700000	-2.9208	4,401,645.60	3.84	USD
USDU4AXA2	INR - USD (UNDERLYING)	0	1/17/2025	INR	7212825.42	0.0000	86,356.00	0.04	USD
466247YH0	JPMINT 2005-A0 1A1 ARM WM33 WCE	5.622832	11/25/2035	USD	35180.32	79.7085	28,041.72	2.40	USD
75971FAF0	RAMC 2007-3 AF3 WM36 WC9.067	7.238	9/25/2037	USD	207099.23	39.9725	82,782.66	5.09	USD
69546PAC4	PAID 2023-5 C 144A	9.099	4/15/2031	USD	499995.77	102.0986	510,488.48	0.52	USD
86361GAC0	JASC 2000-DCZ A3 TSFR1M+26.448BP	4.60322	9/25/2036	USD	32729.94	96.2791	31,512.09	1.68	USD
939355BR3	WMALT 2007-OA3 4A2	5.52522	4/25/2047	USD	203081.8	78.9524	160,338.04	5.28	USD
00792MAA1	AG 2024-NLP A TSFR1M+201.564BP 144A	6.41273	8/16/2041	USD	12100000	100.4592	12,155,560.78	0.03	USD
32056JAE4	TTIASI 2007-ARK ZAZ WM37 WCE 0623	6.357904	11/25/2037	USD	14879.35	76.0524	11,316.11	3.30	USD
50077LAB2	KRAFT HEINZ FOODS CO SR UNSEC	4.375	6/1/2046	USD	5000000	81.0791	4,053,954.26	12.07	USD
30767EAD1	FARM CREDIT BK OF TEXAS PFD 144A RVC	5.7	12/31/9999	USD	1700000	99.2626	1,687,464.34	0.66	USD
MXN5078C9	MEXICAN NUEVO PESO	0	3/19/2025	USD	-2751000	21.0651	-130,594.99	0.21	USD
02148FBX2	CWALT 2007-4CB 1A35	6	4/25/2037	USD	6184803.02	83.0098	5,133,993.23	5.34	USD
05948XS93	BOAMS 2004-A 2A1 WM33 WC5.4235 ARM	5.569801	2/25/2034	USD	57081.34	98.5543	56,256.11	1.91	USD
912797LZ8	U S TREASURY BILLS	0	1/30/2025	USD	1264000	99.6716	1,259,848.81	0.08	USD
9393365A7	WMALT 2005-3 1CB3 TSFR1M+56.448BP	4.90322	5/25/2035	USD	185300.6	83.2497	154,262.14	-0.49	USD
36225CBL9	GN II ARM 80042M 04/25 10	4.625	2/20/2027	USD	1487.63	99.2862	1,477.01	0.42	USD
07384MM25	BSARM 2004-2 12A2 WM34 WC2.901	4.350232	5/25/2034	USD	16835.19	91.4684	15,398.88	4.30	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	4.55	7/1/2030	USD	1300000	96.8513	1,259,067.49	4.59	USD
345214BL3	FASTR 2024-AA A3 144A	4.972	3/15/2030	CAD	2400000	103.6410	1,729,512.61	3.55	USD
02149HAN0	CWALT 2007-2CB 1A13 TSFR1M+111.448BP	5.75	3/25/2037	USD	81289.78	52.1375	42,382.48	5.29	USD
93363QAC2	WAMU 2006-AR15 2A 12MTA+150BP	6.32522	11/25/2046	USD	137058.04	87.5308	119,968.01	4.42	USD
41161PKF9	HVMLT 2004-11 3A2A TSFR1M+79.448BP	5.16083	1/19/2035	USD	16188.17	97.9623	15,858.31	3.61	USD
07384MC67	BSARM 2005-9 JAZ ARM WM33 WCE 24	5.195408	2/25/2034	USD	23445.73	93.1190	21,832.43	2.89	USD

04545EAC7	ABFC 2007-WMC1 A2B TSFR1M+111.448BP	5.45322	6/25/2037	USD	131985.16	81.1687	107,130.60	5.76	USD
07387YAA1	BSABS 2007-HE6 1A1 TSFR1M+136.448BP	5.70322	8/25/2037	USD	12439.96	98.5614	12,261.00	0.77	USD
36242DKL6	GSAMP 2004-WF M2 TSFR1M+176.448BP	6.10322	10/25/2034	USD	12172.03	101.6358	12,371.14	0.08	USD
24381WAA6	DRMT 2021-2 A1 WM52 WC5.7549 144A	0.899	4/25/2066	USD	2573597.34	87.4328	2,250,168.47	5.27	USD
863579QX9	SARM 2005-9 2A2A ARM 12MTA+140	6.22522	5/25/2035	USD	190075.43	76.5800	145,559.71	3.89	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	5.8006	10/13/2040	GBP	625311.42	98.4817	771,249.54	6.82	USD
31336R5J5	FH ARM 1B0349 RFUCCT1Y+189.3 10.643	7.643	7/1/2032	USD	272.16	101.7003	276.79	0.72	USD
67115PAW5	OFSBS 2021-10A AR TSFR3M+127BP 144A	5.82429	4/20/2034	USD	3700000	100.2029	3,707,506.19	0.00	USD
36225CF43	GN II ARM 80186M 07/25 10.5	4.875	4/20/2028	USD	926.22	100.2303	928.35	0.55	USD
74923YAB0	WALI 2007-CAT A1B TSFR1M+132.448BP	4.87322	6/25/2037	USD	47227.64	86.9626	41,070.38	6.13	USD
32027NNA5	FFML 2004-FF11 M4 TSFR1M+131.448BP	5.65322	1/25/2035	USD	49942.28	99.1090	49,497.28	1.23	USD
86358EMA1	SAIL 2004-8 M2 TSFR1M+104.448BP	5.38322	9/25/2034	USD	149806.2	87.3883	130,913.05	1.73	USD
86359LEW5	SAMI 2004-ARKO AZ TSFR1M+101.448BP	5.18083	2/19/2035	USD	47610.8	92.2055	43,899.79	1.63	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	7.58275	4/25/2035	USD	823.97	100.3032	826.47	0.33	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	2.528	11/18/2027	USD	243000	92.7663	225,422.05	2.70	USD
891944AA8	JPMMT 2024-A3 A1A WM49 WC4.025 144A	4.480085	10/25/2064	USD	5146262.1	97.8878	5,037,564.81	2.90	USD
92926WAA5	WAMO 2007-CAT A1A ARM 1VCMT+70	5.52522	2/25/2047	USD	1060540.57	85.9031	911,036.80	4.24	USD
94984MAM6	WFMB 2006-AR14 2A1 WM36 WC2.881700	7.394786	10/25/2036	USD	116830.15	89.3705	104,411.63	1.07	USD
02150EAN3	CWALT 2007-5CB 1A13 WM37 WC6.	6	4/25/2037	USD	56712.88	53.3971	30,283.05	5.37	USD
126670RD2	CWLT 2005-17 MVI TSFR1M+180.448BP	5.14322	5/25/2036	USD	5590.24	99.7703	5,577.40	0.13	USD
FVH500015	FIN FUT US 5YR CBT 03/31/25	6	4/1/2025	USD	46300000	106.3047	49,219,070.32	3.75	USD
89641QAN0	TRNTS 2020-14A A1R TSFR3M+134BP 144A	5.96587	1/25/2034	USD	16500000	100.1771	16,529,228.27	0.00	USD
83612NAC9	SVHE 2007-WMC1 3A1 TSFR1M+22.448BP	4.67322	2/25/2037	USD	266524.35	27.1484	72,357.12	3.95	USD
05530VAN9	BCAP 2007-AA3 2A1A TSFR1M+55.448BP	4.89322	5/25/2047	USD	166453.12	96.2131	160,149.74	4.30	USD
693582AA6	PRPM 2022-1 A1 WM51 WC2.88810 144A	3.72	2/25/2027	USD	2036486.76	99.7884	2,032,176.74	2.89	USD
22944JDG3	CSMC 2010-18R 4A4 WM38 WC2.8812 144A	3.5	4/26/2038	USD	101578.27	97.3709	98,907.70	0.64	USD
USDU4C3K9	TRY - USD (UNDERLYING)	0	3/5/2025	TRY	-97893691.28	0.0000	-2,572,021.00	0.17	USD
38122ND82	GOLDEN ST TOBACCO SEC	3.85	6/1/2050	USD	10535000	90.6272	9,547,578.68	3.00	USD
05954DAR7	BAFC 2007-E 8A1 WM39 WC2.9977	4.829621	9/20/2047	USD	59892.6	86.2355	51,648.68	4.69	USD
05946KAR2	BANCO BILBAO VIZCAYA ARG SR NON PREF	6.033	3/13/2035	USD	5000000	100.0281	5,001,406.95	6.87	USD
46629DBA2	JPMMT 2006-A7 3A2 WM36 WC6.1944 ARM	5.634865	1/25/2037	USD	6692.83	84.1877	5,634.54	3.35	USD
262051204	FORESEA HOLDING SA C 144A *PROXY*	0	12/31/9999	USD	561	25.1250	14,095.13	0.00	USD
31403Q4G2	FNMA PASS THRU 30YR #755123	5	11/1/2033	USD	0.56	99.8848	0.56	3.67	USD
55275BAC1	FRBS 2000-INC2 A3 TSFR1M+122.448BP	4.67322	8/25/2036	USD	135451.43	37.0838	50,230.50	5.50	USD
00437NAD4	ACCR 2006-2 A4 TSFR1M+37.448BP	4.71322	9/25/2036	USD	1408837.93	99.1130	1,396,341.55	0.14	USD
MXN5044D8	MEXICAN NUEVO PESO	0	2/13/2025	USD	-7585435.34	20.9466	-362,131.26	0.12	USD

31337NN38	FH ARM 611310 H15T1Y+225 10.25		6.375	1/1/2032	USD		12509.78	101.2648	12,668.00	0.56	USD
749426AA0	RCKT 2024-CES9 A1A 144A		5.582	12/25/2044	USD		2000000	99.9988	1,999,975.80	2.00	USD
3622MAAC5	GSAMP 2007-FM1 A2B TSFR1M+23.448BP		4.57322	12/25/2036	USD		1467843.82	48.9428	718,403.14	6.04	USD
17307GTJ7	CMLTI 2003-3 A2A WM33 WC2.448BP		6.222708	8/25/2035	USD		4461.12	93.8755	4,187.90	1.56	USD
41161QAM3	HVMLT 2006-3 1A1A ARM WM36		4.22591	6/19/2036	USD		118076.89	40.8527	48,237.55	6.31	USD
59022QAE2	MLMI 2006-HE5 A2D TSFR1M+59.448BP		4.93322	8/25/2037	USD		645047.94	50.6385	326,642.28	5.93	USD
12668AXF7	CWALT 2005-63 3A1 ARM WM35 WC		4.902002	11/25/2035	USD		41764.61	90.9800	37,997.43	3.35	USD
12669GHY0	CWALT 2007-29 1A1 TSFR1M+65.448BP		4.99322	2/25/2035	USD		3743.2	95.0765	3,558.90	1.66	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP		5.09322	9/25/2043	USD		73073.15	95.1127	69,501.84	0.00	USD
61753KAC0	MSAC 2007-HE5 A2B TSFR1M+29.448BP		4.63322	3/25/2037	USD		305684.54	42.2374	129,113.29	5.81	USD
17307GW95	CMLTI 2005-11 A3 1YTCM+240		6.31	11/25/2035	USD		9316.62	99.2528	9,247.01	0.65	USD
XXBCY5EM3	VM CASH CCP LCH BCY EUR		0	12/31/2060	EUR		65737.02	100.0000	68,070.69	0.00	USD
07389YAD3	BSABS 2007-HE2 2A4 TSFR1M+34.448BP		4.91322	2/25/2037	USD		11649131.45	95.9843	11,181,332.62	-0.07	USD
CSAT10043	CS AT1 CLAIMS XS0989394589		0	12/31/2060	USD		1600000	12.5000	200,000.00	0.00	USD
87666S9A0	TESCO PROPERTY FIN 3 PLC MTGE BACKED		5.744	4/13/2040	GBP		571298.25	98.1395	702,182.24	6.67	USD
3138WGFP4	FNMA PASS THRU 30YR #AS6473		3	1/1/2046	USD		69910.96	86.9324	60,775.28	6.07	USD
68403HAC6	CMLTI 2007-3 A2A TSFR1M+38.448BP		4.62322	5/25/2037	USD		9010724.53	52.6752	4,746,418.97	5.82	USD
07387YAE3	BSABS 2007-HE6 2A TSFR1M+116.448BP		5.50322	8/25/2037	USD		4296533.31	87.6073	3,764,078.55	5.73	USD
22822VBG5	CROWN CASTLE INC SR UNSEC		5.2	9/1/2034	USD		3000000	97.5540	2,926,621.11	7.32	USD
36225CFL5	GN II ARM 80170M 04/25 11		4.625	2/20/2028	USD		1265.39	99.6712	1,261.23	0.43	USD
04685A3Z2	ATHENE GLOBAL FUNDING SR SEC 144A		5.526	7/11/2031	USD		5000000	100.2830	5,014,151.25	5.31	USD
3140J6GJ0	FNMA PASS THRU 30YR #BM2000		3.5	5/1/2047	USD		94696.93	89.7569	84,997.01	6.17	USD
31385WXE4	CMLTI 2007-3 A2A 10.041		6.357	1/1/2033	USD		7242.69	102.5343	7,426.24	0.44	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP		5.19322	11/25/2034	USD		72907.38	95.3096	69,487.71	1.42	USD
USDU4CCZ6	PLN - USD (UNDERLYING)		0	1/24/2025	PLN		-52421000	0.0000	-12,906,207.25	0.06	USD
46630XAF5	JPMCC 2007-NC13 A3 TSFR1M+33.448BP		4.71322	3/25/2037	USD		80749.97	98.4425	79,492.27	1.20	USD
61745M4N0	WALT 2007-110 H15T1Y+225.2 WC2.448BP		3.711357	7/25/2035	USD		977293.6	87.5536	855,655.44	4.51	USD
3128HD3Z0	WALT 2007-110 H15T1Y+225.2 10.526		6.762	2/1/2033	USD		6317.57	101.3983	6,405.91	0.03	USD
02151CAE6	CWALT 2007-15CB A5 WM37 WC6.		5.75	7/25/2037	USD		12694.49	56.3520	7,153.60	5.14	USD
SWU02A9M6	RFR USD SOFR/3.28013 12/02/24- 4Y* LCH		3.28013	2/28/2029	USD		-116850000	-2.9227	3,415,174.95	3.84	USD
75888RAL3	REG15 2018-4A A1R TSFR3M+120BP 144A		5.82587	10/25/2031	USD		13775324.14	100.1759	13,799,559.21	0.00	USD
81375WHH2	CBASS 2006-CB1 AF2		5.736	1/25/2036	USD		40377.2	82.1484	33,169.24	5.59	USD
3622MGAE8	GSAMP 2007-NC1 A2D TSFR1M+34.448BP		4.91322	12/25/2046	USD		129310.86	48.6813	62,950.14	5.82	USD
46592FAA1	JPMCC 2021-2NU A 144A		1.97387	1/5/2040	USD		2940000	87.3548	2,568,229.94	2.95	USD
86361PAA4	SARM 2006-9 1A1 WM37 WC2.8836		4.685356	10/25/2036	USD		78544.37	49.6596	39,004.85	4.95	USD
75971EAG1	RAMC 2006-3 AF4		5.812	11/25/2036	USD		512509.65	34.5137	176,886.25	5.59	USD
05530VAP4	BCAP 2007-AA3 2A1B TSFR1M+41.448BP		4.75322	5/25/2047	USD		25819.31	95.4201	24,636.82	1.62	USD
02369GAA3	AMER AGCREDIT ACA PFD		5.25	12/31/9999	USD		6000000	98.6969	5,921,816.04	1.35	USD
65106FAD4	CMLTI 2007-1 A2A TSFR1M+24.448BP		4.68322	4/25/2037	USD		933190.25	98.1880	916,280.94	0.78	USD
25151XAA9	DBALT 2007-OA4 1A1A TSFR1M+49.448BP		4.83322	8/25/2047	USD		161291.68	89.9895	145,145.52	4.36	USD

07384YQY5	BSABS 2004-HE2 M1 TSFR1M+101.448BP	5.35322	3/25/2034	USD	1534863.7	101.5547	1,558,726.53	0.17	USD
03072SYB5	MBSI 2003-K1 M1 TSFR1M+133.448BP	5.56322	3/25/2035	USD	130602.09	98.2302	128,290.71	1.65	USD
31400JND7	PARC 2000-NC2 A3 TSFR1M+117.2120	6.967	5/1/2033	USD	11334.3	102.2044	11,584.16	-0.17	USD
55275BAE7	MABS 2005-M1A2A3 TSFR1M+50.448BP	4.93322	8/25/2036	USD	134108.36	37.0843	49,733.20	5.50	USD
57643LMN3	TSFR1M+61.448BP	4.70322	11/25/2035	USD	6856798.08	56.2441	3,856,543.00	5.64	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	4.8	1/20/2025	USD	345661.853	9.7370	3,365,709.47	0.04	USD
08763QAA0	BTNY2 2018-1A A1 TSFR3M+134.161BP 144A	5.93078	4/30/2031	USD	3513947	100.2154	3,521,516.96	0.00	USD
3132XUKS3	FHLMC GOLD 30YR #Q5-2104	4	11/1/2047	USD	6520.64	92.8016	6,051.26	6.13	USD
USDU3TZT9	JPY - USD (UNDERLYING)	0	1/15/2025	JPY	-358000000	0.0000	-2,341,840.56	0.03	USD
055984AA6	BSPRT 2022-FL9 A TSFR1M+229.6BP 144A	6.69309	7/15/2039	USD	4503424.58	100.3642	4,519,826.14	0.03	USD
L26915AA3	FORESEA HOLDING SA REGS 7.5% 2030	7.5	6/15/2030	USD	16277	96.4117	15,692.92	3.14	USD
BN9909951	MUNDYS SPA SR UNSEC	1.875	2/12/2028	EUR	400000	95.5588	395,804.57	3.02	USD
12545CAB6	CWHL 2007-10 A2 WM37 WC5.8619	5.5	7/25/2037	USD	225717.06	40.6793	91,820.17	6.00	USD
380881FP2	GCCT 2022-4A A 144A	4.31	9/15/2027	USD	2630000	99.8517	2,626,099.18	0.68	USD
126673XC1	CWEL 2005-1 M1 TSFR1M+120.048BP	5.54822	7/25/2035	USD	8488.42	99.9715	8,486.00	0.12	USD
92922FB64	WAMU 2004-AR13 A1B2 TSFR1M+109.448BP	5.43322	11/25/2034	USD	200794.1	93.6873	188,118.48	2.30	USD
WFBRECF9	WFMBS RECEIVABLE 94983YAA7	0	12/31/2060	USD	15117.42	0.0000	0.00	0.00	USD
12669LAD2	CWL 2007-6 2A3 TSFR1M+33.448BP	4.89322	9/25/2037	USD	187556.87	102.5322	192,306.20	0.52	USD
863579Q43	SARM 2006-1 6A1 WM36 WC2.643	4.928723	2/25/2036	USD	147566.41	73.8752	109,014.93	3.74	USD
05532TAD4	BCAP 2010-RR1 1A4 WM37 WC2.9327 144A	4.55643	3/26/2037	USD	48567.03	80.4107	39,053.09	4.01	USD
466284AA4	JPACT 2000-A3 1A1 TSFR1M+42.448BP	4.77322	10/25/2036	USD	2538693.64	88.9874	2,259,116.96	2.36	USD
57643LRK4	MABS 2006-WMC1 A3 TSFR1M+47.448BP	4.81322	2/25/2036	USD	281649.74	36.2072	101,977.43	5.73	USD
02147DAB7	CWALT 2006-OA11 A1B TSFR1M+49.448BP	4.83322	9/25/2046	USD	158241.75	95.2046	150,653.36	3.73	USD
073881AA2	BSARM 2007-3 1A1 WM37 WC5.90	4.274602	5/25/2047	USD	79885.72	89.1089	71,185.32	5.54	USD
62956BAA7	NYMT 2022-SP1 A1 WM49 WC3.7293 144A	5.25	7/25/2062	USD	3708444.67	99.4067	3,686,442.10	5.05	USD
CNH5015A9	CHINESE - YUAN RENMINBI (CNH)	0	1/15/2025	USD	-82551291.03	7.3418	-11,244,001.78	0.04	USD
004421UU5	ACL 2000-NC1 M1 TSFR1M+72.048BP	5.06822	12/25/2035	USD	1617530.64	93.1073	1,506,038.78	3.18	USD
SWU02A1C6	RFR USD SOFR/3.55800 08/21/24- 10Y LCH	3.558	8/21/2034	USD	-5600000	-4.1118	230,259.12	8.07	USD
32027EAF8	FTMC 2000-T13 ZAT TSFR1M+60.448BP	4.93322	4/25/2036	USD	400000	91.8135	367,253.88	5.04	USD
SWPC0JX26	LENNAR CORPORATION SNR S* ICE	5	12/20/2025	USD	-1200000	-4.5646	54,774.73	0.03	USD
12544CAR2	CWHL 2007-2 A16 WM37 WC5.35	6	3/25/2037	USD	77086.23	40.8494	31,489.27	6.17	USD
362334PK4	GSAMP 2006-FM1 A2D TSFR1M+65.448BP	4.99322	4/25/2036	USD	218326.64	65.9286	143,939.63	6.01	USD
232434AA8	CWALT 2006-OC8 1A1 TSFR1M+46.448BP	4.80322	11/25/2036	USD	3189940.56	90.6150	2,890,564.96	2.96	USD
05990TAB3	BAFC 2015-R2 1A2 WM44 WC4.9474 144A	4.549789	8/27/2036	USD	5326791.35	95.2378	5,073,116.23	2.37	USD
32051GV44	FHAMS 2006-AA1 2A1 WM36 WC2.576000	6.039252	4/25/2036	USD	43634.69	84.1430	36,715.53	1.66	USD
05946XRT2	BAFC 2005-B 1A1 WM35 WC3.0731	5.983305	4/20/2035	USD	42488.06	91.4102	38,838.41	2.04	USD
092113AX7	BLACK HILLS CORP SR UNSEC	6	1/15/2035	USD	4100000	103.3193	4,236,089.90	7.37	USD
ZH5220376	EPH FIN INTERNATIONAL AS	6.651	11/13/2028	EUR	6000000	108.0100	6,710,663.17	3.34	USD
76112B3F5	KAAC 2000-SF1 M1 TSFR1M+71.448BP	5.05322	9/25/2045	USD	737383.12	97.6927	720,369.11	2.75	USD

03990BAB7	ARKS MANAGEMENT CORP SR UNSEC		5.6	10/11/2054	USD		2500000	95.3327	2,383,316.80	13.21	USD
06738ECE3	BARCLAYS PLC SR UNSEC		7.437	11/2/2033	USD		1200000	110.1181	1,321,417.50	5.94	USD
170257AC3	CWALT 2005-10CB 1A1 WM33 WC5.955600		6.5	11/25/2036	USD		524733.64	31.2530	163,995.16	5.85	USD
XXBCY4US5	VM CASH CCP ICE BCY USD		4.36	12/31/2060	USD		182817.82	100.0000	182,817.82	0.00	USD
12667GAW3	CWALT 2005-10CB 1A1 TSFR1M+61.448BP		4.95322	5/25/2035	USD		128821.23	75.7531	97,586.09	-2.17	USD
76110W6B7	RASC 2005-EMX4 M3 TSFR1M+57.448BP		5.14322	11/25/2035	USD		1386.96	99.9787	1,386.66	0.07	USD
61746WB90	MSDWC 2003-HYB1 A3 WM33 WC5.0107		5.954438	3/25/2033	USD		12927.69	87.0792	11,257.33	1.13	USD
05532LAD1	BCAP 2009-RR14 2A2 WM36 WC5.3962 144A		3.95927	7/26/2036	USD		14546.63	87.3431	12,705.47	3.94	USD
59024KAH6	MANA 2007-AF1 1AF8 WM38 WC5.553600		6	5/25/2037	USD		116819.07	75.4971	88,195.01	6.88	USD
70069FGE1	PPSI 2005-WHQ1 M5 TSFR1M+123.948BP		5.57822	3/25/2035	USD		145640.68	97.7841	142,413.43	1.13	USD
84751PFW4	SURF 2005-BC2 M3 TSFR1M+108.948BP		5.42822	12/25/2035	USD		50300.9	98.8809	49,737.98	1.17	USD
37959GAF4	GLOBAL ATLANTIC FIN CO SR UNSEC 144A		6.75	3/15/2054	USD		400000	101.7790	407,115.89	12.00	USD
55284JAA7	MINT 2022-TEB A TSFR1M+133BP 144A		5.71635	2/19/2037	USD		2115690.65	100.0014	2,115,719.55	0.05	USD
144531CN8	CARR 2005-OPT2 M5 TSFR1M+116.448BP		5.50322	5/25/2035	USD		193027.57	96.0553	185,413.27	2.00	USD
16165AAD6	CFLX 2007-3 2A1 TSFR1M+71.448BP		5.05322	7/25/2037	USD		112792.76	86.2893	97,328.11	6.18	USD
74924VAC3	RASC 2006-EMX9 1A3 TSFR1M+28.448BP		4.79322	11/25/2036	USD		237356.34	92.1280	218,671.70	2.84	USD
86364CAF9	SARM 2007-6 3A1 WM37 WC6.254 ARM		4.456196	7/25/2037	USD		3199.38	62.6017	2,002.87	4.84	USD
102291AA9	BOWDOIN COLLEGE UNSEC		4.693	7/1/2112	USD		6600000	78.8424	5,203,596.49	16.55	USD
12669GNP2	CWALT 2005-7 2A1 TSFR1M+72.448BP		5.07322	3/25/2035	USD		124343.17	87.2002	108,427.44	2.13	USD
TRY5064B1	TURKISH LIRA		0	3/5/2025	USD		97893691.28	37.6095	2,602,901.22	0.17	USD
16165YAT9	CFLX 2007-M1 2F4 WM37 WC6.8179		6.85	8/25/2037	USD		19927.03	77.7008	15,483.46	6.06	USD
70069FKG1	PPSI 2005-WCW1 M3 TSFR1M+84.948BP		5.18822	9/25/2035	USD		134813.44	97.1633	130,989.14	1.82	USD
29717PBA4	ESSEX PORTFOLIO LP SR UNSEC		5.5	4/1/2034	USD		5000000	100.1279	5,006,394.75	7.02	USD
59020UDW2	MLCC 2004-C A2B AFC TSFR6M+142.826BP		5.69985	7/25/2029	USD		7584.38	98.6156	7,479.38	0.56	USD
61749LAR2	MSM 2006-8AR 6A1 WM36 WC2.3681		7.040958	6/25/2036	USD		12055.23	96.8170	11,671.51	0.82	USD
31359PX84	FNR 1997-42-ZC SEQ WM25 WC7.2		6.5	7/18/2027	USD		1261.97	100.5209	1,268.54	0.49	USD
05953YAB7	BAFC 2007-4 TA4 TSFR1M+91.448BP		5.25322	5/25/2037	USD		52482.43	84.8859	44,550.18	4.57	USD
80282KAZ9	SANTANDER HOLDINGS USA SR UNSEC		3.244	10/5/2026	USD		2000000	97.0967	1,941,933.64	1.67	USD
45662BAD1	INDA 2006-AR1 A3 ARM WM36 WC6.3208		3.809345	8/25/2036	USD		1273482.98	77.8928	991,951.55	6.60	USD
69352PAT0	PFL CAPITAL FUNDING INC SR UNSEC		5.25	9/1/2034	USD		2900000	98.5800	2,858,819.48	7.35	USD
01166VAA7	ALASKA AIRLINES 2020 TR LLC 144A		4.8	2/15/2029	USD		2402564.12	99.2909	2,385,528.50	2.03	USD
05964HBA2	BANC SANTANDER SA SR NON PDEF		5.552	3/14/2028	USD		2000000	100.9084	2,018,167.80	2.05	USD
05401AAL5	AVOLON HOLDINGS LTD SR SUB 144A		4.25	4/15/2026	USD		4600000	98.8555	4,547,355.16	1.22	USD
36202KSQ9	GN II ARM 8627M 07/25 11		4.875	5/20/2025	USD		68	99.7472	67.83	0.18	USD
CNH5045B1	CHINESE - YUAN RENMINBI (CNH)		0	2/14/2025	USD		-12910696.01	7.3367	-1,759,733.90	0.12	USD
45660LF95	INDA 2005-ARK25 0A1 WM33 WC6.0271		4.159424	11/25/2035	USD		75020.74	92.6201	69,484.31	3.53	USD
52520CAG0	LMT 2006-3 1A4 WM36 WC5.894600		6	7/25/2036	USD		55182.94	49.5185	27,325.76	6.62	USD
35729MAD9	FHLT 2006-3 2A3 TSFR1M+45.448BP		4.79322	2/25/2037	USD		675006.12	31.8269	214,833.19	4.58	USD
89642FAN3	TRNTS 2022-19A A1R TSFR3M+111BP 144A		5.46603	10/20/2033	USD		2900000	100.0000	2,900,000.00	0.00	USD

83612NAD7	SVHE 2007-WMC1 3A2 TSFR1M+29.448BP	4.81322	2/25/2037	USD	373296.17	27.2498	101,722.53	4.64	USD
462613AP5	IPALCO ENTERPRISES INC 1ST LIEN	4.25	5/1/2030	USD	2600000	94.3777	2,453,821.40	4.55	USD
78572XAG6	JADRA HEALTH/CAPTE CORP SR UNSEC	3.9	10/15/2029	USD	4600000	93.5285	4,302,309.25	4.21	USD
USDU4CJZ9	ZAR - USD (UNDERLYING)	0	1/17/2025	ZAR	-230070493.18	0.0000	-12,795,200.11	0.04	USD
912810UD8	U S TREASURY BOND	4.125	8/15/2044	USD	20300000	90.6250	18,396,875.00	13.20	USD
USDU4BD38	CNH - USD (UNDERLYING)	0	1/15/2025	CNH	82551291.03	0.0000	11,409,930.38	0.03	USD
059522AG7	BAFC 2007-C 7A5 TSFR1M+71.448BP	5.08474	5/20/2047	USD	23506.63	90.7789	21,339.05	2.36	USD
52476TAA0	LMAT 2021-SL2 A WM44 WC4.2786 144A	4.875	10/25/2068	USD	3607287.27	99.6405	3,594,317.63	1.89	USD
204012AE8	CPLT 1987-A A5 SEQ ABS	4.5	4/1/2029	USD	1898.85	99.8373	1,895.76	0.67	USD
XXBCY1US1	VM CASH FUT DOM BCY USD	4.36	12/31/2060	USD	334453	100.0000	334,453.00	0.00	USD
68400DAE4	COMET 2007-1 A3 TSFR1M+25.448BP	4.59322	1/25/2037	USD	46167.67	57.8387	26,702.78	6.01	USD
45660LQJ1	INDX 2005-AR11 A4 ARM WM35 WC6.096	3.902189	8/25/2035	USD	445771.35	73.9571	329,679.70	4.75	USD
INR5016B9	INDIAN RUPEE-INR-NDF	0	1/16/2025	USD	1645494975	85.7063	19,199,241.30	0.04	USD
SWPCOM3V8	MEXICO LA SP MYC	1	12/20/2028	USD	300000	-0.5422	-1,626.56	-0.03	USD
86358ECP4	SAIL 2005-11 A3 TSFR1M+71.448BP	5.05322	1/25/2036	USD	58827.89	97.7261	57,490.19	1.20	USD
30190AAF1	IND ANNUITIES & LIFE INC SR UNSEC	6.5	6/4/2029	USD	2600000	102.2090	2,657,435.06	3.75	USD
SWU02AAL6	RFR USD SOFR/3.26082 12/02/24- 4Y* LCH	3.26082	2/28/2029	USD	-116700000	-2.9962	3,496,612.08	3.84	USD
52522DAN1	LAS 2000-10N A4D TSFR1M+50.448BP	4.93322	11/25/2046	USD	7690.67	126.8889	9,758.61	0.48	USD
ZAR5017A9	SOUTH AFRICAN RAND	0	1/17/2025	USD	230070493.18	18.8965	12,175,323.07	0.05	USD
86363DAH4	SAMI 2007-ANZ ZAI TSFR1M+37.448BP	4.71322	3/25/2037	USD	67138.08	38.5715	25,896.15	3.97	USD
07384M2E1	USARM 2004-4B ZAI ARM WM37 WC6.25	6.038979	11/25/2034	USD	23804.82	91.2880	21,730.93	2.44	USD
CSAT10027	CS AT1 CLAIMS USH3698DBW32	0	12/31/2060	USD	1000000	12.5000	125,000.00	0.00	USD
12668BFL2	CWALT 2005-86CB A11 WM35 WC6.0045	5.5	2/25/2036	USD	43691.13	57.8498	25,275.24	4.90	USD
65539GBU0	NMRR 2010-5RA 1A7 WM37 WC5.3772 144A	6.5	10/26/2037	USD	4331053.55	41.7539	1,808,383.34	5.64	USD
76110W7R1	NASC 2005-EMAS A3 TSFR1M+77.448BP	5.11322	12/25/2035	USD	88606.17	85.5840	75,832.74	4.38	USD
885220FS7	TMST 2004-3 A TSFR1M+85.448BP	5.19322	9/25/2034	USD	10910.19	92.0953	10,047.77	1.74	USD
12669TAA1	CWL 2007-SD1 A1 TSFR1M+101.448BP 144A	5.35322	3/25/2047	USD	49871.84	76.2740	38,039.24	4.92	USD
126670JD1	CWL 2005-IMS A3 TSFR1M+61.448BP	4.95322	3/25/2036	USD	505466.46	101.4553	512,822.62	0.40	USD
04942MAN4	ATCLO 2019-15A A1R TSFR3M+122BP 144A	5.84626	10/23/2032	USD	8100000	100.2238	8,118,128.53	0.00	USD
36202KS89	GN II ARM 8643M 07/25 12	5	6/20/2025	USD	104.9	99.7570	104.65	0.21	USD
69545AAA2	PAID 2024-7 A 144A	6.117	12/15/2031	USD	661963.62	101.1052	669,279.51	0.86	USD
69121KAG9	BLUE OWL CAPITAL CORP SR UNSEC	2.875	6/11/2028	USD	9700000	90.9934	8,826,360.77	3.18	USD
USDU40RR4	MXN - USD (UNDERLYING)	0	2/13/2025	MXN	7585435.34	0.0000	374,931.93	0.11	USD
CHF5015C0	SWISS FRANCS	0	1/15/2025	USD	-11468000	0.9049	-12,672,915.46	0.04	USD
36225CA89	GN II ARM 80030M 04/25 11	4.625	1/20/2027	USD	244.44	99.6239	243.52	0.42	USD
52520MCF8	LMT 2005-2 4A1 WM36 WC6.0143	4.473416	12/25/2035	USD	171650.47	16.9275	29,056.12	5.64	USD
32113JAA3	FNLC 2005-1 A TSFR1M+57.448BP	4.91322	5/25/2035	USD	600552.9	87.2401	523,923.19	5.04	USD
43709LAC1	INADS 2000-17 ZAI TSFR1M+37.448BP	4.61322	11/25/2036	USD	179666.19	89.1509	160,174.08	3.37	USD
144539AD5	ADFC 2003-111 A2C TSFR1M+33.448BP	4.67322	1/25/2037	USD	1200000	74.4953	893,943.24	9.52	USD
00075WAC3	ADFC 2003-111 A2C TSFR1M+37.448BP	4.77322	1/25/2037	USD	188876.48	55.4499	104,731.72	5.60	USD
SWU02CN46	RFR EUR ESTRON/2.06280 11/14/24- 5Y* LCH	2.0628	10/5/2029	EUR	-37100000	0.0547	-21,006.44	4.55	USD
83189DAD2	SMB 2017-B B 144A	3.5	12/16/2041	USD	500000	95.9124	479,561.95	1.74	USD
058931BH8	BAFC 2006-3 5A5 WM35 WC5.8474	5.5	3/25/2036	USD	5762.74	88.0663	5,075.03	6.09	USD
105756CH1	FED REPUBLIC OF BRAZIL SR UNSEC	6.125	3/15/2034	USD	11500000	93.3832	10,739,062.60	6.60	USD

073879X45	BSABS 2005-HE10 M2 TSFR1M+116.448BP	5.50322	11/25/2035	USD	79452.75	99.3412	78,929.30	4.21	USD
76110WJ31	RASC 2004-KS11 M1 1MLIB+56BP	5.80018	12/25/2034	USD	872.91	99.9752	872.69	0.09	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	4.5	7/1/2040	USD	1500000	86.5229	1,297,843.89	9.94	USD
86364LAC6	ACEP 2006-CW 148BP	6.25322	8/25/2037	USD	18900.3	99.0783	18,726.10	0.67	USD
00441QAD1	TSFR1M+30.448BP	4.73322	7/25/2036	USD	92511.35	79.1109	73,186.55	6.88	USD
94984UAE6	WAL 2007-4A1 2A1 WM37 WC2.0702	7.098605	7/25/2037	USD	20046.74	91.2268	18,287.99	1.41	USD
12670FAA8	CWLT 2007-9 1A TSFR1M+31.448BP	4.65322	6/25/2047	USD	10769758.66	86.4996	9,315,799.24	5.81	USD
12669GKG5	CWALT 2007-23 2A2 TSFR1M+90.448BP	5.23322	2/25/2035	USD	138856.85	90.3970	125,522.43	3.56	USD
ILS5076B9	ISRAELI SHEKEL	0	3/17/2025	USD	-6832249.39	3.6366	-1,878,754.72	0.21	USD
86358EC87	WAL 2007-4A1 2A1 WM37 TSFR1M+40.448BP	4.83322	3/25/2036	USD	53052.48	98.2551	52,126.74	0.52	USD
12667GLD3	CWALT 2005-23CB A3 1948.52BP- 2.75XTSFR1M	7.553645	7/25/2035	USD	21085.6	84.4088	17,798.10	16.89	USD
81375WFU5	WAL 2007-4A1 2A1 WM37 TSFR1M+77.448BP	5.11322	8/25/2035	USD	96635.55	75.3640	72,828.44	2.25	USD
755931AA0	RCMT 2022-FL10 A TSFR1M+255.2BP 144A	6.89074	10/25/2039	USD	3330774.27	100.7009	3,354,118.17	0.07	USD
694308HH3	PACIFIC GAS & ELECTRIC SR SEC	4.75	2/15/2044	USD	3000000	85.7569	2,572,705.62	10.84	USD
29273RBK4	ENERGY TRANSFER OPERATNG SR UNSEC	4.2	4/15/2027	USD	300000	98.7022	296,106.56	2.08	USD
59023NAQ1	MLMI 2006-AF2 AF2 WM36 WC6.169	6.25	10/25/2036	USD	1093539.57	39.2762	429,500.24	4.03	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A	6.8856	8/15/2039	USD	4500000	100.2566	4,511,548.80	-0.01	USD
56564RAA8	MAPSL 2018-1A A 144A	4.212	5/15/2043	USD	629389.23	99.3707	625,428.55	1.01	USD
12668AKQ7	CWALT 2005-53T2 2A2 WM35 WC5.467100	5.5	11/25/2035	USD	68971.72	58.4254	40,297.03	5.39	USD
16411RAN9	CHENIERE ENERGY INC SR UNSEC	5.65	4/15/2034	USD	2000000	101.0020	2,020,040.00	6.96	USD
70069FFL6	PPSI 2005-WCH1 M4 TSFR1M+135.948BP	5.69822	1/25/2036	USD	17773.56	99.4253	17,671.41	0.23	USD
PLN5024B9	POLISH ZLOTY	0	1/24/2025	USD	52421000	4.1337	12,681,424.12	0.07	USD
749228AH5	RALI 2006-QS4 A8 505256.08BP- 790XTSFR1M	8	4/25/2036	USD	60837.05	83.8273	50,998.03	4.43	USD
542514BK9	LDMLT 2001-4 2M1 TSFR1M+106.448BP	5.87822	3/25/2032	USD	41004.29	110.1299	45,157.98	0.08	USD
31390YDGO	FN ARM 659903 RFUCCT1Y+171.5BP 10.84	7.465	9/1/2032	USD	1026.62	101.5303	1,042.33	0.66	USD
93364BAB6	WAMU 2007-OA5 1A1B 1YCMT+75	5.57522	6/25/2047	USD	26466.68	78.9524	20,896.07	4.99	USD
92926UAA9	WAMU 2007-11T2 1A1 WM35 WC6.003	4.297478	12/25/2036	USD	588123.94	88.9687	523,246.17	4.71	USD
86358HTY5	WAL 2007-4A1 2A1 WM37 TSFR1M+95.448BP	5.22083	12/19/2033	USD	78619.25	97.2070	76,423.39	0.05	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	5.330152	9/25/2035	USD	59788	94.7902	56,673.18	3.05	USD
05533JBE2	BCAP 2010-RR11 5A3 WM37 WC5.5204 144A	5.0233	3/27/2037	USD	198945.67	84.0614	167,236.58	3.91	USD
USDU4AHK8	TRY - USD (UNDERLYING)	0	1/27/2025	TRY	-300332655.74	0.0000	-7,951,408.64	0.07	USD
920142031	STATE STREET UNINVESTED CASH - CAD	2.54	12/31/2030	CAD	77309.91	100.0000	53,754.63	0.00	USD
61750SAB8	MSAC 2006-HE8 A2FP TSFR1M+18.448BP	4.52322	10/25/2036	USD	68526.07	43.4686	29,787.30	5.75	USD
USDU4C9G2	TRY - USD (UNDERLYING)	0	2/10/2025	TRY	-233563812.07	0.0000	-6,288,063.00	0.11	USD
02150GAX6	CWALT 2007-11T1 A21 WM37 WC6	6	5/25/2037	USD	112729.9	42.7421	48,183.16	5.96	USD
SWPC0IY27	AT&T INC SNR S* ICE	1	12/20/2026	USD	-7000000	-1.1710	81,968.00	0.01	USD
04285EAM9	ARRW 2022-2 A1 144A	4.95	7/25/2057	USD	2110220.54	99.5243	2,100,182.85	0.84	USD
12662GAC2	CSMC 2021-RPL4 A1 144A	4.099681	12/27/2060	USD	2868811.54	99.7577	2,861,861.27	3.15	USD
33939HAB5	FLEX INTERMEDIATE HOLDCO SEC 144A	4.317	12/30/2039	USD	2800000	77.1780	2,160,984.22	9.16	USD
USDU3V0D7	CAD - USD (UNDERLYING)	0	1/15/2025	CAD	20817978.82	0.0000	14,683,700.68	0.03	USD
404280CH0	USDC HOLDINGS PLC SOFR SR UNSEC	2.848	6/4/2031	USD	1600000	87.8257	1,405,211.30	4.88	USD

UXYH50006	INTL 05 ULTRA 10TK CBT 03/20/25		6	3/21/2025	USD		-57400000	111.3125	-63,893,375.00	7.77	USD
61758NAD7	MSRR 2009-R3 1B WM35 WC5.3672 144A		5.5	10/26/2035	USD		5125317.66	62.5872	3,207,793.84	4.40	USD
3622MGAD0	GSAMP 2007-NC1 A2C TSFR1M+26.448BP		4.75322	12/25/2046	USD		431036.22	48.6834	209,843.25	5.82	USD
17312WAA4	CMLTI 2007-SHL1 A TSFR1M+51.448BP 144A		4.85322	11/25/2046	USD		66556.99	97.4943	64,889.29	1.89	USD
466247EA7	JPMINT 2007-AR ZAI ARM WM37 WC4.6		7.351508	9/25/2034	USD		50663.07	96.9656	49,125.73	0.28	USD
31406A3K6	IN 06/00Z K10CCT11+154.SDF 0.507		6.444	12/1/2034	USD		17039.81	102.1650	17,408.72	0.94	USD
059515AB2	BAFC 2007-3 TA1B WM37 WC6.4644		5.8307	4/25/2037	USD		351444.31	84.0509	295,392.04	6.89	USD
02151AAB6	CWALT 2007-19 1A2 1MLIB+400BP		6	8/25/2037	USD		333859.02	49.1083	163,952.59	5.84	USD
07389QAN8	BOAMS 2007-3D1 ZAI ARM WM30 WC5		5.367918	10/25/2036	USD		30298.97	44.5462	13,497.05	2.79	USD
36225CVD5	GN II ARM 80611M 07/25 10		4.875	6/20/2032	USD		2457.13	100.8743	2,478.61	0.46	USD
17311WAF4	CMLTI 2007-AR4 2A2A WM37 WC5.9584 ARM		4.556428	3/25/2037	USD		33333.71	85.9486	28,649.85	5.22	USD
61749GAC6	MISHLE 2006-3 A3 TSFR1M+42.448BP		4.77322	4/25/2036	USD		73305.87	69.1817	50,714.27	5.36	USD
TWD5016B2	TAIWANESE DOLLAR-NDF		0	1/16/2025	USD		-627907500	32.8779	-19,098,189.92	0.04	USD
61746WA75	MSDWC 2003-NC2 M1 TSFR1M+146.448BP		5.80322	2/25/2033	USD		194702.48	103.4507	201,421.12	0.52	USD
92922FAS7	WAMU 2003-AR8 A ARM WM33 WC4.617		6.252049	8/25/2033	USD		81974.8	96.9936	79,510.29	2.19	USD
05683NAJ1	DCC 2021-3A AR TSFR1M+100BP 144A		5.38742	7/24/2034	USD		2000000	100.0000	2,000,000.00	0.00	USD
59020UL37	MLCC 2005-3 1A TSFR1M+36.4BP		6.12941	11/25/2035	USD		22449.48	96.5282	21,670.09	1.57	USD
SWPC0KJZ6	SOUTHWEST AIRLINES CO SINK S ICE		1	12/20/2026	USD		-500000	-1.1567	5,783.61	0.01	USD
126670UW6	CWL 2006-2 M1 TSFR1M+71.448BP		5.05322	6/25/2036	USD		7094.12	99.9208	7,088.50	0.14	USD
92977YBR1	WMLT 2005-B 4A1 WM35 WC5.7515 ARM		7.507325	10/20/2035	USD		8942.31	95.8306	8,569.47	0.51	USD
TRY5041B9	TURKISH LIRA		0	2/10/2025	USD		233563812.07	36.7952	6,347,676.89	0.11	USD
17313FAR3	CMLTI 2007-AR8 2A1A WM37 WC6		5.229057	7/25/2037	USD		330623.28	87.3086	288,662.59	3.58	USD
05949CGX8	BOAMS 2005-8 A10 WM34 WC5.7691		5.5	9/25/2035	USD		135713.11	86.2736	117,084.63	6.85	USD
07401NAP4	BSMT 2000-AR3 ZAI TSFR1M+40.448BP		4.83322	1/25/2037	USD		45320.72	96.5038	43,736.19	5.45	USD
	Uninvested Cash								523,921.21		
	Interest Receivable								13,030,535.77		
	Net Unsettled Trades								-717,341,495.37		
	Bond/Stock Futures								-487,706,835.21		
	Swap Offset								-12,700,126.60		
	CD/CW Forecast								0.00		
	Broker Money								-3,081,422.55		
	Total Market Value								1,600,668,674.88		

Additional Disclosures:

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CMR2024-0116-3330481