

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
FVZ400026	FIN FUT US 5YR CBT 12/31/24	Government Related	6	1/1/2025	USD	-18100000	109.9492	-19,900,808.61	3.86	USD
TUZ400015	FIN FUT US 2YR CBT 12/31/24	Government Related	6	1/1/2025	USD	-31400000	104.1348	-32,698,316.39	1.78	USD
TYZ400017	FIN FUT US 10YR CBT 12/19/24	Government Related	6	12/20/2024	USD	-16300000	114.3672	-18,641,851.57	5.76	USD
USZ400026	FIN FUT US 30YR CBT 12/19/24	Government Related	6	12/20/2024	USD	-13100000	124.3281	-16,286,984.38	11.10	USD
UXYZ40007	FIN FUT US ULTRA 10YR CBT 12/19/24	Government Related	6	12/20/2024	USD	8800000	118.4453	10,423,187.51	7.75	USD
WNZ400017	FIN FUT US ULTRA 30YR CBT 12/19/24	Government Related	6	12/20/2024	USD	4300000	133.2656	5,730,421.88	16.40	USD
912810FD5	U S TREASURY INFLATE PROT BD	Government Related	3.625	4/15/2028	USD	2547596.3	107.1936	2,730,859.63	3.30	USD
912810FQ6	U S TREASURY INFLATE PROT BD	Government Related	3.375	4/15/2032	USD	451874.95	113.0253	510,733.04	6.67	USD
912810FS2	U S TREASURY INFLATE PROT BD	Government Related	2	1/15/2026	USD	2397741.88	99.8381	2,393,860.73	1.25	USD
912810PV4	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2028	USD	4436666.55	100.8378	4,473,835.78	3.16	USD
912810PZ5	U S TREASURY INFLATE PROT BD	Government Related	2.5	1/15/2029	USD	1346353.38	104.3213	1,404,532.94	4.03	USD
912810QF8	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2040	USD	1688101.6	104.4498	1,763,219.05	13.24	USD
912810QP6	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2041	USD	2829530.7	104.7323	2,963,432.78	14.02	USD
912810QV3	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2042	USD	3466104.9	83.4402	2,892,123.34	16.35	USD
912810RA8	U S TREASURY INFLATE PROT BD	Government Related	0.625	2/15/2043	USD	3858013.8	80.3581	3,100,225.46	17.47	USD
912810RF7	U S TREASURY INFLATE PROT BD	Government Related	1.375	2/15/2044	USD	620825.2	91.3031	566,832.50	17.18	USD
912810RL4	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2045	USD	2497815.1	80.0246	1,998,867.67	19.08	USD
912810RR1	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2046	USD	7420613.2	83.4200	6,190,274.56	19.44	USD
912810RW0	U S TREASURY INFLATE PROT BD	Government Related	0.875	2/15/2047	USD	1101051.9	80.3914	885,150.60	20.52	USD
912810SB5	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2048	USD	1640318.72	82.2584	1,349,299.66	21.03	USD
912810SG4	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2049	USD	3412445.4	81.6736	2,787,067.59	21.75	USD
912810SM1	U S TREASURY INFLATE PROT BD	Government Related	0.25	2/15/2050	USD	2508052	66.4638	1,666,945.59	24.85	USD
912810SV1	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2051	USD	4107676	63.2333	2,597,419.54	26.18	USD
912810TE8	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2052	USD	2937766	62.2900	1,829,934.53	26.92	USD
912810TP3	U S TREASURY INFLATE PROT BD	Government Related	1.5	2/15/2053	USD	317445	90.5048	287,303.02	22.74	USD
912810TY4	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2054	USD	1537320	104.0875	1,600,158.14	21.77	USD
912828L3	U S TREASURY INFLATE PROT BD	Government Related	0.375	7/15/2027	USD	10340083.2	97.2597	10,056,738.35	2.72	USD
912828R9	U S TREASURY INFLATE PROT BD	Government Related	0.5	1/15/2028	USD	7319733.8	96.8458	7,088,856.00	3.21	USD
9128285W6	U S TREASURY INFLATE PROT BD	Government Related	0.875	1/15/2029	USD	3487932	97.6514	3,406,013.00	4.14	USD
9128287D6	U S TREASURY INFLATE PROT BD	Government Related	0.25	7/15/2029	USD	11685184.89	94.9082	11,090,197.13	4.67	USD
912828N71	U S TREASURY INFLATE PROT BD	Government Related	0.625	1/15/2026	USD	4950862.4	98.0927	4,856,435.84	1.26	USD
912828S50	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2026	USD	4973313.8	97.4948	4,848,724.43	1.75	USD
912828V49	U S TREASURY INFLATE PROT BD	Government Related	0.375	1/15/2027	USD	1041696	97.1736	1,012,253.42	2.24	USD
912828Y38	U S TREASURY INFLATE PROT BD	Government Related	0.75	7/15/2028	USD	877142	97.8063	857,899.73	3.67	USD
912828Z37	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2030	USD	19476177.3	93.3350	18,178,087.36	5.18	USD
912828ZZ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2030	USD	2085560	93.0235	1,940,060.82	5.67	USD
91282CBF7	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2031	USD	6923559	91.9229	6,364,338.22	6.16	USD
91282CCA7	U S TREASURY INFLATE PROT BD	Government Related	0.125	4/15/2026	USD	5205352.6	97.2348	5,061,415.28	1.50	USD
91282CCM1	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2031	USD	23554152	91.5188	21,556,472.79	6.65	USD
91282CDX6	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2032	USD	4765698	90.4198	4,309,134.98	7.14	USD
91282CEJ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	4/15/2027	USD	3007854	96.2872	2,896,178.61	2.48	USD
91282CEZ0	U S TREASURY INFLATE PROT BD	Government Related	0.625	7/15/2032	USD	13749020	93.6764	12,879,585.73	7.49	USD
91282CFR7	U S TREASURY INFLATE PROT BD	Government Related	1.625	10/15/2027	USD	6901830	100.6781	6,948,630.76	2.92	USD
91282CGK1	U S TREASURY INFLATE PROT BD	Government Related	1.125	1/15/2033	USD	7709082	96.5319	7,441,724.79	7.82	USD
91282CHP9	U S TREASURY INFLATE PROT BD	Government Related	1.375	7/15/2033	USD	13671504	98.6248	13,483,488.28	8.18	USD
91282CJH5	U S TREASURY INFLATE PROT BD	Government Related	2.375	10/15/2028	USD	17458660	103.8830	18,136,588.32	3.81	USD

91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	8902582	101.1626	9,006,086.09	8.50	USD
91282CLE9	U S TREASURY INFLATE PROT BD	Government Related	1.875	7/15/2034	USD	3408364	102.4855	3,493,078.41	8.88	USD
SWU0JD587	INF SWAP US IT 1.8825 11/20/19-10Y LCH	Government Related	0	11/20/2029	USD	-500000	14.7622	-73,811.11	0.64	USD
SWU0PS017	INF SWAP US IT 2.31125 02/24/21-10Y LCH	Government Related	0	2/24/2031	USD	1500000	11.0302	165,452.85	0.61	USD
SWU01OR39	RFR USD SOFR/3.08500 02/13/24-10Y LCH	Government Related	3.085	2/13/2034	USD	11200000	-1.8224	-204,109.92	8.11	USD
SWU01OR47	RFR USD SOFR/2.86500 02/13/24-30Y LCH	Government Related	2.865	2/13/2054	USD	-7000000	-8.4216	589,514.80	19.16	USD
SWU01VA64	RFR USD SOFR/4.25000 12/20/23-2Y LCH	Government Related	4.25	12/20/2025	USD	-18280000	0.6080	-111,140.58	1.20	USD
SWU01YS36	RFRF USD SOFR/2.34000 11/21/23-5Y LCH	Government Related	2.34	11/21/2028	USD	14780000	-4.6616	-688,977.09	3.90	USD
SWU01YS44	RFRF USD SOFR/2.23650 11/21/23-30Y LCH	Government Related	2.2365	11/21/2053	USD	-3050000	-25.2286	769,471.08	20.43	USD
SWU0206Z2	RFR USD SOFR/3.50000 06/20/24-30Y CME	Government Related	3.5	6/20/2054	USD	-2000000	3.7924	-75,848.60	18.54	USD
SWU020SG0	RFR USD SOFR/4.75750 01/18/24-2Y LCH	Government Related	4.7575	1/18/2026	USD	-4800000	1.3366	-64,157.28	1.28	USD
SWU020SH8	RFR USD SOFR/4.75000 01/18/24-2Y LCH	Government Related	4.75	1/18/2026	USD	-1400000	1.3271	-18,579.96	1.28	USD
3138WGAM6	FNMA PASS THRU 30YR #AS6311	Securitized	3.5	12/1/2045	USD	6892.22	94.4066	6,506.71	6.12	USD
3128NHPT4	FH ARM 1J1334 RFUCCT1Y+150.3 11.691	Securitized	7.252	9/1/2036	USD	5881.41	102.9758	6,056.43	1.19	USD
21H0326A3	GNMA II TBA 3.5% OCT 30YR JMBO	Securitized	3.5	10/21/2054	USD	13300000	93.9605	12,496,745.97	5.78	USD
01F0406A0	FNMA TBA 4.0% OCT 30YR	Securitized	4	10/15/2054	USD	0	96.0440	0.00	6.19	USD
01F0406B8	FNMA TBA 4.0% NOV 30YR	Securitized	4	11/14/2054	USD	4900000	96.1260	4,710,173.90	6.19	USD
01F0426A6	FNMA TBA 4.5% OCT 30YR	Securitized	4.5	10/15/2054	USD	0	98.3183	0.00	5.23	USD
01F0426B4	FNMA TBA 4.5% NOV 30YR	Securitized	4.5	11/14/2054	USD	10400000	98.3574	10,229,168.87	5.23	USD
01F0506A9	FNMA TBA 5.0% OCT 30YR	Securitized	5	10/15/2054	USD	0	99.9492	0.00	4.23	USD
01F0526A5	FNMA TBA 5.5% OCT 30YR	Securitized	5.5	10/15/2054	USD	0	101.1736	0.00	3.22	USD
01F0526B3	FNMA TBA 5.5% NOV 30YR	Securitized	5.5	11/14/2054	USD	5300000	101.1658	5,361,785.28	3.22	USD
01F0606A8	FNMA TBA 6.0% OCT 30YR	Securitized	6	10/15/2054	USD	0	102.2185	0.00	2.27	USD
01F0606B6	FNMA TBA 6.0% NOV 30YR	Securitized	6	11/14/2054	USD	10600000	102.2068	10,833,920.59	2.27	USD
01F0626A4	FNMA TBA 6.5% OCT 30YR	Securitized	6.5	10/15/2054	USD	0	103.1049	0.00	1.50	USD
01F0626B2	FNMA TBA 6.5% NOV 30YR	Securitized	6.5	11/14/2054	USD	6300000	103.0502	6,492,165.50	1.50	USD
17307GP85	CMLTI 2005-11E1 M2 TSFR1M+80.448BP	Securitized	5.65926	10/25/2035	USD	500000	92.0904	460,451.80	4.36	USD
17309PAS5	CMLTI 2006-AMC1 A1 TSFR1M+40.448BP 144A	Securitized	5.25926	9/25/2036	USD	208063.91	96.3068	200,379.78	1.83	USD
17311XAA3	CMLTI 2007-AMC2 A3A TSFR1M+19.448BP	Securitized	5.04926	1/25/2037	USD	126455.64	73.4545	92,887.29	3.12	USD
437084CE4	HEAT 2004-3 M1 TSFR1M+96.948BP	Securitized	5.82426	8/25/2034	USD	24093.49	99.2079	23,902.64	0.39	USD
61744CNC6	MSAC 2005-11E2 M2 TSFR1M+73.448BP	Securitized	5.62926	1/25/2035	USD	173234.14	96.5364	167,234.04	1.93	USD
65536HAH1	TSFR1M+87.048BP	Securitized	5.73426	5/25/2035	USD	925436.42	99.5101	920,902.98	0.29	USD
805564RN3	SAST 2005-1 M2 TSFR1M+83.448BP	Securitized	5.68926	5/25/2035	USD	24560.62	95.4203	23,435.81	2.29	USD
05951EAC1	BAFC 2006-J 2A1	Securitized	4.346313	1/20/2047	USD	293523.15	85.9818	252,376.46	4.87	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.202057	9/25/2035	USD	6152.11	95.7503	5,890.67	3.17	USD
61913PAN2	MHL 2004-2 M2 TSFR1M+111.948BP	Securitized	5.97426	12/25/2034	USD	5514.22	97.0723	5,352.78	0.00	USD
12668PAA0	CWALT 2006-OA17 1A1A TSFR1M+30.948BP	Securitized	5.27034	12/20/2046	USD	490024.09	86.1370	422,092.05	0.76	USD
41161PSV6	TSFR1M+101.448BP	Securitized	5.97534	6/20/2035	USD	187118.01	91.1992	170,650.13	2.34	USD
45660N2W4	INDX 2004-AR10 1A1 TSFR1M+95.448BP	Securitized	5.80926	5/25/2034	USD	446635.48	88.2342	394,085.24	-0.50	USD

75114NAA2	KALI 2000-Q00 AI TCED1M L47 448BP	Securitized	5.32926	6/25/2046	USD	198059.11	23.5634	46,669.40	3.80	USD
135087VS0	CANADA GOVT REAL RETURN	Government Related	4.25	12/1/2026	CAD	1107420	106.0429	869,269.58	2.08	USD
XMZ400026	FIN FUT AUS 10YK BOND S/L 12/16/24	Government Related	6	12/17/2024	AUD	5900000	96.0050	4,764,246.29	7.76	USD
3175RWRC3	INF CAP FWD EU @ 3 06/22/15-20Y GLM	Government Related	0	6/22/2035	EUR	-1200000	1.6084	-16,740.35	0.16	USD
BJ2189949	ITALIAN BTP BOND I/L	Government Related	1.4	5/26/2025	EUR	9247748	99.3544	10,254,324.29	0.64	USD
BK0496913	FRANCE GOVT OATE I/L	Government Related	0.1	3/1/2026	EUR	2756803	98.7902	3,039,507.88	1.38	USD
BN5634736	FRANCE GOVT OATE I/L	Government Related	0.1	7/25/2031	EUR	1080423	96.0389	1,158,043.67	6.66	USD
BTSZ40012	FIN FUT EUX SHORT EURO-BTP 12/06/24	Government Related	6	12/7/2024	EUR	-5900000	107.6700	-7,089,742.71	2.04	USD
CMD706015	GRIF 1 A 6MEUR + 28BP	Securitized	3.681	8/28/2039	EUR	55399.37	97.5612	60,320.59	0.37	USD
DUX4C2215	EUX ACAL EUR-SCHATZ 10/25/24 @ 107.3	Government Related	0	10/25/2024	EUR	-8400000	0.1300	-12,187.27	1.71	USD
DUZ400020	FIN FUT EURO-SCHATZ 2YR EUX 12/06/24	Government Related	6	12/7/2024	EUR	-12200000	107.1750	-14,592,747.69	1.71	USD
IKZ400027	FIN FUT EUX EURO-BTP 12/06/24	Government Related	6	12/7/2024	EUR	3700000	121.4700	5,015,965.10	7.38	USD
OATZ40000	FIN FUT EURO-OATE EUX 10YK 12/06/24	Government Related	6	12/7/2024	EUR	-7700000	126.8400	-10,900,105.68	7.72	USD
OEZ400016	FIN FUT EURO-BOBE ST EUX 12/06/24	Government Related	6	12/7/2024	EUR	-400000	120.0500	-535,927.34	4.52	USD
RXZ400011	FIN FUT EURO-BOND 10YK EUX 12/06/24	Government Related	6	12/7/2024	EUR	1600000	134.9200	2,409,240.00	7.74	USD
SWU01HY44	IRS EUR 0.65000 04/12/22-5Y LCH	Government Related	0.65	4/12/2027	EUR	2000000	-3.9008	-87,069.11	2.43	USD
SWU01IOA9	IRS EUR 0.65000 05/11/22-5Y LCH	Government Related	0.65	5/11/2027	EUR	900000	-4.0275	-40,453.53	2.43	USD
SWU01IQW9	IRS EUR 1.00000 05/13/22-5Y LCH	Government Related	1	5/13/2027	EUR	1800000	-3.1564	-63,409.02	2.43	USD
SWU01IVA1	IRS EUR 1.00000 05/18/22-5Y LCH	Government Related	1	5/18/2027	EUR	800000	-3.1728	-28,327.77	2.42	USD
SWU01JA46	INF SWAP EM NI 2.4875 05/15/22- 15Y LCH	Government Related	0	5/15/2037	EUR	-10000	-0.4900	54.69	0.02	USD
SWU01MJY4	IRS EUR 0.19000 11/04/22-30Y LCH	Government Related	0.19	11/4/2052	EUR	-1000000	-43.2998	483,247.53	25.99	USD
SWU01MK06	IRS EUR 0.19500 11/04/22-30Y LCH	Government Related	0.195	11/4/2052	EUR	-1100000	-43.1976	530,318.11	25.96	USD
SWU01MMU8	IRS EUR 0.19700 11/08/22-30Y LCH	Government Related	0.197	11/8/2052	EUR	-1900000	-43.1650	915,312.30	25.94	USD
SWU01QDX3	IRS EUR 2.87880 06/12/23-9Y* LCH	Government Related	2.8788	8/15/2032	EUR	5600000	4.1331	258,313.85	6.71	USD
SWU028YB7	IRS EUR 2.50000 03/19/25-10Y LCH	Government Related	2.5	3/19/2035	EUR	25500000	1.5629	444,792.93	8.74	USD
SWU02A2D3	IRS EUR 2.25000 03/19/25-30Y LCH	Government Related	2.25	3/19/2055	EUR	-9224000	0.0099	-1,015.02	21.13	USD
SWU056462	INF SWAP EM NI 2.049 08/15/24- 10Y LCH	Government Related	0	8/15/2034	EUR	3100000	-1.1396	-39,427.22	-0.06	USD
SWU07KU29	INF SWAP EM NI 2.0 03/13/22-10Y LCH	Government Related	0	5/15/2032	EUR	450000	-0.2868	-1,440.22	0.03	USD
SWU086FC4	INF SWAP EM NI 1.38 03/15/21-10Y LCH	Government Related	0	3/15/2031	EUR	-2570000	17.5159	-502,400.46	0.99	USD
SWU0EA026	INF SWAP EM NI 2.421 05/15/22- 30Y LCH	Government Related	0	5/15/2052	EUR	-170000	1.2496	-2,370.81	0.46	USD
SWU0EA042	INF SWAP EM NI 2.72 06/15/22-10Y LCH	Government Related	0	6/15/2032	EUR	2100000	-3.2389	-75,909.42	-0.17	USD
SWU0GH854	INF SWAP EM NI 2.763 09/15/23- 30Y LCH	Government Related	0	9/15/2053	EUR	-700000	-15.8106	123,517.82	-4.26	USD
SWU0JE262	INF SWAP FR NI 1.41 11/15/19-20Y LCH	Government Related	0	11/15/2039	EUR	-300000	17.8630	-59,807.97	2.44	USD
SWU0K8A23	INF SWAP EM NI 2.7 04/13/23-30Y LCH	Government Related	0	4/15/2053	EUR	-700000	-13.6034	106,274.86	-3.53	USD
SWU0KH016	INF SWAP EM NI 2.682 10/15/23- 30Y LCH	Government Related	0	10/15/2053	EUR	-200000	-13.1535	29,359.87	-3.61	USD
SWU0KT119	INF SWAP EM NI 2.58 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-300000	-2.3088	7,730.25	-0.39	USD
SWU0MM443	INF SWAP EM NI 2.034 09/15/24- 10Y LCH	Government Related	0	9/15/2034	EUR	1100000	-0.9620	-11,810.24	-0.05	USD
SWU0NL451	INF SWAP EM NI 2.736 10/15/23- 30Y LCH	Government Related	0	10/15/2053	EUR	-400000	-14.9815	66,880.39	-4.12	USD
SWU0XL419	INF SWAP EM NI 2.59 12/15/22-30Y LCH	Government Related	0	12/15/2052	EUR	-300000	-8.8649	29,681.13	-2.24	USD

SWU0ZD712	INF SWAP EM NI 2.59 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-400000	-2.6453	11,809.17	-0.47	USD
UBZ400015	INT TOT EUR BOXE 30TR EUR 12/06/24	Government Related	4	12/7/2024	EUR	-400000	136.2800	-608,381.32	20.65	USD
ZD8283354	ITALIAN BTP BOND I/L	Government Related	1.8	5/15/2036	EUR	101747	100.4743	114,093.41	10.64	USD
ZN2761189	UBS GROUP AG SR UNSEC REGS	Invest. Grade Credit	7.75	3/1/2029	EUR	100000	114.5313	127,822.63	3.13	USD
ZR9250799	ITALIAN BTP BOND I/L	Government Related	0.4	5/15/2030	EUR	243438	95.5910	259,710.36	5.51	USD
AX2401385	REALKREDIT DANMARK IO10**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2050	DKK	1.81	82.7999	0.22	10.98	USD
AX8961184	JYSKE REALKREDIT A/S**PARTIAL CALL**	Invest. Grade Credit	1	10/1/2050	DKK	1.68	80.5627	0.20	10.14	USD
AX9013746	NORDEA REALKREDIT SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.24	82.4148	0.15	10.10	USD
AX9392660	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.64	80.5570	0.20	10.15	USD
AX9541290	NYKREDIT REALKREDIT *PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	12059.02	80.4958	1,453.25	10.14	USD
BG5047181	NYKREDIT REALKRE O10 IO*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	252.5	76.2705	28.83	13.02	USD
BG5056190	NYKREDIT REALKREDIT*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	1.61	79.8982	0.19	11.00	USD
BH5668075	NYKREDIT REALKREDIT *PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	5932616.01	83.5847	742,385.15	10.15	USD
BH5668265	NYKREDIT REALKREDIT IO10*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	1.21	80.8902	0.15	11.88	USD
BJ3621080	NORDEA KREDIT REALKREDIT **PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	23992.1	81.4718	2,926.39	10.61	USD
BJ7619163	JYSKE REALKREDIT*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	2.02	83.7010	0.25	10.22	USD
BJ7669762	JYSKE REALKREDIT SEC IO1**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	1877705.99	80.8951	227,408.12	11.87	USD
BK1675457	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	2.02	79.8783	0.24	11.02	USD
BO2829311	NORDEA KREDIT REALKREDIT IO30 SEC	Invest. Grade Credit	1.5	10/1/2053	DKK	100000	72.3995	10,839.06	16.08	USD
BO3594195	NYKREDIT AS IO30 SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	99620.08	72.3756	10,794.32	16.26	USD
BO3608318	NORDEA KREDIT REALKREDIT*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	640192.59	83.7311	80,251.58	10.13	USD
BO3610603	NORDEA KREDIT IO10 SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	54968	80.9355	6,660.47	12.04	USD
BO3636459	REALKREDIT DANMARK IO10**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	1.77	80.9591	0.21	12.04	USD
BP2299314	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	2272947.83	83.6703	284,719.24	10.14	USD
BP7802229	NYKREDIT AS IO30*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	1.53	79.3017	0.18	14.14	USD
BP8365838	REALKREDIT DANMARK IO30*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	330553.07	79.3376	39,262.33	14.11	USD
BQ0443532	NORDEA KREDIT SEC IO10*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	499440.34	85.6362	64,031.96	10.98	USD
BR6974181	REALKREDIT SEC IO10 PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	36765.75	85.7473	4,719.76	11.04	USD
BU7068721	NYKREDIT AS SEC REG PARTIAL CALL*	Invest. Grade Credit	3	10/1/2053	DKK	5010301.33	96.1621	721,313.49	7.45	USD
BV1963834	REALKREDIT DANMARK REG*PARTIAL CALL*	Invest. Grade Credit	3	10/1/2053	DKK	4447348.12	96.0939	639,812.66	7.44	USD
EK4381829	NYKREDIT REALKREDIT AS V*PARTIAL CALL*	Invest. Grade Credit	2.5	10/1/2047	DKK	15754.49	95.7065	2,257.36	7.47	USD
EK4399300	NORDEA KREDIT *PARTIAL CALL*	Invest. Grade Credit	2.5	10/1/2047	DKK	113.52	95.6460	16.26	7.40	USD
EK4481033	REALKREDIT DANMARK PARTIAL CALL*	Invest. Grade Credit	2.5	4/1/2047	DKK	10743.81	95.7795	1,540.59	7.42	USD

SWU022DT4	RFR GBP SONIO/4.25000 09/18/24-2Y LCH	Government Related	4.25	9/18/2026	GBP	13300000	0.6272	111,888.57	1.85	USD
SWU0AP415	INF SWAP GB NI 3.466 09/15/24-10Y LCH	Government Related	0	9/15/2034	GBP	-600000	0.1213	-975.84	0.02	USD
SWU0TX9S4	INF SWAP GB NI 3.5 08/15/24-10Y LCH	Government Related	0	8/15/2034	GBP	-1500000	-0.2139	4,304.55	0.00	USD
AS5951049	JAPANESE GOVT BOND (ILB) #23	Government Related	0.1	3/10/2028	JPY	435798810	103.3500	3,148,756.12	3.45	USD
SWU01E2S3	RFR JPY MUT+5.89/0.3000 09/20/17-10Y LCH	Government Related	0.3	9/20/2027	JPY	-172740000	-0.8040	9,709.26	2.95	USD
SWU01Q355	RFR JPY MUTK/0.55000 09/14/23-5Y LCH	Government Related	0.55	9/14/2028	JPY	-160000000	-0.0296	331.20	3.91	USD
SWU01VBR7	RFR JPY MUTK/0.50000 12/15/21-10Y LCH	Government Related	0.5	12/15/2031	JPY	-607000000	-1.4741	62,554.01	7.08	USD
ZS5858627	JAPANESE GOVT BOND (ILB) #24	Government Related	0.1	3/10/2029	JPY	763105000	103.9000	5,542,967.65	4.45	USD
950074898	STIF FUND (MYR)	Emerging Markets	0	12/31/2030	MYR	1	100.0000	0.24	0.00	USD
966014896	STIF FUND (PHP)	Emerging Markets	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
971070099	STIF FUND (RUB)	Emerging Markets	0	12/1/2030	RUB	1	100.0000	0.01	0.00	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	551002.54	100.0000	101,179.36	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	13934.98	100.0000	710.90	0.00	USD
BRL4309B2	BRAZILIAN REAL-NDF	Emerging Markets	0	11/4/2024	USD	-643426.84	5.4670	-117,693.89	0.09	USD
MXN4346B0	MEXICAN NUEVO PESO	Emerging Markets	0	12/11/2024	USD	327112.81	19.8185	16,505.43	0.20	USD
MXN5042B4	MEXICAN NUEVO PESO	Emerging Markets	0	2/11/2025	USD	403044.58	20.0047	20,147.53	0.37	USD
MXN5044D8	MEXICAN NUEVO PESO	Emerging Markets	0	2/13/2025	USD	889105.03	20.0108	44,431.17	0.37	USD
PEN4353A1	PERUVIAN SOL-NDF	Emerging Markets	0	12/18/2024	USD	-187169.49	3.7229	-50,275.08	0.22	USD
908142086	STATE STREET UNINVESTED CASH - AUD	Net Short Duration Instruments	3.59	12/31/2030	AUD	57580.73	100.0000	39,946.64	0.00	USD
920142031	STATE STREET UNINVESTED CASH - CAD	Net Short Duration Instruments	3.54	12/31/2030	CAD	1715.44	100.0000	1,269.80	0.00	USD
929142073	STATE STREET UNINVESTED CASH - EUR	Net Short Duration Instruments	2.666	12/1/2030	EUR	343911.02	100.0000	383,821.98	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	0	12/31/2030	JPY	3595813	100.0000	25,138.51	0.00	USD
967070095	STIF FUND (PLN)	Net Short Duration Instruments	0	12/1/2030	PLN	1	100.0000	0.26	0.00	USD
968061499	STIF FUND (SGD)	Net Short Duration Instruments	0	12/1/2030	SGD	885.11	100.0000	690.41	0.00	USD
974014896	STIF FUND (KRW)	Net Short Duration Instruments	0	12/1/2030	KRW	1	100.0000	0.00	0.00	USD
984029694	STIF FUND (CHF)	Net Short Duration Instruments	0.23	12/31/2030	CHF	1	100.0000	1.19	0.00	USD
988142055	STATE STREET UNINVESTED CASH - GBP	Net Short Duration Instruments	4.2	12/1/2030	GBP	16778.72	100.0000	22,506.12	0.00	USD
998142038	STATE STREET UNINVESTED CASH - USD	Net Short Duration Instruments	4.58	12/1/2030	USD	983864.13	100.0000	983,864.13	0.00	USD
AUD4276E8	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	10/2/2024	USD	-1000	1.4414	-693.75	0.01	USD
CAD4276F7	CANADIAN DOLLAR	Net Short Duration Instruments	0	10/2/2024	USD	-81.65	1.3509	-60.44	0.01	USD
CAD4309C5	CANADIAN DOLLAR	Net Short Duration Instruments	0	11/4/2024	USD	-1020897.46	1.3498	-756,306.06	0.10	USD
DKK4276C3	DANISH KRONER	Net Short Duration Instruments	0	10/2/2024	USD	-25514.32	6.6795	-3,819.79	0.01	USD
DKK4309C4	DANISH KRONER	Net Short Duration Instruments	0	11/4/2024	USD	-18378093.6	6.6673	-2,756,453.00	0.10	USD
EUR4276F6	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	10/2/2024	USD	-109000	0.8960	-121,649.47	0.01	USD

EUR4309L4	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	11/4/2024	USD	-19976000	0.8947	-22,326,413.14	0.10	USD
JPY4276E7	JAPANESE YEN	Net Short Duration Instruments	0	10/2/2024	USD	-6990684	143.0400	-48,872.23	0.01	USD
JPY4310G0	JAPANESE YEN	Net Short Duration Instruments	0	11/5/2024	USD	-1233170328	142.3293	-8,664,205.79	0.10	USD
NOK4276B6	NORWEGIAN KRONER	Net Short Duration Instruments	0	10/2/2024	USD	-7293.62	10.5327	-692.47	0.01	USD
NOK4309A9	NORWEGIAN KRONER	Net Short Duration Instruments	0	11/4/2024	USD	-183949.08	10.5290	-17,470.78	0.10	USD
PLN4276C5	POLISH ZLOTY	Net Short Duration Instruments	0	10/2/2024	USD	-27011.24	3.8363	-7,040.96	0.01	USD
PLN4292A9	POLISH ZLOTY	Net Short Duration Instruments	0	10/18/2024	USD	-130643.24	3.8376	-34,042.62	0.05	USD
PLN4299B0	POLISH ZLOTY	Net Short Duration Instruments	0	10/25/2024	USD	-130769.45	3.8383	-34,069.87	0.07	USD
PLN4309B8	POLISH ZLOTY	Net Short Duration Instruments	0	11/4/2024	USD	-106955.67	3.8392	-27,858.69	0.10	USD
USDU3TEF2	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	EUR	109000	0.0000	68,104.69	0.00	USD
USDU3TK99	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	EUR	19976000	0.0000	22,349,658.19	0.09	USD
USDU3TPV5	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	JPY	6990684	0.0000	53,091.00	0.00	USD
USDU3TY45	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	11/5/2024	JPY	1233170328	0.0000	8,595,590.00	0.09	USD
USDU3UDE3	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	AUD	1000	0.0000	721.05	0.00	USD
USDU3UPZ3	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	CAD	81.65	0.0000	2,650.05	0.00	USD
USDU3UW51	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	CAD	1020897.46	0.0000	755,998.02	0.09	USD
USDU3VEZ3	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	NOK	7293.62	0.0000	790.00	0.00	USD
USDU3VLG7	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	NOK	183949.08	0.0000	17,392.00	0.09	USD
USDU40RR4	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	2/13/2025	MXN	-889105.03	0.0000	-43,946.57	0.37	USD
USDU467N2	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	PLN	27011.24	0.0000	6,242.33	0.00	USD
USDU46UW6	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	BRL	643426.84	0.0000	114,590.71	0.09	USD
USDU47DL7	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	PLN	106955.67	0.0000	27,788.00	0.09	USD
USDU47S80	PEN - USD (UNDERLYING)	Net Short Duration Instruments	0	12/18/2024	PEN	187169.49	0.0000	49,248.00	0.21	USD
USDU489L0	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	DKK	25514.32	0.0000	-5,541.00	0.00	USD
USDU48RF3	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	2/11/2025	MXN	-403044.58	0.0000	-19,796.00	0.36	USD
USDU48RG1	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	12/11/2024	MXN	-327112.81	0.0000	-16,233.00	0.19	USD
USDU48SH8	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	10/18/2024	PLN	130643.24	0.0000	33,744.00	0.04	USD
USDU48V84	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	10/25/2024	PLN	130769.45	0.0000	33,858.96	0.06	USD
USDU492L5	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	DKK	18378093.6	0.0000	2,755,598.00	0.09	USD

91282CAQ4	U S TREASURY INFLATE PROT BD	Net Short Duration Instruments	0.125	10/15/2025	USD	363672	98.0672	356,643.00	1.02	USD
3128NFFX0	FH ARM 1A1082 RFUCCT6M+182.6 12.415	Net Short Duration Instruments	7.542	7/1/2036	USD	17535.79	102.5053	17,975.12	0.50	USD
31396PMC2	FNR 2007-4 DF SOFR30A+55.948BP	Net Short Duration Instruments	5.8396	2/25/2037	USD	8573.81	99.3924	8,521.71	0.50	USD
31406DAF3	FN ARM 806506 12MTA+120 8.806	Net Short Duration Instruments	6.323	10/1/2044	USD	1171.65	101.2593	1,186.41	0.18	USD
38380LJY0	GNR 2018-H15 FG TSFR12M+86.513BP	Net Short Duration Instruments	5.46121	8/20/2068	USD	256327.45	99.7192	255,607.76	0.78	USD
38383KEF5	GNR 2023-H22 FB SOFR30A+95BP	Net Short Duration Instruments	6.29541	9/20/2073	USD	2001834.26	101.0109	2,022,070.80	0.04	USD
38383KFR8	GNR 2023-H23 JF SOFR30A+98BP	Net Short Duration Instruments	6.32541	9/20/2073	USD	3809381.71	101.0088	3,847,811.51	0.13	USD
38383KGP1	GNR 2023-H24 FA SOFR30A+95BP	Net Short Duration Instruments	6.29541	10/20/2073	USD	3679498.49	101.0356	3,717,602.64	0.03	USD
38383KHN5	GNR 2023-H27 FA SOFR30A+90.00BP	Net Short Duration Instruments	6.24541	11/20/2073	USD	1206446.24	100.7056	1,214,958.44	0.10	USD
38383KHV7	GNR 2023-H27 FD SOFR30A+110BP	Net Short Duration Instruments	6.44541	11/20/2073	USD	1804590.04	101.9471	1,839,726.31	-0.04	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A	Net Short Duration Instruments	8.185598	11/15/2040	USD	1595430.76	101.1893	1,614,405.86	0.03	USD
86364LAA0	SASC 2007-WF2 A1 TSFR1M+111.448BP	Net Short Duration Instruments	6.96926	8/25/2037	USD	4106.64	99.6144	4,090.80	0.57	USD
57563NAA6	MEFA 2008-1 A1 SOFR90A+121.161BP	Net Short Duration Instruments	6.57075	4/25/2038	USD	11599.9	99.6576	11,560.18	0.04	USD
04943AAC3	ATCLO 2017-8A A TSFR3M+141.161BP 144A	Net Short Duration Instruments	6.69772	1/16/2030	USD	39880.6	100.1221	39,929.28	0.00	USD
290020AA4	ELM24 2023-3A A1 TSFR3M+170BP 144A	Net Short Duration Instruments	6.98577	12/11/2033	USD	1800000	100.2586	1,804,653.97	0.00	USD
56586PAW8	MSTAT 2022-18A A1R2 TSFR3M+115BP 144A	Net Short Duration Instruments	6.43201	7/20/2030	USD	739632.75	100.1677	740,872.85	0.00	USD
64135WAA1	NEUB 2023-53A A TSFR3M+159BP 144A	Net Short Duration Instruments	6.87336	10/24/2032	USD	900000	100.1177	901,059.17	0.00	USD
CCMSCUS3	CASH COLLATERAL CME MSC USD	Net Short Duration Instruments	4.73	12/31/2060	USD	204000	100.0000	204,000.00	0.00	USD
CCMSCHUS2	CASH COLLATERAL LCH MSC USD	Net Short Duration Instruments	4.83	12/31/2060	USD	1548000	100.0000	1,548,000.00	0.00	USD
CCMSCXUS7	CASH COLLATERAL FUT MSC USD	Net Short Duration Instruments	4.73	12/31/2060	USD	1544000	100.0000	1,544,000.00	0.00	USD
CX2N03023	CGMSE 2018-2A A1A 3MEUR +80BP	Net Short Duration Instruments	4.325	8/28/2031	EUR	568260.7	100.1079	634,892.08	0.00	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A	Net Short Duration Instruments	4.171	12/15/2031	EUR	802467.78	99.9968	895,565.33	0.00	USD
CX2OAT0K3	GLGE 6A AR 3MEUR +81BP 144A	Net Short Duration Instruments	4.495	10/15/2032	EUR	201492.66	100.0986	225,097.59	0.00	USD
CX32VR1O2	CGMSE 2014-2A AR1 3MEUR + 75BP	Net Short Duration Instruments	4.292	11/15/2031	EUR	766493.9	99.9046	854,629.98	0.00	USD
CX467M011	AVOST 1A A 3MEUR + 160 BP 144A	Net Short Duration Instruments	5.285	10/15/2030	EUR	929025.36	100.1350	1,038,238.97	0.00	USD
CX47SK010	MECLO 2023-1A A 3MEUR + 175 BP 144A	Net Short Duration Instruments	5.435	10/15/2036	EUR	1800000	100.1755	2,012,416.70	0.00	USD
CX48I3017	PSTET 2023-3A A 3MEUR + 150BP 144A	Net Short Duration Instruments	5.042	5/15/2033	EUR	1404411.2	100.4058	1,573,753.44	0.01	USD
GCZ400019	FIN FUT GOLD 100 OZ FUTR 12/27/24	Net Short Duration Instruments	0	12/28/2024	USD	-300	#####	-797,820.00	0.00	USD
XXMSC1US8	VM CASH FUT DOM MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	15811	100.0000	15,811.00	0.00	USD

XXMSC2AU3	VM CASH FUT FOR MSC AUD	Net Short Duration Instruments	4.25	12/31/2060	AUD	22790.63	100.0000	15,811.00	0.00	USD
XXMSC2EM7	VM CASH FUT FOR MSC EUR	Net Short Duration Instruments	0	12/31/2060	EUR	3160.55	100.0000	3,527.33	0.00	USD
XXMSC3US4	VM CASH CCP CME MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	16751.84	100.0000	16,751.84	0.00	USD
XXMSC5EM0	VM CASH CCP LCH MSC EUR	Net Short Duration Instruments	3.363	12/31/2060	EUR	1177.02	100.0000	1,313.61	0.00	USD
XXMSC5GB2	VM CASH CCP LCH MSC GBP	Net Short Duration Instruments	4.65	12/31/2060	GBP	2584.13	100.0000	3,466.22	0.00	USD
XXMSC5JP8	VM CASH CCP LCH MSC JPY	Net Short Duration Instruments	0	12/31/2060	JPY	2197236	100.0000	15,360.99	0.00	USD
XXMSC5US9	VM CASH CCP LCH MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	28398.35	100.0000	28,398.35	0.00	USD
ERU500028	FIN FUT EURIBOR ICE (WHT) 09/15/25	Net Short Duration Instruments	0	9/16/2025	EUR	-118000000	98.1550	-32,316,044.22	0.25	USD
ERU600018	FIN FUT EURIBOR ICE (RED) 09/14/26	Net Short Duration Instruments	0	9/15/2026	EUR	118000000	98.0800	32,291,351.61	0.25	USD
317U3ULA8	IRO EUR 2Y P 2.90000 L 08/29/25 GLM	Net Short Duration Instruments	0	8/29/2025	EUR	-2700000	0.1084	-3,267.36	1.90	USD
317U3UMA7	IRO EUR 2Y C 2.90000 L 08/29/25 GLM	Net Short Duration Instruments	0	8/29/2025	EUR	-2700000	1.8544	-55,880.20	1.90	USD
317U3VGA2	IRO EUR 2Y C 2.80000 L 09/01/25 GST	Net Short Duration Instruments	0	9/1/2025	EUR	-15200000	1.6886	-286,453.50	1.90	USD
317U3VHA1	IRO EUR 2Y P 2.80000 L 09/01/25 GST	Net Short Duration Instruments	0	9/1/2025	EUR	-15200000	0.1329	-22,541.71	1.90	USD
317U71EA6	ORO USD 2Y C 3.25000 L 10/07/24 MYC	Net Short Duration Instruments	0	10/7/2024	USD	-8600000	0.0357	-3,073.64	1.92	USD
SWU0225S5	RFR EUR ESTRON/3.47500 02/26/24-1Y LCH	Net Short Duration Instruments	3.475	2/26/2025	EUR	-66500000	0.1506	-111,793.59	0.41	USD
SWU04AM49	INF SWAP EM NI 3.13 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	300000	0.2760	924.21	0.02	USD
SWU086923	INF SWAP US IT 2.165 04/16/19-10Y LCH	Net Short Duration Instruments	0	4/16/2029	USD	-2000000	11.9798	-239,596.77	0.45	USD
SWU0EA018	INF SWAP EM NI 3.0 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	1000000	0.9713	10,839.97	0.04	USD
SWU0EN705	INF SWAP US IT 2.41875 03/05/21-5Y LCH	Net Short Duration Instruments	0	3/5/2026	USD	300000	10.2234	30,670.11	0.12	USD
SWU0EQ088	INF SWAP US IT 2.7675 05/13/21-5Y LCH	Net Short Duration Instruments	0	5/13/2026	USD	1800000	7.9871	143,768.28	0.11	USD
SWU0EQ211	INF SWAP US IT 2.69 06/01/21-5Y LCH	Net Short Duration Instruments	0	6/1/2026	USD	600000	8.1993	49,195.56	0.12	USD
SWU0JB268	INF SWAP US IT 1.954 06/03/19-10Y LCH	Net Short Duration Instruments	0	6/3/2029	USD	-1000000	13.9633	-139,632.54	0.55	USD
SWU0JL852	INF SWAP US IT 2.813 05/14/21-5Y LCH	Net Short Duration Instruments	0	5/14/2026	USD	800000	7.7370	61,895.65	0.11	USD
SWU0KT143	INF SWAP EM NI 2.965 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	200000	1.1579	2,584.46	0.04	USD
SWU0SG481	INF SWAP US IT 1.9975 07/25/19-10Y LCH	Net Short Duration Instruments	0	7/25/2029	USD	-1300000	13.3227	-173,194.84	0.54	USD
SWU0Z7004	INF SWAP US IT 2.37 06/06/18-10Y LCH	Net Short Duration Instruments	0	6/6/2028	USD	-2200000	9.2177	-202,789.04	0.28	USD
SWU0ZN009	INF SWAP US IT 2.703 05/25/21-5Y LCH	Net Short Duration Instruments	0	5/25/2026	USD	830000	8.2028	68,083.30	0.12	USD
	Uninvested Cash							79,091.28		
	Interest Receivable							1,094,400.81		
	Net Unsettled Trades							-172,576,473.22		
	Bond/Stock Futures							93,693,523.11		

	Money Market Futures							24,692.61		
	Swap Offset							-2,354,338.77		
	CD/CW Forecast							0.00		
	Broker Money							-300,917.04		
	Total Market Value							157,719,942.18		

Additional Disclosures:

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