

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
912828Z6	U S TREASURY INFLATE PROT BD		0.125	7/15/2030	USD	2092972	90.1716	1,887,265.65	5.41	USD
XXMSC3US4	VM CASH CCP CME MSC USD		4.36	12/31/2060	USD	11595.73	100.0000	11,595.73	0.00	USD
912810FD5	U S TREASURY INFLATE PROT BD		3.625	4/15/2028	USD	2556648.4	104.9723	2,683,773.52	3.07	USD
XXMSC5JP8	VM CASH CCP LCH MSC JPY		0	12/31/2060	JPY	2435896	100.0000	15,499.47	0.00	USD
SWU07KU29	INF SWAP EM NI 2.0 03/13/22-30Y LCH		0	5/15/2032	EUR	450000	-0.3919	-1,825.99	0.00	USD
SWU0K8A23	INF SWAP EM NI 2.7 04/13/23-30Y LCH		0	4/15/2053	EUR	-700000	-16.3239	118,324.06	-4.26	USD
USDU4CED3	MXN - USD (UNDERLYING)		0	3/19/2025	MXN	1885000	0.0000	92,000.20	0.21	USD
SWU028YB7	IRS EUR 2.50000 03/19/25-10Y LCH		2.5	3/19/2035	EUR	28900000	1.3439	402,171.87	8.81	USD
SWU0ZD712	INF SWAP EM NI 2.59 03/15/22-30Y LCH		0	3/15/2052	EUR	-400000	-5.0581	20,950.57	-1.10	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9		5.330152	9/25/2035	USD	5978.8	94.7902	5,667.32	3.05	USD
SWU0206Z2	RFR USD SOFR/3.50000 06/20/24-30Y CME		3.5	6/20/2054	USD	-2000000	-7.6817	153,633.00	17.59	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A		3.576	12/15/2031	EUR	764736.7	99.9682	791,633.44	0.00	USD
SWU0MM443	INF SWAP EM NI 2.034 09/15/24-10Y LCH		0	9/15/2034	EUR	1100000	-1.2827	-14,610.03	-0.11	USD
USDU4AAR0	BRL - USD (UNDERLYING)		0	2/4/2025	BRL	652663.5	0.0000	112,917.56	0.09	USD
BH5668075	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*		1.5	10/1/2052	DKK	1.82	83.1547	0.21	10.06	USD
912828N71	U S TREASURY INFLATE PROT BD		0.625	1/15/2026	USD	318832.8	98.6286	314,460.28	1.01	USD
SWU01IOA9	IRS EUR 0.65000 05/11/22-5Y LCH		0.65	5/11/2027	EUR	900000	-3.5770	-33,335.76	1.94	USD
MXN5078C9	MEXICAN NUEVO PESO		0	3/19/2025	USD	-1885000	21.0651	-89,484.38	0.21	USD
912828Z37	U S TREASURY INFLATE PROT BD		0.125	1/15/2030	USD	19542924	90.8567	17,756,065.21	4.92	USD
SWU086923	INF SWAP US IT 2.165 04/16/19-10Y LCH		0	4/16/2029	USD	-2000000	12.2478	-244,955.45	0.44	USD
3132DWL43	FNMA PASS THRU 30YR #SD8447		6	7/1/2054	USD	98589.7	100.6826	99,262.67	3.98	USD
SWU01OR39	RFR USD SOFR/3.08500 02/13/24-10Y LCH		3.085	2/13/2034	USD	11200000	-7.4674	-836,349.92	7.82	USD
AX9392660	REALKREDIT DANMARK SEC**PARTIAL CALL**		1	10/1/2050	DKK	1.63	79.8800	0.18	10.06	USD
SWU056462	INF SWAP EM NI 2.049 08/15/24-10Y LCH		0	8/15/2034	EUR	3100000	-1.4390	-46,191.34	-0.11	USD
SWU0EA018	INF SWAP EM NI 3.0 03/13/22-31Y LCH		0	5/15/2027	EUR	1000000	1.3742	14,229.41	0.04	USD
BK0496913	FRANCE GOVT OATE I/L		0.1	3/1/2026	EUR	2766578	99.3964	2,847,501.10	1.13	USD
21H032613	GNMA II TBA 3.5% JAN 30YR JMBO		3.5	1/21/2055	USD	13300000	89.3290	11,880,755.01	5.96	USD
SWU020SH8	RFR USD SOFR/4.75000 01/18/24-2Y LCH		4.75	1/18/2026	USD	-1400000	0.5859	-8,201.90	1.02	USD
04943AAC3	ATCLO 2017-8A A TSFR3M+141.161BP 144A		6.05891	1/16/2030	USD	15212.33	100.0736	15,223.52	0.00	USD
38383KEF5	GNR 2023-H22 FB SOFR30A+95BP		5.5546	9/20/2073	USD	1983700.91	101.3997	2,011,466.97	0.10	USD
SWU0ZN009	INF SWAP US IT 2.703 05/25/21-5Y LCH		0	5/25/2026	USD	830000	8.8616	73,551.38	0.11	USD
SWU01IVA1	IRS EUR 1.00000 05/18/22-5Y LCH		1	5/18/2027	EUR	800000	-2.7755	-22,992.41	1.93	USD
SWU0Z7004	INF SWAP US IT 2.37 06/06/18-10Y LCH		0	6/6/2028	USD	-2200000	9.6987	-213,371.12	0.28	USD
920142031	STATE STREET UNINVESTED CASH - CAD		2.54	12/31/2030	CAD	22899.84	100.0000	15,922.57	0.00	USD
SWU01HY44	IRS EUR 0.65000 04/12/22-5Y LCH		0.65	4/12/2027	EUR	2000000	-3.4779	-72,026.28	1.94	USD
SWU01E2S3	RFR JPY MUT+5.89/0.3000 09/20/17-10Y LCH		0.3	9/20/2027	JPY	-172740000	-1.2349	13,573.43	2.68	USD

912828Y38	U S TREASURY INFLATE PROT BD		0.75	7/15/2028	USD		880264	96.0658	845,632.96	3.43	USD
BV1963834	REALKREDIT DANMARK REG*PARTIAL CALL*		3	10/1/2053	DKK		4419954.39	95.8178	588,077.80	7.22	USD
BU7068721	NYKREDIT REALKREDIT**PARTIAL CALL**		3	10/1/2053	DKK		4979932.47	95.9585	663,556.25	7.22	USD
SWU0TR9F5	INF SWAP US IT 2.60135 04/01/24- 1Y LCH		0	4/1/2025	USD		-8000000	0.1703	-13,621.09	0.00	USD
SWU01IQW9	IRS EUR 1.00000 05/13/22-5Y LCH		1	5/13/2027	EUR		1800000	-2.7776	-51,771.32	1.94	USD
967070095	STIF FUND (PLN)		0	12/1/2030	PLN		1	100.0000	0.24	0.00	USD
USDU3UBL9	GBP - USD (UNDERLYING)		0	1/15/2025	GBP		174000	0.0000	220,823.54	0.03	USD
EK4481033	REALKREDIT DANMARK PARTIAL CALL*		2.5	4/1/2047	DKK		10638.51	95.1645	1,405.81	7.40	USD
SWU01MK06	IRS EUR 0.19500 11/04/22-30Y LCH		0.195	11/4/2052	EUR		-1100000	-40.8940	465,803.58	25.04	USD
SWU0PS017	INF SWAP US IT 2.31125 02/24/21- 10Y LCH		0	2/24/2031	USD		1500000	11.1183	166,774.89	0.61	USD
912810QV3	U S TREASURY INFLATE PROT BD		0.75	2/15/2042	USD		3478430.4	76.7247	2,668,815.99	15.93	USD
UBH500012	INT TOT EUR BOX 30TR LOK 02/06/25		4	3/7/2025	EUR		200000	132.6800	274,780.30	20.35	USD
BO3594195	NYKREDIT REALKREDIT IO30 **PARTIAL CALL*		1.5	10/1/2053	DKK		99603.91	72.1084	9,973.18	16.09	USD
BR6974181	REALKREDIT SEC IO10**PARTIAL CALL**		2	10/1/2053	DKK		36738.72	85.4132	4,357.33	10.85	USD
ERU600018	INT TOT EUR BOX ICE (RED) 04/10/26		0	9/15/2026	EUR		241000000	97.9750	61,125,503.10	0.25	USD
RXH500018	INT TOT EUR BOX 10TR LOK 02/06/25		6	3/7/2025	EUR		1500000	133.4400	2,072,656.90	8.05	USD
BN5634736	FRANCE GOVT OATE I/L		0.1	7/25/2031	EUR		1084248	94.7583	1,063,888.60	6.41	USD
01F040628	FNMA TBA 4.0% FEB 30YR		4	2/13/2055	USD		2300000	91.4051	2,102,317.78	6.54	USD
912810QF8	U S TREASURY INFLATE PROT BD		2.125	2/15/2040	USD		1694110.4	96.6044	1,636,585.80	12.88	USD
USDU4CCZ6	PLN - USD (UNDERLYING)		0	1/24/2025	PLN		110196.88	0.0000	27,057.00	0.06	USD
SWU0EA042	INF SWAP EM NI 2.72 06/15/22-10Y LCH		0	6/15/2032	EUR		2100000	-3.3798	-73,496.03	-0.19	USD
3128NFFX0	FH ARM 1A1082 RFUCCT6M+182.5 12.413		7.34	7/1/2036	USD		17210.93	102.2737	17,602.26	0.29	USD
CX20ATOK3	GLGE 6A AR 3MEUR +81BP 144A		3.989	10/15/2032	EUR		188515.44	100.0721	195,348.54	0.00	USD
974014896	STIF FUND (KRW)		0	12/1/2030	KRW		1	100.0000	0.00	0.00	USD
BJ2189949	ITALIAN BTP BOND I/L		1.4	5/26/2025	EUR		9206348	99.8405	9,517,972.23	0.39	USD
ZR9250799	ITALIAN BTP BOND I/L		0.4	5/15/2030	EUR		244300	95.4148	241,373.35	5.27	USD
17309PAS5	CMLTI 2006-AMC1 A1 TSFR1M+40.448BP 144A		4.74322	9/25/2036	USD		196598	95.9398	188,615.65	2.28	USD
USDU4BTZ0	DKK - USD (UNDERLYING)		0	1/15/2025	DKK		14087597.84	0.0000	1,993,325.25	0.03	USD
SWU0JL852	INF SWAP US IT 2.813 05/14/21-5Y LCH		0	5/14/2026	USD		800000	8.3952	67,161.78	0.10	USD
91282CJH5	U S TREASURY INFLATE PROT BD		2.375	10/15/2028	USD		14117850	101.5721	14,339,795.73	3.57	USD
AX8961184	NYKREDIT REALKREDIT IYS PARTIAL CALL*		1	10/1/2050	DKK		1.66	79.9352	0.18	10.06	USD
3175RWRC3	INF CAP FWD EU @ 3 06/22/15-20Y GLM		0	6/22/2035	EUR		-1200000	1.4716	-14,298.97	0.13	USD
01F042632	FNMA TBA 4.5% MAR 30YR		4.5	3/13/2055	USD		10400000	93.9687	9,772,748.54	6.34	USD
BG5047181	NYKREDIT REALKRE O10 IO *PARTIAL CALL*		1	10/1/2053	DKK		252.28	75.8083	26.56	12.82	USD
SWU020SG0	RFR USD SOFR/4.75750 01/18/24-2Y LCH		4.7575	1/18/2026	USD		-4800000	0.5935	-28,488.96	1.02	USD
912810RR1	U S TREASURY INFLATE PROT BD		1	2/15/2046	USD		7446998	75.4271	5,617,054.48	18.82	USD
BO3608318	NORDEA KREDIT REALKREDIT**PARTIAL CALL**		1.5	10/1/2053	DKK		635315.68	83.2673	73,457.31	10.04	USD
BP7802229	NYKREDIT REALKREDIT IO30**PARTIAL CALL**		2	10/1/2053	DKK		1.53	79.0976	0.17	13.95	USD
AX9013746	NORDEA REALKREDIT SEC*PARTIAL CALL*		1	10/1/2050	DKK		1.23	81.9561	0.14	10.00	USD

MXN5077B2	MEXICAN NUEVO PESO		0	3/18/2025	USD		-739000	21.0616	-35,087.59	0.21	USD
BK1675457	REALKREDIT DANMARK SEC**PARTIAL CALL**		1	10/1/2053	DKK	2	79.3626		0.22	10.86	USD
BJ7669762	JYSKE REALKREDIT SEC IO1*PARTIAL CALL*		1.5	10/1/2053	DKK		1876650.49	80.7170	210,338.74	11.71	USD
SWU0NL451	INF SWAP EM NI 2.736 10/15/23-30Y LCH		0	10/15/2053	EUR		-400000	-17.8165	73,795.83	-4.89	USD
PLN5031A2	POLISH ZLOTY		0	1/31/2025	USD		-121248.72	4.1347	-29,324.35	0.08	USD
38383KHN5	GNK 2025 1127 TA SOEP30A L00 00BP		5.5046	11/20/2073	USD		1196822.09	101.0864	1,209,824.13	0.14	USD
91282CJY8	U S TREASURY INFLATE PROT BD		1.75	1/15/2034	USD		8933040	95.9213	8,568,687.57	8.24	USD
USDU40RR4	MXN - USD (UNDERLYING)		0	2/13/2025	MXN		-889105.03	0.0000	-43,946.57	0.11	USD
SWU0TX9S4	INF SWAP EM NI 5.5 06/15/24-10Y LCH		0	8/15/2034	GBP		-1500000	0.3142	-5,902.74	0.01	USD
9128287D6	U S TREASURY INFLATE PROT BD		0.25	7/15/2029	USD		11722143.78	92.6441	10,859,868.98	4.42	USD
USDU4BZS9	PLN - USD (UNDERLYING)		0	1/17/2025	PLN		68790.22	0.0000	16,907.88	0.04	USD
EK4399300	NORDEA KREDIT REALKREDIT*PARTIAL CALL*		2.5	10/1/2047	DKK		112.39	95.1073	14.84	7.37	USD
GCG500017	PRINTO1 GOLD 100 OZ 10TK 02/26/25		0	2/27/2025	USD		-500	#####	-1,320,500.00	0.00	USD
17307GP85	CMLTI 2007-AMC2 A3A TSFR1M+19.448BP		5.14322	10/25/2035	USD		500000	91.0451	455,225.55	4.17	USD
WNH500014	TSFR1M US 048RR 30TK CDT 02/20/25		6	3/21/2025	USD		4300000	118.9063	5,112,968.75	15.73	USD
3132DWWK2	FNMA PASS THRU 30YR #SD8409		6	3/1/2054	USD		5822986.97	100.5754	5,856,491.73	3.98	USD
17311XAA3	CMLTI 2007-AMC2 A3A TSFR1M+19.448BP		4.61322	1/25/2037	USD		124163.36	71.4947	88,770.22	5.71	USD
912810SG4	U S TREASURY INFLATE PROT BD		1	2/15/2049	USD		3424593.9	72.9846	2,499,425.17	21.00	USD
914025192	STIF FUND (BRL)		0	12/1/2030	BRL		551002.54	100.0000	89,190.02	0.00	USD
BG5056190	NYKREDIT REALKREDIT AS SEC *PARTIAL CALL		1	10/1/2053	DKK		1.6	79.4234	0.18	10.85	USD
PLN5017A0	POLISH ZLOTY		0	1/17/2025	USD		-68790.22	4.1326	-16,645.66	0.05	USD
05951EAC1	BAFC 2006-J 2A1		4.472679	1/20/2047	USD		288116.37	84.7360	244,138.32	4.73	USD
ZS5858627	JAPANESE GOVT BOND (ILB) #24		0.1	3/10/2029	JPY		767151000	104.2500	5,088,794.33	4.19	USD
SWU01OR47	RFR USD SOFR/2.86500 02/13/24-30Y LCH		2.865	2/13/2054	USD		-7000000	-18.4913	1,294,391.71	18.20	USD
91282CGK1	U S TREASURY INFLATE PROT BD		1.125	1/15/2033	USD		7735226	92.0291	7,118,657.94	7.56	USD
908142086	STATE STREET UNINVESTED CASH - AUD		3.59	12/31/2030	AUD		57113.39	100.0000	35,361.77	0.00	USD
SWU0KT119	INF SWAP EM NI 2.58 03/15/22-30Y LCH		0	3/15/2052	EUR		-300000	-4.7111	14,635.03	-1.02	USD
91282CCA7	U S TREASURY INFLATE PROT BD		0.125	4/15/2026	USD		5223841	97.6110	5,099,044.12	1.26	USD
31418EYP9	FNMA PASS THRU 30YR #MA5217		6.5	12/1/2053	USD		4837269	102.2263	4,944,959.00	2.97	USD
CCMSCHUS2	CASH COLLATERAL LCH MSC USD		4.33	12/31/2060	USD		1527000	100.0000	1,527,000.00	0.00	USD
9128282L3	U S TREASURY INFLATE PROT BD		0.375	7/15/2027	USD		10372725.6	96.5148	10,011,212.98	2.47	USD
OEH500013	PRINTO1 EURO DOBL 5T L0X 02/06/25		6	3/7/2025	EUR		-400000	117.8600	-488,176.14	4.31	USD
31406DAF3	FN ARM 806506 12MTA+120 8.806		6.026	10/1/2044	USD		1149.18	101.2574	1,163.63	0.20	USD
317U7OUA8	ORO GBP 10Y P 4.00000 L 01/27/25 RYL		0	1/27/2025	GBP		-1600000	1.0173	-20,384.66	8.08	USD
31418E4N7	FNMA PASS THRU 30YR #MA5328		6	4/1/2054	USD		4529780.8	100.5764	4,555,890.86	3.98	USD
BP8365838	REALKREDIT IO30**PARTIAL CALL**		2	10/1/2053	DKK		330383.88	79.2811	36,371.36	13.92	USD
91282CCM1	U S TREASURY INFLATE PROT BD		0.125	7/15/2031	USD		23635751.8	88.0714	20,816,329.00	6.39	USD
EUR5015K8	EUROPEAN MONETARY UNION EURO		0	1/15/2025	USD		-19816000	0.9652	-20,530,162.22	0.04	USD
OATH50009	PRINTO1 EURO CAT L0X 10TK 02/06/25		6	3/7/2025	EUR		-8000000	123.4000	-10,222,456.48	7.53	USD
CX32VR1O2	CGMSE 2014-2A AR1 3MEUR + 75BP		3.773	11/15/2031	EUR		692465.86	99.8878	716,244.15	0.00	USD
RJPAEVV12	JAPAN GOVT REV REPO		0.2	3/18/2025	JPY		-1255235459	100.0000	-7,986,990.70	0.19	USD
SWU01QDX3	IRS EUR 2.87880 06/12/23-9Y* LCH		2.8788	8/15/2032	EUR		5600000	3.9122	226,862.98	6.75	USD

SWU0JD587	INF SWAP US IT 1.8825 11/20/19-10Y LCH	0	11/20/2029	USD	-500000	14.8471	-74,235.36	0.63	USD
912810PZ5	U S TREASURY INFLATE PROT BD	2.5	1/15/2029	USD	1351141.37	101.7808	1,375,202.46	3.79	USD
3128NHPT4	FH ARM 1J1334 RFUCCT1Y+150.3 11.686	7.253	9/1/2036	USD	5733.2	102.3926	5,870.37	0.81	USD
USDU4CLP8	PLN - USD (UNDERLYING)	0	1/31/2025	PLN	121248.72	0.0000	29,765.00	0.08	USD
DUH500019	FIN FUT EURO-SCHATZ 2YR EUX 03/06/25	6	3/7/2025	EUR	-12300000	106.9850	-13,626,305.63	1.70	USD
984029694	STIF FUND (CHF)	0.23	12/31/2030	CHF	1	100.0000	1.10	0.00	USD
317U7OVA7	ORO GBP 10Y C 3.60000 L 01/27/25 RYL	0	1/27/2025	GBP	-1600000	0.0274	-549.65	8.18	USD
SWU01Q355	RFR JPY MUTK/0.55000 09/14/23-5Y LCH	0.55	9/14/2028	JPY	-160000000	-0.7281	7,412.36	3.64	USD
CMD706015	GRIF 1 A 6MEUR + 28BP	3.681	8/28/2039	EUR	55399.37	97.9353	56,181.60	0.13	USD
NOK5015B9	NORWEGIAN KRONER	0	1/15/2025	USD	-111055.05	11.3576	-9,778.03	0.04	USD
USDU4CIW7	MXN - USD (UNDERLYING)	0	3/18/2025	MXN	739000	0.0000	36,093.68	0.20	USD
CCMSCXUS7	CASH COLLATERAL FUT MSC USD	4.23	12/31/2060	USD	1564000	100.0000	1,564,000.00	0.00	USD
BO2829311	NORDEA KREDIT REALKREDIT IO30 SEC	1.5	10/1/2053	DKK	100000	72.0960	10,011.11	15.95	USD
01F040610	FNMA TBA 4.0% JAN 30YR	4	1/14/2055	USD	0	91.4207	0.00	6.54	USD
SWU01YS36	RFRF USD SOFR/2.34000 11/21/23-5Y LCH	2.34	11/21/2028	USD	14780000	-7.1161	-1,051,765.49	3.65	USD
FVH500015	FIN FUT US 5YR CBT 03/31/25	6	4/1/2025	USD	-18400000	106.3047	-19,560,062.50	3.75	USD
317U3UMA7	IKO EUR 2Y C 2.90000 L 06/29/25	0	8/29/2025	EUR	-2700000	1.6420	-45,906.46	1.92	USD
SWU0RT9K2	INF SWAP US IT 2.38 10/15/24-1Y LCH	0	10/15/2025	USD	-2600000	0.1301	-3,381.95	0.00	USD
912810TP3	U S TREASURY INFLATE PROT BD	1.5	2/15/2053	USD	318573	80.2258	255,577.69	21.95	USD
AX2401385	REALKREDIT DANMARK IO10**PARTIAL CALL**	1.5	10/1/2050	DKK	1.81	82.6588	0.21	10.86	USD
SWU0GH854	INF SWAP EM NI 2.763 09/15/23-30Y LCH	0	9/15/2053	EUR	-700000	-18.7039	135,575.02	-5.03	USD
SWU01JA46	INF SWAP EM NI 2.4875 05/15/22-15Y LCH	0	5/15/2037	EUR	-10000	-1.1136	115.32	-0.09	USD
31418E5R7	FNMA PASS THRU 30YR #MA5355	6.5	5/1/2054	USD	917320.73	102.2337	937,810.91	2.97	USD
USDU3TZT9	JPY - USD (UNDERLYING)	0	1/15/2025	JPY	1258163852	0.0000	8,358,409.27	0.03	USD
BRL5035B0	BRAZILIAN REAL-NDF	0	2/4/2025	USD	-652663.5	6.2161	-104,994.93	0.08	USD
SWU01MMU8	IRS EUR 0.19700 11/08/22-30Y LCH	0.197	11/8/2052	EUR	-1900000	-40.8838	804,367.38	25.04	USD
SWU0225S5	RFR EUR ESTRON/3.47500 02/26/24-1Y LCH	3.475	2/26/2025	EUR	-66500000	0.0907	-62,429.16	0.15	USD
SWU0RB9N5	INF SWAP US IT 2.341 11/07/24-1Y LCH	0	11/7/2025	USD	-5100000	0.2088	-10,650.25	0.00	USD
TUH500020	FIN FUT US 2YR CBT 03/31/25	6	4/1/2025	USD	-39200000	102.8047	-40,299,437.51	1.76	USD
CCMSCCUS3	CASH COLLATERAL CME MSC USD	4.23	12/31/2060	USD	204000	100.0000	204,000.00	0.00	USD
BH5668265	NYKREDIT REALKREDIT IO10**PARTIAL CALL**	1.5	10/1/2052	DKK	1.21	80.6989	0.14	11.73	USD
JPY5077E5	JAPANESE YEN	0	3/18/2025	USD	1255863077	155.7823	8,061,656.97	0.21	USD
SWU0EA026	INF SWAP EM NI 2.421 05/15/22-30Y LCH	0	5/15/2052	EUR	-170000	-1.0178	1,791.63	-0.18	USD
AS5951049	JAPANESE GOVT BOND (ILB) #23	0.1	3/10/2028	JPY	438105380	103.9500	2,897,750.97	3.19	USD
41161PSV6	FINMET 2005-9 BI	5.38474	6/20/2035	USD	183986.06	90.6792	166,837.07	3.96	USD
75114NAA2	TSEP 1M J 1.4488P	4.81322	6/25/2046	USD	198059.11	22.0260	43,624.48	3.67	USD
91282CDX6	U S TREASURY INFLATE PROT BD	0.125	1/15/2032	USD	4782666	86.7324	4,148,119.95	6.88	USD
968061499	STIF FUND (SGD)	0	12/1/2030	SGD	885.11	100.0000	648.81	0.00	USD
CX48I3074	PSTET 2023-3A AR 3MEUR + 97 BP 144A	3.88081	5/15/2033	EUR	1570000	99.9606	1,625,095.20	0.00	USD

ERU500028	FINFUT EURBOR ICE (WHIT) 09/15/25	0	9/16/2025	EUR	-24100000	98.0650	-61,181,653.09	0.25	USD
38383KGP1	GNR 2023-H24 FA SOFR30A+95BP	5.5546	10/20/2073	USD	3576019.84	101.4258	3,627,006.37	0.07	USD
SWU0KH016	INF SWAP EM NI 2.682 10/15/23-30Y LCH	0	10/15/2053	EUR	-200000	-15.9250	32,980.60	-4.37	USD
31418E2F6	FNMA PASS THRU 30YR #MA5273	6.5	2/1/2054	USD	112278.21	102.2146	114,764.71	2.97	USD
SWU0JE262	INF SWAP FR NI 1.41 11/15/19-20Y LCH	0	11/15/2039	EUR	-300000	16.0706	-49,923.22	2.14	USD
971070099	STIF FUND (RUB)	0	12/1/2030	RUB	1	100.0000	0.01	0.00	USD
3138WGAM6	FNMA PASS THRU 30YR #AS6311	3.5	12/1/2045	USD	6726.78	89.7582	6,037.84	5.90	USD
91282CLV1	U S TREASURY INFLATE PROT BD	1.625	10/15/2029	USD	3611484	98.3527	3,551,993.14	4.53	USD
317U3VHA1	FINFUT EUR ZIF 2.00000 09/01/25 CCT	0	9/1/2025	EUR	-15200000	0.1162	-18,294.14	1.92	USD
929142073	STATE STREET UNINVESTED CASH - EUR	2.159	12/1/2030	EUR	205547.07	100.0000	212,844.00	0.00	USD
3133WAVX3	FNMA PASS THRU 30YR #QI4230	6.5	4/1/2054	USD	243669.7	102.2042	249,040.60	2.97	USD
966014896	STIF FUND (PHP)	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
GBP5015D6	BRITISH POUND STERLING	0	1/15/2025	USD	-174000	0.7986	-217,893.02	0.04	USD
912810FQ6	U S TREASURY INFLATE PROT BD	3.375	4/15/2032	USD	453481.4	108.2988	491,114.74	6.44	USD
38380LJY0	FINFUT EUR ZIF 2.00000 09/01/25 CCT	5.46121	8/20/2068	USD	254048.19	99.7372	253,380.53	0.57	USD
12668PAA0	CWALT 2006-OA17 1A1A TSFR1M+30.948BP	4.67974	12/20/2046	USD	479022.86	85.4408	409,281.11	4.13	USD
SWU0RT9M8	INF SWAP US IT 2.34721 05/01/24-1Y LCH	0	5/1/2025	USD	-8000000	0.1909	-15,275.76	0.00	USD
912810SB5	U S TREASURY INFLATE PROT BD	1	2/15/2048	USD	1646157.16	73.7352	1,213,797.11	20.31	USD
9128285W6	U S TREASURY INFLATE PROT BD	0.875	1/15/2029	USD	3500336	95.4983	3,342,760.11	3.90	USD
CX2N03023	CGMSE 2018-2A A1A 3MEUR +80BP	3.698	8/28/2031	EUR	282426.43	100.0366	292,559.56	0.00	USD
USDU48RF3	MXN - USD (UNDERLYING)	0	2/11/2025	MXN	-403044.58	0.0000	-19,796.00	0.11	USD
912810RA8	U S TREASURY INFLATE PROT BD	0.625	2/15/2043	USD	3871747.2	73.3528	2,840,035.37	17.01	USD
XXMSC5US9	VM CASH CCP LCH MSC USD	4.36	12/31/2060	USD	14618	100.0000	14,618.00	0.00	USD
XXMSC2AU3	VM CASH FUT FOR MSC AUD	4.25	12/31/2060	AUD	23609.79	100.0000	14,618.01	0.00	USD
MXN5044D8	MEXICAN NUEVO PESO	0	2/13/2025	USD	889105.03	20.9466	42,446.18	0.12	USD
912810FS2	U S TREASURY INFLATE PROT BD	2	1/15/2026	USD	2406275.2	100.0117	2,406,555.98	1.01	USD
CX47SK010	MECLO 2023-1A A 3MEUR + 175 BP 144A	4.929	10/15/2036	EUR	1800000	100.5036	1,873,287.32	0.01	USD
XMH500023	FINFUT EUR ZIF 2.00000 09/01/25 CCT	6	3/18/2025	AUD	5900000	95.6050	4,123,320.15	7.73	USD
912810TY4	U S TREASURY INFLATE PROT BD	2.125	2/15/2054	USD	1542795	92.7079	1,430,292.20	21.01	USD
USDU3TO79	EUR - USD (UNDERLYING)	0	1/15/2025	EUR	19816000	0.0000	20,867,870.74	0.03	USD
UXYH50006	FINFUT EUR ZIF 2.00000 09/01/25 CCT	6	3/21/2025	USD	11200000	111.3125	12,467,000.00	7.77	USD
988142055	STATE STREET UNINVESTED CASH - GBP	3.95	12/1/2030	GBP	64828.53	100.0000	81,191.25	0.00	USD
437084CE4	HEAT 2004-3 M1 TSFR1M+96.948BP	5.30822	8/25/2034	USD	22602.77	98.3845	22,237.62	2.03	USD
USDU3VPX6	NOK - USD (UNDERLYING)	0	1/15/2025	NOK	111055.05	0.0000	9,991.00	0.03	USD
BP2299314	REALKREDIT DANMARK SEC**PARTIAL CALL**	1.5	10/1/2053	DKK	2255663.24	83.1560	260,458.81	10.05	USD
912810TE8	U S TREASURY INFLATE PROT BD	0.125	2/15/2052	USD	2948218	54.3313	1,601,805.10	26.27	USD
91282CEZ0	U S TREASURY INFLATE PROT BD	0.625	7/15/2032	USD	13796645	89.4239	12,337,498.17	7.23	USD
AUD5015E1	AUSTRALIAN DOLLARS	0	1/15/2025	USD	62000	1.6151	38,388.03	0.04	USD
61913PAN2	MHL 2004-2 M2 TSFR1M+111.948BP	5.45822	12/25/2034	USD	5274.34	96.7609	5,103.50	0.00	USD
SWU0KT143	INF SWAP EM NI 2.965 05/15/22-5Y LCH	0	5/15/2027	EUR	200000	1.5620	3,234.87	0.04	USD
BTSH50003	FIN FUT EUX SHORT EURO-BTP 03/06/25	6	3/7/2025	EUR	-6000000	107.4200	-6,674,004.92	2.00	USD
45660N2W4	INDX 2004-AR10 1A1 TSFR1M+95.448BP	5.29322	5/25/2034	USD	441949.1	87.9552	388,717.08	0.97	USD

SWU0EQ211	INF SWAP US IT 2.09 09/01/21-5Y LCH	0	6/1/2026	USD	600000	8.8581	53,148.31	0.11	USD
ZD8283354	ITALIAN BTP BOND I/L	1.8	5/15/2036	EUR	102107	99.1455	104,828.27	10.40	USD
912810QP6	U S TREASURY INFLATE PROT BD	2.125	2/15/2041	USD	2839597.4	96.8563	2,750,328.55	13.63	USD
IKH500016	FIN FUT EUX EURO-BTP 03/06/25	6	3/7/2025	EUR	3800000	119.9800	4,721,093.24	7.21	USD
MXN5042B4	MEXICAN NUEVO PESO	0	2/11/2025	USD	403044.58	20.9398	19,247.77	0.12	USD
USDU3V0D7	CAD - USD (UNDERLYING)	0	1/15/2025	CAD	1016291.02	0.0000	724,652.46	0.03	USD
86364LAA0	INF SWAP US IT 2.09 09/01/21-5Y LCH	6.45322	8/25/2037	USD	3502.38	99.4985	3,484.82	0.52	USD
AX9541290	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	1	10/1/2050	DKK	11950.2	79.9136	1,326.07	10.06	USD
XXMSC1US8	VM CASH FUT DOM MSC USD	4.36	12/31/2060	USD	14618	100.0000	14,618.00	0.00	USD
XXMSC5GB2	VM CASH CCP LCH MSC GBP	4.4	12/31/2060	GBP	19460.48	100.0000	24,372.30	0.00	USD
DKK5015D4	DANISH KRONER	0	1/15/2025	USD	-14087597.84	7.1969	-1,957,456.33	0.04	USD
948642392	STIF FUND (JPY) (SSK)	0	12/31/2030	JPY	12681381	100.0000	80,690.89	0.00	USD
38383KHV7	GNR 2023-H27 FD SOFR30A+110BP	5.7046	11/20/2073	USD	1778210.31	102.3080	1,819,252.12	-0.01	USD
912810PV4	U S TREASURY INFLATE PROT BD	1.75	1/15/2028	USD	4452446.25	99.2869	4,420,694.83	2.92	USD
91282CEJ6	U S TREASURY INFLATE PROT BD	0.125	4/15/2027	USD	3018546	95.8595	2,893,562.26	2.23	USD
912810SM1	U S TREASURY INFLATE PROT BD	0.25	2/15/2050	USD	2516969.5	58.4226	1,470,478.10	24.13	USD
SWU0EQ088	INF SWAP US IT 2.7675 05/13/21-5Y LCH	0	5/13/2026	USD	1800000	8.6457	155,622.18	0.10	USD
912810RW0	U S TREASURY INFLATE PROT BD	0.875	2/15/2047	USD	1104972.7	72.4489	800,540.77	19.86	USD
998142038	STATE STREET UNINVESTED CASH - USD	3.58	12/1/2030	USD	506769.78	100.0000	506,769.78	0.00	USD
BJ3621080	NORDEA KREDIT SEC PARTIAL CALL*	1	10/1/2053	DKK	23788.86	81.2447	2,683.73	10.48	USD
ZN2761189	UBS GROUP AG SR UNSEC REGS	7.75	3/1/2029	EUR	100000	113.9880	118,034.58	2.92	USD
952072692	STIF FUND (MXN)	0	12/31/2030	MXN	640.54	100.0000	30.81	0.00	USD
57563NAA6	INF SWAP US IT 2.09 09/01/21-5Y LCH	6.39529	4/25/2038	USD	10549.6	100.0413	10,553.95	0.05	USD
BJ7619163	JYSKE REALKREDIT A/S SEC*PARTIAL CALL*	1.5	10/1/2053	DKK	2	83.2067	0.23	10.12	USD
USDU3TSZ3	JPY - USD (UNDERLYING)	0	3/18/2025	JPY	-1255863077	0.0000	-8,232,679.02	0.20	USD
XXMSC5EM0	VM CASH CCP LCH MSC EUR	2.615	12/31/2060	EUR	9575.38	100.0000	9,915.31	0.00	USD
BQ0443532	NORDEA KREDIT SEC IO10**PARTIAL CALL**	2	10/1/2053	DKK	499379.68	85.4514	59,254.44	10.79	USD
317U3VGA2	INF SWAP GB NI 3.466 09/15/24-10Y LCH	0	9/1/2025	EUR	-15200000	1.4745	-232,072.54	1.92	USD
SWU0AP415	INF SWAP GB NI 3.466 09/15/24-10Y LCH	0	9/15/2034	GBP	-600000	0.6296	-4,730.82	0.03	USD
EK4381829	NYKREDIT REALKREDIT AS V *PARTIAL CALL*	2.5	10/1/2047	DKK	15596.45	95.1254	2,060.12	7.45	USD
PLN5024B9	POLISH ZLOTY	0	1/24/2025	USD	-110196.88	4.1337	-26,658.27	0.07	USD
65536HAH1	INF SWAP US IT 2.41875 03/05/21-5Y LCH	5.21822	5/25/2035	USD	834113.61	98.6448	822,809.45	2.28	USD
61744CNC6	INF SWAP US IT 2.41875 03/05/21-5Y LCH	5.11322	1/25/2035	USD	167059.54	95.7391	159,941.23	1.89	USD
SWU0EN705	INF SWAP US IT 2.41875 03/05/21-5Y LCH	0	3/5/2026	USD	300000	10.9163	32,749.02	0.11	USD
USDU3UO68	AUD - USD (UNDERLYING)	0	1/15/2025	AUD	-62000	0.0000	-39,108.91	0.03	USD
BO3636459	REALKREDIT DANMARK IO10**PARTIAL CALL**	1.5	10/1/2053	DKK	1.77	80.7017	0.20	11.88	USD
135087VS0	CANADA GOVT REAL RETURN	4.25	12/1/2026	CAD	1105374	105.9980	814,680.92	1.85	USD
JPY5015E0	JAPANESE YEN	0	1/15/2025	USD	-1258163852	156.9176	-8,017,988.77	0.04	USD
91282CBF7	U S TREASURY INFLATE PROT BD	0.125	1/15/2031	USD	6948027	88.7932	6,169,377.81	5.90	USD
31396PMC2	FNR 2007-4 DF SOFR30A+55.948BP	5.12827	2/25/2037	USD	8444.98	98.7179	8,336.71	0.63	USD
SWU0JB268	INF SWAP US IT 1.954 06/03/19-10Y LCH	0	6/3/2029	USD	-1000000	14.1362	-141,361.55	0.54	USD
912828V49	U S TREASURY INFLATE PROT BD	0.375	1/15/2027	USD	1045400	96.9698	1,013,722.08	1.99	USD
9128283R9	U S TREASURY INFLATE PROT BD	0.5	1/15/2028	USD	7344961.4	95.6104	7,022,547.56	2.96	USD

CX467M078	AVOST 1A AR EUR003M+97BP 144A		3.811	1/15/2035	EUR		1000000	99.9787	1,035,279.74	0.00	USD
XXMSC2EM7	VM CASH FUT FOR MSC EUR		2.915	12/31/2060	EUR		75186.31	100.0000	77,855.43	0.00	USD
BO3610603	NORDEA KREDIT IO10**PARTIAL CALL**		1.5	10/1/2053	DKK		54959.74	80.8207	6,167.91	11.88	USD
3132DWMY6	FNMA PASS THRU 30YR #SD8475		5.5	11/1/2054	USD		5240387.72	98.7140	5,172,995.25	5.00	USD
38383KFR8	GNR 2023-H23 JF SOFR30A+98BP		5.5846	9/20/2073	USD		3719203.42	101.2903	3,767,193.05	0.17	USD
805564RN3	SAST 2005-1 M2 TSFR1M+83.448BP		5.17322	5/25/2035	USD		23140.96	95.1703	22,023.33	2.21	USD
91282CLE9	U S TREASURY INFLATE PROT BD		1.875	7/15/2034	USD		10762874	96.9480	10,434,392.28	8.61	USD
912810RL4	U S TREASURY INFLATE PROT BD		0.75	2/15/2045	USD		2506697.6	72.5669	1,819,032.62	18.52	USD
CAD5015C7	CANADIAN DOLLAR		0	1/15/2025	USD		-1016291.02	1.4375	-707,006.70	0.04	USD
SWU01YS44	RFRF USD SOFR/2.23650 11/21/23-30Y LCH		2.2365	11/21/2053	USD		-3050000	-33.8241	1,031,635.97	19.46	USD
SWU0XL419	INF SWAP EM NI 2.59 12/15/22-30Y LCH		0	12/15/2052	EUR		-300000	-11.4267	35,496.97	-2.94	USD
SWU01VA64	RFR USD SOFR/4.25000 12/20/23-2Y LCH		4.25	12/20/2025	USD		-18280000	0.0577	-10,551.21	0.94	USD
91282CFR7	U S TREASURY INFLATE PROT BD		1.625	10/15/2027	USD		6925880	99.4117	6,885,138.03	2.68	USD
SWU0BV9R9	INF SWAP US IT 2.208 10/07/24-1Y LCH		0	10/7/2025	USD		-15408000	0.2775	-42,756.35	0.00	USD
SWU0SG481	INF SWAP US IT 1.9975 07/25/19-10Y LCH		0	7/25/2029	USD		-1300000	13.4899	-175,368.85	0.53	USD
91282CHP9	U S TREASURY INFLATE PROT BD		1.375	7/15/2033	USD		13718496	93.5964	12,840,018.39	7.92	USD
912810SV1	U S TREASURY INFLATE PROT BD		0.125	2/15/2051	USD		4122262	55.1367	2,272,877.58	25.49	USD
SWU02A2D3	IRS EUR 2.25000 03/19/25-30Y LCH		2.25	3/19/2055	EUR		-10624000	2.2996	-252,984.69	21.24	USD
950074898	STIF FUND (MYR)		0	12/31/2030	MYR		1	100.0000	0.22	0.00	USD
01F042624	FNMA TBA 4.5% FEB 30YR		4.5	2/13/2055	USD		0	93.9883	0.00	6.34	USD
SWU0SB946	INF SWAP US IT 2.2147 10/10/24-1Y LCH		0	10/10/2025	USD		12000000	0.2781	33,372.38	0.00	USD
912810RF7	U S TREASURY INFLATE PROT BD		1.375	2/15/2044	USD		623028.6	83.3182	519,096.00	16.66	USD
SWU01MJY4	IRS EUR 0.19000 11/04/22-30Y LCH		0.19	11/4/2052	EUR		-1000000	-40.9961	424,514.43	25.06	USD
01F042616	FNMA TBA 4.5% JAN 30YR		4.5	1/14/2055	USD		0	94.0312	0.00	6.34	USD
SWU086FC4	INF SWAP EM NI 1.38 03/15/21-10Y LCH		0	3/15/2031	EUR		-2570000	17.5956	-468,259.40	0.94	USD
USH500023	FIN FUT US 30YR CBT 03/20/25		6	3/21/2025	USD		-18400000	113.8438	-20,947,250.00	11.10	USD
01F040636	FNMA TBA 4.0% MAR 30YR		4	3/13/2055	USD		2600000	91.4051	2,376,533.15	6.54	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A		7.486178	11/15/2040	USD		788973.87	100.9872	796,762.54	0.01	USD
SWU01VBR7	RFR JPY MUTK/0.50000 12/15/21-10Y LCH		0.5	12/15/2031	JPY		-607000000	-2.6802	103,517.53	6.81	USD
TYH500014	FIN FUT US 10YR CBT 03/20/25		6	3/21/2025	USD		-17500000	108.7500	-19,031,250.00	5.92	USD
ZD7734878	MEXICAN UDIBONOS I/L		4	8/24/2034	MXN		50076.33	88.8080	213,881.29	7.76	USD
SWU04AM49	INF SWAP EM NI 3.15 03/15/21-10Y LCH		0	5/15/2027	EUR		300000	0.6743	2,094.63	0.02	USD
317U3ULA8	RFR EUR 2.1 2.90000 08/29/23 CLM		0	8/29/2025	EUR		-2700000	0.0921	-2,573.58	1.92	USD
SWU022DT4	RFR GBP SONIO/4.25000 09/18/24-2Y LCH		4.25	9/18/2026	GBP		13300000	-0.1176	-19,580.21	1.63	USD
	Uninvested Cash								45,695.05		
	Interest Receivable								1,054,283.53		
	Net Unsettled Trades								-156,678,046.23		
	Bond/Stock Futures								103,397,623.84		
	Money Market Futures								56,149.99		
	Swap Offset								-1,924,904.00		
	CD/CW Forecast								0.00		
	Broker Money								-279,607.56		

	Total Market Value							145,976,562.95	
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Additional Disclosures:

Investors should consider the investment objectives, risks, charges and expenses of the funds carefully before investing. This and other information are contained in the fund's prospectus and summary prospectus, if available, which may be obtained by contacting your PIMCO representative. Please read them carefully before you invest or send money.

The portfolio holdings and its presentation may differ from the complete schedule of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete schedule of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year as it is not prepared in a manner to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements.

A word about risk: Investing in the **bond market** is subject to risks, including market, interest rate, issuer, credit, inflation risk, and liquidity risk. The value of most bonds and bond strategies are impacted by changes in interest rates. Bonds and bond strategies with longer durations tend to be more sensitive and volatile than those with shorter durations; bond prices generally fall as interest rates rise, and low interest rate environments increase this risk. Reductions in bond counterparty capacity may contribute to decreased market liquidity and increased price volatility. Bond investments may be worth more or less than the original cost when redeemed. Investing in **foreign denominated and/or domiciled securities** may involve heightened risk due to currency fluctuations, and economic and political risks, which may be enhanced in emerging markets. **Mortgage and asset-backed securities** may be sensitive to changes in interest rates, subject to early repayment risk, and their value may fluctuate in response to the market's perception of issuer creditworthiness; while generally supported by some form of government or private guarantee there is no assurance that private guarantors will meet their obligations. **Derivatives** may involve certain costs and risks such as liquidity, interest rate, market, credit, management and the risk that a position could not be closed when most advantageous. Investing in derivatives could lose more than the amount invested. **Diversification** does not ensure against loss. Please **refer to the Fund's prospectus** for a complete overview of the primary risks associated with the Fund.

Holdings are subject to change without notice and may not be representative of current or future allocations. The geographical classification of foreign securities in this report are classified by the country of incorporation of a holding. In certain instances, a security's country of incorporation may be different from its country of economic exposure.

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