

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
SWU020B78	RFR USD SOFR/3.50000 12/18/24-1Y LCH		3.5	12/18/2025	USD	-175700000	-0.6479	1,138,307.59	0.93	USD
09659X2M3	BNP PARIBAS SR NON-PREFER REGS SOFR		1.904	9/30/2028	USD	5000000	91.7250	4,586,247.60	2.61	USD
BO3608318	NORDEA KREDIT REALKREDIT**PARTIAL CALL**		1.5	10/1/2053	DKK	1.08	83.2673	0.12	10.04	USD
3142GQBU5	FNMA PASS THRU 30YR #RJ0050		5.5	10/1/2053	USD	929662.58	98.7657	918,187.81	5.00	USD
86358EGW0	SAIL 2004-2 A4 TSFR1M+81.948BP		5.15822	3/25/2034	USD	1086058.27	101.0717	1,097,697.99	0.54	USD
694308KD8	PACIFIC GAS & ELECTRIC SEC		5.25	3/1/2052	USD	2000000	90.0922	1,801,843.76	12.21	USD
22822VBG5	CROWN CASTLE INC SR UNSEC		5.2	9/1/2034	USD	6000000	97.5540	5,853,242.22	7.32	USD
3133KQQZ2	FNMA PASS THRU 30YR #RA8572		4.5	6/1/2053	USD	5168919.36	94.2456	4,871,477.41	6.34	USD
361841AL3	GLP CAPITAL LP / FIN II SR UNSEC		5.3	1/15/2029	USD	3150000	99.6622	3,139,358.04	3.49	USD
RRTAF10M3	U S TREASURY REV REPO		4.56	1/7/2025	USD	-12219375	100.0000	-12,219,375.00	0.01	USD
USDU4CCZ6	PLN - USD (UNDERLYING)		0	1/24/2025	PLN	-52653120.56	0.0000	-12,963,312.46	0.06	USD
06738ECL7	BARCLAYS PLC SR UNSEC SOFR		6.692	9/13/2034	USD	4100000	106.1110	4,350,551.82	6.53	USD
USDU4CJ89	IDR - USD (UNDERLYING)		0	1/16/2025	IDR	-206088465000	0.0000	-12,900,000.00	0.04	USD
07384MYW6	USARM 2003-7 OR WMSJ WC4.375 ADM		6.53796	10/25/2033	USD	4945.29	95.5134	4,723.41	1.16	USD
65473PAL9	NISOURCE INC SR UNSEC		1.7	2/15/2031	USD	8200000	81.8471	6,711,465.64	5.61	USD
30767EAE9	FARM CREDIT BK OF TEXAS PFD 144A RVC		7.75	12/31/9999	USD	2700000	104.9898	2,834,724.44	3.61	USD
00928QAY7	AIRCASTLE LTD SR UNSEC 144A		5.95	2/15/2029	USD	1600000	102.1902	1,635,043.76	3.57	USD
KRW5022A5	SOUTH KOREA WON-NDF		0	1/22/2025	USD	68078692	#####	46,092.48	0.06	USD
TUH500020	FIN FUT US 2YR CBT 03/31/25		6	4/1/2025	USD	-205800000	102.8047	-211,572,046.88	1.76	USD
USDU3UO68	AUD - USD (UNDERLYING)		0	1/15/2025	AUD	13854000	0.0000	8,842,743.73	0.03	USD
26827EAA3	ECAF 2015-1A A1 144A		3.473	6/15/2040	USD	88016.82	74.5024	65,574.64	0.12	USD
95003WAA4	WFCM 2022-ONL A WM27 WC4.9710 144A		3.862	12/15/2039	USD	2600000	93.2460	2,424,397.04	1.99	USD
254709AT5	DISCOVER FINANCIAL SVS SR UNSEC SOFR		7.964	11/2/2034	USD	3000000	114.3604	3,430,812.33	6.41	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A		2.9	3/1/2030	USD	3800000	89.6921	3,408,300.18	4.66	USD
INR5017A0	INDIAN RUPEE-INR-NDF		0	1/17/2025	USD	-3806035.58	85.7150	-44,403.38	0.05	USD
05593RAB8	BMO 2024-5C5 A2		5.4621	8/15/2057	USD	3500000	101.2247	3,542,864.85	3.07	USD
552751AC3	MFRA 2020-NQM2 A3 144A		1.947	4/25/2065	USD	774614.16	96.0088	743,697.99	1.77	USD
50212YAH7	LPL HOLDINGS INC SR UNSEC		6.75	11/17/2028	USD	5700000	105.1041	5,990,932.45	3.34	USD
03666HAG6	AMTARES HOLDINGS SR UNSEC 144A		6.5	2/8/2029	USD	2000000	99.9777	1,999,554.38	3.50	USD
KRW5016A3	SOUTH KOREA WON-NDF		0	1/16/2025	USD	-25640498000	#####	-17,358,209.27	0.04	USD
IDR5064B2	INDONESIAN RUPIAH-NDF		0	3/5/2025	USD	-4207862384	#####	-258,793.31	0.18	USD
02376UAA3	AMERICAN AIRLINES INC EETC		3.575	7/15/2029	USD	1672407.29	96.2775	1,610,151.76	2.44	USD
20048FAA6	COMM 2021-2400 A TSFR1M+141.448BP 144A		5.81248	12/15/2036	USD	7974155.19	96.1002	7,663,177.49	-0.07	USD
USDU4C3K9	TRY - USD (UNDERLYING)		0	3/5/2025	TRY	-97893691.28	0.0000	-2,572,021.00	0.17	USD
36229RJ9	GSR 2003-1 A2 1YRCMT+175		6.75	3/25/2033	USD	2603.35	99.7979	2,598.09	0.84	USD
345397C27	FORD MOTOR CREDIT CO LLC SR UNSEC		4.95	5/28/2027	USD	5000000	99.1220	4,956,099.65	2.21	USD
361841AU3	GLP CAPITAL LP / FIN II SR UNSEC		6.25	9/15/2054	USD	2500000	100.3610	2,509,025.00	12.65	USD
05610FAA5	BX 2022-AHP A TSFR1M +99BP 144A		5.38709	1/17/2039	USD	5000000	99.7730	4,988,649.50	-0.01	USD
GBP5015D6	BRITISH POUND STERLING		0	1/15/2025	USD	-18280000	0.7986	-22,891,290.16	0.04	USD

12598JAC5	CSMC 2021-RPL7 A1 144A	4.184283	7/27/2061	USD	4230508.1	99.7845	4,221,390.93	3.08	USD
0036449T0	LEHMAN BROS BILBOA SR UNSEC	1.15	10/26/2049	JPY	1200000000	0.0950	7,253.75	0.01	USD
UXYH50006	7N T01 US ULTRA 10YR CBT	6	3/21/2025	USD	-158500000	111.3125	-176,430,312.50	7.77	USD
01F050627	FNMA TBA 5.0% FEB 30YR	5	2/13/2055	USD	80000000	96.4385	77,150,808.00	5.99	USD
00500RAA3	ACREC 2021-FL1 A TSFR1M+126.448BP 144A	5.63969	10/16/2036	USD	1263397.52	100.0523	1,264,058.64	0.04	USD
808513BJ3	CHARLES SCHWAB CORP JRSUB PFD RVC	4	12/31/9999	USD	5000000	86.3200	4,316,001.00	4.86	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
74143EAA0	PRET 2021-NPL3 A1 WM61 WC4.4352 144A	4.8677	7/25/2051	USD	3273519.27	99.9409	3,271,585.93	2.20	USD
50077LAB2	KRAFT HEINZ FOODS CO SR UNSEC	4.375	6/1/2046	USD	5000000	81.0791	4,053,954.25	12.07	USD
345397B77	FORD MOTOR CREDIT CO LLC	2.7	8/10/2026	USD	400000	96.1092	384,436.63	1.54	USD
USDU4CQM0	IDR - USD (UNDERLYING)	0	3/5/2025	IDR	4207862384	0.0000	258,426.00	0.17	USD
31419BUM5	FNMA PASS THRU 30YR #AE1487	4.5	9/1/2040	USD	11384	96.2449	10,956.52	6.16	USD
11043XAA1	BRITISH AIRWAYS PLC LTIC SEC 144A	3.3	6/15/2034	USD	2337157.56	91.8637	2,147,000.12	4.12	USD
362341RT8	GSR 2005-AR6 1A1 ARM	6.686952	9/25/2035	USD	3505.87	100.3963	3,519.76	0.43	USD
USDU4BVW4	TRY - USD (UNDERLYING)	0	2/28/2025	TRY	-134071345.16	0.0000	-3,523,178.00	0.15	USD
74333WAA0	PROG 2021-SFR10 A WM28 WC3.2740 144A	2.393	12/17/2040	USD	1900667.93	91.3108	1,735,515.28	3.69	USD
682680CD3	ONEOK INC SR UNSEC	4.75	10/15/2031	USD	4600000	96.7988	4,452,745.17	5.63	USD
097023DU6	BOEING CO/THE	7.008	5/1/2064	USD	1700000	106.4080	1,808,935.85	12.84	USD
566061AL1	MP10 2017-1A AR TSFR3M+130.161BP 144A	5.95751	10/15/2030	USD	549279.1	100.1458	550,079.95	0.00	USD
912828ZJ2	U S TREASURY INFLATE PROT BD	0.125	4/15/2025	USD	5621476	99.3819	5,586,729.15	0.28	USD
694308JK4	PACIFIC GAS & ELECTRIC SEC	3.75	7/1/2028	USD	1800000	95.7511	1,723,520.61	3.20	USD
998142038	STATE STREET UNINVESTED CASH - USD	3.58	12/1/2030	USD	514597.98	100.0000	514,597.98	0.00	USD
59111RAA0	METAL 2017-1 A 144A	4.581	10/15/2042	USD	1517924.96	67.5990	1,026,102.09	4.11	USD
52474JAA4	LMAT 2021-GS1 A1 WM50 WC4.2267 144A	4.892	10/25/2066	USD	2244138.83	100.1059	2,246,515.82	3.21	USD
00792MAA1	AG 2024-NLP A TSFR1M+201.564BP 144A	6.41273	8/16/2041	USD	8800000	100.4592	8,840,407.84	0.03	USD
SWPC0J5H4	AT&T INC SNR S* ICE	1	6/20/2025	USD	-3700000	-0.3449	12,762.58	0.00	USD
TRY5056B1	TURKISH LIRA	0	2/25/2025	USD	234565887.63	37.3266	6,284,147.40	0.15	USD
94876QAA4	WEIR GROUP PLC (THE) SR UNSEC 144A	2.2	5/13/2026	USD	3400000	96.2302	3,271,828.09	1.31	USD
26827EAC9	ECAF 2015-1A A2 144A	4.947	6/15/2040	USD	256512.53	76.5024	196,238.24	5.75	USD
3140QTNE5	FNMA PASS THRU 30YR #CB7588	5	11/1/2053	USD	20165379.52	96.6240	19,484,595.10	5.99	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	5.77498	6/13/2045	GBP	190168.32	99.4750	236,916.41	0.03	USD
WFMBREFL3	WFMB RECEIVABLE 94983TAA8	0	12/31/2060	USD	2775.79	0.0000	0.00	0.00	USD
37959GAB3	GLOBAL ATLANTIC FIN CO SR UNSEC 144A	3.125	6/15/2031	USD	1200000	85.9134	1,030,961.27	5.59	USD
01F050619	FNMA TBA 5.0% JAN 30YR	5	1/14/2055	USD	0	96.4932	0.00	5.99	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	4.55	7/1/2030	USD	3400000	96.8513	3,292,945.74	4.59	USD
46647PDR4	JPMORGAN CHASE & CO SR UNSEC SOFR	5.35	6/1/2034	USD	20000000	100.0799	20,015,982.00	6.65	USD
02401LAA2	AMERICAN ASSETS TRUST LP SR UNSEC	3.375	2/1/2031	USD	4000000	87.0666	3,482,663.52	5.26	USD
01166VAA7	ALASKA AIRLINES 2020 TR LTIC 144A	4.8	2/15/2029	USD	2333919.43	99.2909	2,317,370.54	2.03	USD
74814ZFS7	PROVINCE OF QUEBEC SR UNSEC 144A	3.6	9/1/2033	CAD	28000000	99.1528	19,303,845.20	7.44	USD
CHF5015C0	SWISS FRANCS	0	1/15/2025	USD	-11469000	0.9049	-12,674,020.52	0.04	USD
3140QT4L0	FNMA PASS THRU 30YR #CB8026	6.5	2/1/2054	USD	11572922.3	102.4562	11,857,172.02	3.02	USD

92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	5.19322	11/25/2034	USD	291629.53	95.3096	277,950.85	1.42	USD
53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	4.3	2/1/2061	USD	2000000	61.8610	1,237,219.72	11.58	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	3.35	3/2/2033	USD	8000000	87.7117	7,016,938.00	6.15	USD
83192PAD0	SMITH & NEPHEW PLC SR UNSEC	5.4	3/20/2034	USD	4000000	99.2946	3,971,782.04	7.04	USD
3140QTNF2	FNMA PASS THRU 30YR #CB7589	5.5	11/1/2053	USD	2643205.52	98.7675	2,610,628.99	5.00	USD
152314PR5	CATL 2003-D MD TSFR1M+107.448BP	5.41322	10/25/2035	USD	3193184.02	99.4318	3,175,041.63	0.56	USD
23332UBF0	DSLA 2004-AR3 2A1 12MTA	5.59493	7/19/2044	USD	154940.14	93.5230	144,904.61	2.08	USD
004421EW9	ACE 2004-OPT MT TSFR1M+80.448BP	5.23322	4/25/2034	USD	195204.78	93.4727	182,463.24	4.16	USD
SWU02A805	RFR USD SOFR/3.56500 08/28/24- 10Y LCH	3.565	8/28/2034	USD	-5700000	-4.0637	231,632.04	8.08	USD
573874AN4	MARKVILL TECHNOLOGI INC SR UNSEC	4.875	6/22/2028	USD	5500000	99.5066	5,472,863.50	3.05	USD
186108CL8	CLEVELAND ELECTRIC ILLUM SR UNSEC 144A	4.55	11/15/2030	USD	2500000	96.5850	2,414,626.23	5.00	USD
12667FMF9	CWALT 2004 TOCD JAI WINDT WCC 011	6	8/25/2034	USD	2071769.54	100.3873	2,079,793.29	3.50	USD
552751AA7	MFRA 2020-NQM2 A1 144A	1.381	4/25/2065	USD	761909.47	96.0147	731,545.17	1.78	USD
USDU4AJB6	IDR - USD (UNDERLYING)	0	1/15/2025	IDR	1378759647	0.0000	87,233.81	0.03	USD
XXGSC5US6	VM CASH CCP LCH GSC USD	4.36	12/31/2060	USD	1081346.53	100.0000	1,081,346.53	0.00	USD
80287DAD9	SDART 2023-6 B	5.98	4/16/2029	USD	2300000	101.7988	2,341,371.25	1.34	USD
EJ1128721	MORGAN STANLEY SR UNSEC	0	4/2/2032	USD	7000000	65.1245	4,558,716.26	6.98	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	6.08188	7/25/2035	USD	57228.74	100.5042	57,517.29	1.69	USD
11271LAF9	BROOKFIELD FINANCE INC SR UNSEC	3.5	3/30/2051	USD	7100000	69.1474	4,909,467.25	13.98	USD
63935CAB7	NAVSL 2019-FA A2 144A	2.6	8/15/2068	USD	1913981.49	95.0208	1,818,679.95	1.86	USD
04010LBB8	ARES CAPITAL CORP	2.875	6/15/2028	USD	3300000	92.2131	3,043,033.75	3.20	USD
XXBCY1US1	VM CASH FUT DOM BCY USD	4.36	12/31/2060	USD	368990	100.0000	368,990.00	0.00	USD
00258BAA2	AASET 2021-2A A 144A	2.798	1/15/2047	USD	4575566.49	91.1596	4,171,069.48	0.00	USD
79588TAF7	SAMMONS FINANCIAL GROUP SR UNSEC 144A	6.875	4/15/2034	USD	3800000	104.7231	3,979,479.51	6.68	USD
BL3447317	SKYMILES IP LTD TL B 1L TSFR3M	8.3674	10/20/2027	USD	441540.45	101.9220	450,026.85	0.00	USD
USDU4BQ67	TRY - USD (UNDERLYING)	0	2/25/2025	TRY	-234565887.63	0.0000	-6,247,443.00	0.15	USD
AUD5015E1	AUSTRALIAN DOLLARS	0	1/15/2025	USD	-13854000	1.6151	-8,577,866.09	0.04	USD
912797LY1	U S TREASURY BILLS	0	1/16/2025	USD	1000	99.8356	998.36	0.04	USD
SWU02ANP3	RFR USD SOFR/3.24000 09/16/24- 10Y LCH	3.24	9/16/2034	USD	-5100000	-6.6806	340,712.64	8.21	USD
682680CC5	ONEOK INC SR UNSEC	4.4	10/15/2029	USD	2000000	97.0291	1,940,582.20	4.21	USD
RRCAEZRK2	U S CORP REV REPO	4.3	12/19/2026	USD	-8785125	100.0000	-8,785,125.00	0.00	USD
USDU4A7A1	KRW - USD (UNDERLYING)	0	1/8/2025	KRW	-53953973	0.0000	-41,023.00	0.01	USD
3142GQBS0	FNMA PASS THRU 30YR #RJ0048	4.5	10/1/2053	USD	2050706.04	94.1098	1,929,914.45	6.34	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	5.70322	7/25/2037	USD	7000000	86.7982	6,075,876.80	5.50	USD
SWPC0M3W6	MEXICO LA SP GST	1	12/20/2028	USD	400000	-0.5422	-2,168.74	-0.03	USD
55354GAQ3	MSCI INC SR UNSEC 144A	3.25	8/15/2033	USD	300000	84.5571	253,671.30	6.86	USD
TRY5078C3	TURKISH LIRA	0	3/19/2025	USD	-373443.2	38.1034	-9,800.78	0.21	USD
01F042624	FNMA TBA 4.5% FEB 30YR	4.5	2/13/2055	USD	0	93.9883	0.00	6.34	USD
USDU4CJZ9	ZAR - USD (UNDERLYING)	0	1/17/2025	ZAR	-233352042.13	0.0000	-12,980,710.03	0.04	USD
46652DAA3	JPMCC 2020-MKST A TSFR1M+121.448BP 144A	5.86148	12/15/2036	USD	100000	73.7561	73,756.07	-0.35	USD
69702HAA6	PSTAT 2021-4A A1 TSFR3M+106.161BP 144A	5.71751	10/15/2029	USD	1904672.12	100.0992	1,906,561.55	0.00	USD
673919AL0	OBX 2023-NQM5 A1A 144A	6.567	6/25/2063	USD	1810691.04	101.1525	1,831,558.53	1.51	USD

BG5047181	NYKREDIT REALKRE O10 IO *PARTIAL CALL*	1	10/1/2053	DKK	1.54	75.8083	0.16	12.82	USD
3140QRAB9	FNMA PASS THRU 30YR #CB5401	4.5	12/1/2052	USD	5353269.16	94.1704	5,041,193.91	6.34	USD
50190FAA9	LCCM 2021-FL3 A TSFR1M+156.45BP 144A	5.96157	12/15/2036	USD	2693307.58	100.4033	2,704,169.42	0.03	USD
808513AR6	CHARLES SCHWAB CORP PFD	5	12/31/9999	USD	5000000	95.7670	4,788,348.00	2.47	USD
9128283R9	U S TREASURY INFLATE PROT BD	0.5	1/15/2028	USD	63985000	95.6104	61,176,319.56	2.96	USD
31847RAG7	FIRST AMERICAN FINANCIAL SR UNSEC	4	5/15/2030	USD	3850000	93.3987	3,595,851.41	4.65	USD
USDU4CJ97	TWD - USD (UNDERLYING)	0	1/16/2025	TWD	627907500	0.0000	19,350,000.00	0.04	USD
JPY5015E0	JAPANESE YEN	0	1/15/2025	USD	359400000	156.9176	2,290,373.52	0.04	USD
SWU02A8V7	RFR USD SOFR/3.26606 12/02/24- 7Y* LCH	3.26606	6/30/2031	USD	-194300000	-4.4645	8,674,562.36	5.78	USD
80287DAE7	SDART 2023-6 C	6.4	3/17/2031	USD	2300000	103.2000	2,373,599.31	1.90	USD
SWU02AHS4	RFR USD SOFR/3.23200 09/10/24- 10Y LCH	3.232	9/10/2034	USD	-2850000	-6.7325	191,875.68	8.20	USD
63939RAA2	NAVSL 2017-2A A SOFR30A+116.448BP 144A	5.73327	12/27/2066	USD	8473741.48	100.5190	8,517,718.50	0.08	USD
023770AA8	AMER AIRLN 15-1 A PTT SEC	3.375	11/1/2028	USD	4499722.23	95.5943	4,301,477.97	1.96	USD
USDU3SYP0	NZD - USD (UNDERLYING)	0	1/15/2025	NZD	-2681000	0.0000	-1,548,792.79	0.03	USD
CM1J84407	CORDA 7A ARR 3MEUR + 63BP 144A	3.516	9/15/2031	EUR	3849175.07	99.8662	3,980,487.03	0.00	USD
960002293	STIF FUND (NOK)	0	12/1/2030	NOK	1	100.0000	0.09	0.00	USD
46188BAE2	INVITATION HOMES OP SR UNSEC	5.45	8/15/2030	USD	5000000	101.3645	5,068,224.70	4.71	USD
948642392	STIF FUND (JPY) (SSKC)	0	12/31/2030	JPY	78315	100.0000	498.31	0.00	USD
TRY5128B5	TURKISH LIRA	0	5/8/2025	USD	96587487.33	39.8890	2,421,405.07	0.34	USD
59024LAB7	MEMI 2007-FL2 A2A TSFR1M+25.448BP	4.69322	2/25/2037	USD	134487.43	28.5278	38,366.29	5.50	USD
ILS5076B9	ISRAELI SHEKEL	0	3/17/2025	USD	-5354000	3.6366	-1,472,260.78	0.21	USD
80287DAC1	SDART 2023-6 A3	5.93	7/17/2028	USD	2300000	101.0723	2,324,661.98	0.85	USD
591560AA5	METLIFE CAPITAL TRUST IV SR SUB 144A	7.875	12/15/2067	USD	600000	109.3186	655,911.63	6.86	USD
SWPC0K9N4	MEXICO LA SP MYC	1	12/20/2026	USD	2000000	0.5504	11,008.22	0.01	USD
03465JAB6	AOMT 2021-6 A2 WM52 WC4.8906 144A	1.581	9/25/2066	USD	1964624.45	81.9358	1,609,729.78	7.04	USD
952072692	STIF FUND (MXN)	0	12/31/2030	MXN	50883.13	100.0000	2,447.16	0.00	USD
67571CAB7	OCTL 2023-3A A2 144A	6.44	3/20/2029	USD	3240894.67	101.1101	3,276,871.84	0.62	USD
395387AA1	GMCI 2005-1 A1 ANM WM52 WC4 6429	7.724132	10/25/2033	USD	589.1	95.4003	562.00	0.39	USD
78449HAB3	ESAIL 2007-3A A3C SOFR30A+118BP	6.39757	10/16/2056	USD	1692921.09	102.6808	1,738,305.26	0.13	USD
29880YAJ8	SONIA+106.93BP 144A	5.77498	6/13/2045	GBP	291195.24	99.4750	362,778.26	0.03	USD
009088AA3	AIR CANADA 2015-2AA PTT 144A	3.75	6/15/2029	USD	1770355.73	96.0043	1,699,617.10	2.45	USD
CAD5015C7	CANADIAN DOLLAR	0	1/15/2025	USD	-70359545.11	1.4375	-48,947,268.74	0.04	USD
01F060626	FNMA TBA 6.0% FEB 30YR	6	2/13/2055	USD	50000000	100.4266	50,213,275.00	3.98	USD
90346WAA1	US AIRWAYS 2013-1A PTT	3.95	5/15/2027	USD	348987.35	99.0374	345,627.86	0.80	USD
44409MAA4	HUDSON PACIFIC PROPRTIE SR UNSEC	3.95	11/1/2027	USD	100000	86.8989	86,898.92	2.57	USD
44409MAC0	HUDSON PACIFIC PROPRTIE SR UNSEC LP	3.25	1/15/2030	USD	100000	68.1488	68,148.83	4.18	USD
78433XAA8	SALTT 2021-1A AA 144A	2.301	2/28/2033	USD	738234.76	95.9360	708,233.05	3.00	USD
3142GQV90	FNMA PASS THRU 30YR #RJ0639	5.5	1/1/2054	USD	934042.26	98.7382	922,256.96	5.00	USD
539439AU3	LEOTIS BANKING GROUP PLC JK CLIP	7.5	12/31/9999	USD	7100000	101.0367	7,173,605.70	0.71	USD
12658XAC1	CSMC 2021-RPL9 A1 144A	3.6587	2/25/2061	USD	2155549.25	99.7590	2,150,354.81	3.76	USD
3128L5LP4	FHLMC GOLD 30YR #A7-2134	6.5	1/1/2038	USD	10536.43	103.2711	10,881.09	3.08	USD
USDU3TZT9	JPY - USD (UNDERLYING)	0	1/15/2025	JPY	-359400000	0.0000	-2,350,998.60	0.03	USD
IDR5015C0	INDONESIAN RUPIAH-NDF	0	1/15/2025	USD	-1378759647	#####	-85,212.51	0.04	USD

CX2PUL017	DELOITTE 2021-1A A SIMLOR +05DP 144A	4.014	4/15/2034	EUR	6000000	99.7131	6,195,176.87	0.00	USD
29273VBA7	ENERGY TRANSFER LP SR UNSEC	5.6	9/1/2034	USD	4100000	99.9777	4,099,084.18	7.22	USD
565130AA9	MAPLE GROVE FUNDING TR I SR UNSEC	4.161	8/15/2051	USD	8000000	67.9488	5,435,900.72	12.14	USD
945002699	STIF FUND (INR)	0	12/1/2030	INR	1	100.0000	0.01	0.00	USD
17307GXQ6	CMLTI 2005-6 A2 1YCMT+215	7.18	9/25/2035	USD	10766.01	97.1825	10,462.67	2.06	USD
24703TAG1	DELL INT LLC / EMC CORP	5.3	10/1/2029	USD	1000000	101.0597	1,010,596.57	4.05	USD
46647PEK8	JPMORGAN CHASE & CO SR UNSEC SOFR	5.294	7/22/2035	USD	4000000	98.9893	3,959,571.76	7.34	USD
31418AAE8	FNMA PASS THRU 30YR #MA0904	4.5	11/1/2041	USD	8472.59	96.9546	8,214.57	5.76	USD
USDU47IF5	TRY - USD (UNDERLYING)	0	5/8/2025	TRY	-96587487.33	0.0000	-2,173,191.30	0.34	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	6.00751	7/15/2031	USD	7786693.73	100.2032	7,802,516.68	0.00	USD
466317AA2	JPMCC 2022-NLP A TSFR1M +59.65P 144A	4.99359	4/15/2037	USD	976279.57	97.8773	955,555.69	0.00	USD
90932EAA1	UNITED AIR 2016-2 AA PTT	2.875	4/7/2030	USD	1354567.16	93.5331	1,266,968.39	3.04	USD
04015KAB6	ARES FINANCE CO II LLC SR UNSEC 144A	3.25	6/15/2030	USD	4950000	90.6205	4,485,713.46	4.83	USD
629209AC1	NMI HOLDINGS SR UNSEC	6	8/15/2029	USD	6000000	100.5513	6,033,079.38	3.94	USD
05964HBB0	BANCO SANTANDER SA SR NON PREF	5.538	3/14/2030	USD	10000000	100.5084	10,050,844.40	3.69	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	5.8006	10/13/2040	GBP	6342444.41	98.4817	7,822,674.04	6.82	USD
02005NBV1	ALLET FINANCIAL INC SR UNSEC SOFR	6.184	7/26/2035	USD	1600000	98.9027	1,582,443.06	6.90	USD
CX2OL80J0	COFF 2020-1A A1R SIMLOR +00DP 144A	4.081	9/22/2034	EUR	6883657.68	99.8790	7,119,406.22	0.00	USD
43739ECB1	HMBT 2005-5 A1 TSFR1M+63.448BP	4.97322	1/25/2036	USD	129613.74	95.6907	124,028.23	0.44	USD
694308HW0	PACIFIC GAS & ELECTRIC SR SEC	3.3	12/1/2027	USD	2800000	95.4930	2,673,804.50	2.68	USD
036752AP8	ANTHEM INC SR UNSEC	2.55	3/15/2031	USD	2576000	85.8634	2,211,841.03	5.53	USD
CNH5132A7	CHINESE - YUAN RENMINBI (CNH)	0	5/12/2025	USD	-44697169.24	7.3077	-6,116,487.63	0.37	USD
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	2.75	3/9/2028	USD	3000000	90.9615	2,728,846.08	2.96	USD
USDU4ACQ0	TRY - USD (UNDERLYING)	0	1/23/2025	TRY	-4363709.55	0.0000	-115,901.98	0.06	USD
01F052623	FNMA TBA 5.5% FEB 30YR	5.5	2/13/2055	USD	201300000	98.5865	198,454,604.37	5.00	USD
29278NAG8	ENERGY TRANSFER OPERATNG SR UNSEC	5.25	4/15/2029	USD	11400000	100.4146	11,447,261.78	3.71	USD
023765AA8	AMER AIRLINE 16-2 AA PTT	3.2	12/15/2029	USD	1699650	94.5756	1,607,454.86	2.84	USD
74977RDR2	COOPERATIEVE RABOBANK UA SR NONPREF 144A	4.655	8/22/2028	USD	6300000	99.0137	6,237,861.02	2.45	USD
39808PAL0	GWOLF 2015-1A A1R TSFR3M+142.161BP 144A	6.04748	1/27/2031	USD	1690666.68	100.1333	1,692,919.81	0.00	USD
USDU4CLP8	PLN - USD (UNDERLYING)	0	1/31/2025	PLN	-413288.48	0.0000	-101,457.00	0.08	USD
694308HY6	PACIFIC GAS & ELECTRIC SR SEC	3.95	12/1/2047	USD	2400000	74.9005	1,797,610.90	11.93	USD
12803RAH7	CAIXABANK SA SR NON PREF 144A SOFR	6.037	6/15/2035	USD	3000000	100.9985	3,029,954.82	7.03	USD
PLN5017A0	POLISH ZLOTY	0	1/17/2025	USD	434320.44	4.1326	105,095.63	0.05	USD
SWPC0KJH6	AT&T INC SNR S* ICE	1	12/20/2026	USD	-700000	-1.1710	8,196.80	0.01	USD
24715@BG8	DELOITTE LLP SR UNSEC E	5.79	1/30/2040	USD	1200000	97.0095	1,164,113.94	9.64	USD
26874RAN8	ENI SPA SR UNSEC 144A	5.5	5/15/2034	USD	1600000	98.9241	1,582,786.30	7.08	USD
SWU02DT48	OIS CAD CAONREPO/2.9000 03/31/25-8Y* LCH	2.9	6/1/2033	CAD	-27900000	0.2187	-42,428.10	7.21	USD
68333ZAY3	ONTARIO (PROVINCE OF)	3.65	6/2/2033	CAD	19700000	99.7875	13,668,571.18	7.24	USD
BP9973200	CREDIT AGRICOLE SA 144A NONPREF	7.5	12/31/9999	GBP	100000	101.0046	126,498.15	1.33	USD
78448TAH5	SMBC AVIATION CAPITAL FI SR UNSEC 144A	5.45	5/3/2028	USD	3600000	100.7395	3,626,621.68	2.97	USD

362341KE8	GSAMP 2005-HE4 M3 TSFR1M+89.448BP	5.23322	7/25/2045	USD	613871.28	99.8998	613,256.12	1.15	USD
24023AAA8	DC 2023-DC A 144A	6.3143	9/12/2040	USD	1100000	102.6213	1,128,833.86	3.30	USD
CSAT10001	CS AT1 CLAIMS US225401AJ72	0	12/31/2060	USD	10000000	12.5000	1,250,000.00	0.00	USD
KRW5078A8	SOUTH KOREA WON-NDF	0	3/19/2025	USD	40904500	#####	27,755.62	0.21	USD
06211UBF1	BANK5 2024-5YR7 A2	5.788	6/15/2057	USD	5700000	102.2520	5,828,362.86	3.10	USD
466247AZ6	JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	6.171102	11/25/2033	USD	8759.04	94.3339	8,262.74	0.94	USD
404280BT5	HSBC HOLDINGS PLC SR UNSEC TSFR3M	4.583	6/19/2029	USD	4000000	98.0181	3,920,723.76	3.16	USD
SWU02ANQ1	RFR USD SOFR/3.27750 09/16/24- 10Y LCH	3.2775	9/16/2034	USD	-10100000	-6.3814	644,517.36	8.20	USD
12513GBG3	CDW LLC/CDW FINANCE SR UNSEC SMR	2.67	12/1/2026	USD	4200000	95.9592	4,030,285.48	1.82	USD
02377AAA6	AMER AIRLN 14-1 A PTT EETC	3.7	4/1/2028	USD	2002847.36	97.3017	1,948,804.93	1.53	USD
BJ7619163	JYSKE REALKREDIT A/S SEC*PARTIAL CALL*	1.5	10/1/2053	DKK	1.61	83.2067	0.19	10.12	USD
928668BF8	VOLKSWAGEN GROUP AMERICA SR UNSEC 144A	3.75	5/13/2030	USD	1300000	91.4526	1,188,883.44	4.71	USD
61754HAD4	MSM 2007-7A2 ZAS TSFR1M+82.448BP	5.17322	4/25/2037	USD	86090.7	27.0540	23,290.97	5.19	USD
SWU02A813	RFR USD SOFR/3.59900 08/28/24- 10Y LCH	3.599	8/28/2034	USD	-5700000	-3.7937	216,241.47	8.07	USD
SWU02ABR2	RFR USD SOFR/3.52500 09/04/24- 10Y LCH	3.525	9/4/2034	USD	-5700000	-4.3909	250,283.58	8.11	USD
3133KR3D4	FNMA PASS THRU 30YR #RA9796	4.5	9/1/2053	USD	1283895.56	94.1726	1,209,078.22	6.34	USD
3138E0HS1	FNMA PASS THRU 30YR #AJ7440	4.5	11/1/2041	USD	61995.9	96.6477	59,917.62	5.76	USD
74350LAA2	PROLOGIS TARGETED US SR UNSEC 144A	5.25	4/1/2029	USD	5900000	101.1620	5,968,555.99	3.72	USD
90932LAH0	UNITED AIRLINES INC SR SEC 144A	4.625	4/15/2029	USD	1000000	95.1596	951,596.30	3.66	USD
12803RAC8	CAIXABANK SA SR NON PREF 144A SOFRRATE	6.84	9/13/2034	USD	5000000	106.4087	5,320,436.40	6.49	USD
SWU02A854	RFR USD SOFR/3.64300 08/28/24- 10Y LCH	3.643	8/28/2034	USD	-5700000	-3.4443	196,323.96	8.06	USD
912810UD8	U S TREASURY BOND	4.125	8/15/2044	USD	68700000	90.6250	62,259,375.00	13.20	USD
07274EAM5	BAYER US FINANCE LLC SR UNSEC 144A	6.875	11/21/2053	USD	3500000	101.0720	3,537,519.69	11.21	USD
07386HB83	DELTA 2000-1 Z1A2 ARM WM33 WC6	4.67471	2/25/2036	USD	222738.95	69.8537	155,591.31	3.66	USD
TWD5022A6	TAIWANESE DOLLAR-NDF	0	1/22/2025	USD	14802404	32.8777	450,225.85	0.06	USD
EJ5474840	TESCO PROP FIN 6 PLC	5.4111	7/13/2044	GBP	174670.46	95.0287	207,882.24	7.35	USD
362341RW1	GSR 2005-AR6 1A4 WM33 WC4.2777 ARM	6.686952	9/25/2035	USD	10736.74	100.3963	10,779.29	0.43	USD
03790CAA9	ASHPL 2023-1A A 144A	7	7/21/2031	USD	5963018.56	100.9732	6,021,048.27	0.87	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	4.5	7/1/2040	USD	1800000	86.5229	1,557,412.67	9.94	USD
251526CE7	DEUTSCHE BANK AG SOFR	2.129	11/24/2026	USD	1400000	97.4929	1,364,900.61	0.87	USD
SWPC0KQT2	MEXICO LA SP MYC	1	6/20/2027	USD	700000	0.3718	2,602.32	0.00	USD
SWU02A2K7	RFR USD SOFR/3.61300 08/22/24- 10Y LCH	3.613	8/22/2034	USD	-5700000	-3.6767	209,571.33	8.06	USD
097023DQ5	BOEING CO/THE	6.298	5/1/2029	USD	2000000	103.7157	2,074,313.06	3.72	USD
49427RAP7	KILROY REALTY LP SR UNSEC	3.05	2/15/2030	USD	3000000	87.8770	2,636,311.35	4.56	USD
PLN5024B9	POLISH ZLOTY	0	1/24/2025	USD	52653120.56	4.1337	12,737,577.56	0.07	USD
987126505	STIF FUND (TWD)	0	12/1/2030	TWD	1	100.0000	0.03	0.00	USD
05377RHM9	AESOP 2023-8A A 144A	6.02	2/20/2030	USD	7500000	103.8543	7,789,069.50	3.42	USD
USDU4CF34	TRY - USD (UNDERLYING)	0	3/18/2025	TRY	-362815254.9	0.0000	-9,446,100.00	0.20	USD
01F042616	FNMA TBA 4.5% JAN 30YR	4.5	1/14/2055	USD	0	94.0312	0.00	6.34	USD

38122ND82	GOLDEN ST TOBACCO SEC		3.85	6/1/2050	USD	3470000	90.6272	3,144,764.88	3.00	USD
62955RAA3	NYMT 2021-SP1 A1 144A		4.6696	8/25/2061	USD	4294308.93	99.3635	4,266,976.51	2.40	USD
TYH500014	FIN FUT US 10YR CBT 03/20/25		6	3/21/2025	USD	376300000	108.7500	409,226,250.00	5.92	USD
92348VAA7	VZMT 2023-6 A 144A		5.35	9/22/2031	USD	8000000	102.3016	8,184,128.80	3.30	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A		3.576	12/15/2031	EUR	5582577.93	99.9682	5,778,924.15	0.00	USD
95000U3K7	WELLS FARGO & COMPANY SR UNSEC SOFR		5.499	1/23/2035	USD	15400000	99.7639	15,363,644.76	6.98	USD
404121AL9	HCA INC SR UNSEC		5.95	9/15/2054	USD	650000	95.3381	619,697.54	12.77	USD
TRY5064B1	TURKISH LIRA		0	3/5/2025	USD	97893691.28	37.6095	2,602,901.22	0.17	USD
USDU3V0D7	CAD - USD (UNDERLYING)		0	1/15/2025	CAD	70359545.11	0.0000	49,329,901.21	0.03	USD
21H022614	GNMA II TBA 2.5% JAN 30YR JMBO		2.5	1/21/2055	USD	20000000	83.4768	16,695,357.00	6.36	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR		3.785	3/17/2033	USD	2000000	89.8380	1,796,759.50	6.10	USD
07274NAL7	BAYER US FINANCE II LLC SR UNSEC 144A		4.375	12/15/2028	USD	6900000	96.2200	6,639,177.10	3.52	USD
CCBCYHUS5	CASH COLLATERAL LCH BCY USD		4.28	12/31/2060	USD	699000	100.0000	699,000.00	0.00	USD
81375WAK2	SABR 2007-INCL M1 TSFR1M+73.448BP		5.23322	2/25/2034	USD	5094792.62	101.2766	5,159,833.76	0.24	USD
097023DS1	BOEING CO/THE SR UNSEC		6.528	5/1/2034	USD	1900000	104.8450	1,992,054.24	6.78	USD
05555LAB7	BGC GROUP INC SR UNSEC		6.6	6/10/2029	USD	3750000	102.5084	3,844,063.95	3.76	USD
94354KAA8	WAAV 2019-1 A 144A		3.597	9/15/2044	USD	1410054.12	93.9810	1,325,182.96	2.50	USD
138616AM9	CANTOR FITZGERALD LP SR UNSEC 144A		7.2	12/12/2028	USD	8700000	104.5610	9,096,805.87	3.36	USD
79588TAD2	SAMMONS FINANCIAL GROUP SR UNSEC 144A		3.35	4/16/2031	USD	3000000	86.0295	2,580,883.59	5.41	USD
USDU3W5S7	SEK - USD (UNDERLYING)		0	1/15/2025	SEK	3305000	0.0000	302,565.38	0.03	USD
31416TL49	FNMA PASS THRU 30YR #AA9346		4.5	8/1/2039	USD	11621.04	96.9578	11,267.50	6.16	USD
4335559A9	WARW 3A A SONIA+95BP 144A		5.65264	12/21/2049	GBP	418908.95	100.4047	526,764.76	0.03	USD
BCC2LWNA5	BLUME 5A A 3MEUR+91BP		4.094	1/15/2033	EUR	7547755.47	99.9703	7,813,382.08	0.00	USD
45262BAC7	IMPERIAL BRANDS FIN PLC SR UNSEC 144A		3.875	7/26/2029	USD	4000000	94.5662	3,782,648.84	4.07	USD
314890AB0	FERGUSON FINANCE PLC SR UNSEC 144A		3.25	6/2/2030	USD	2500000	90.9587	2,273,967.98	4.80	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC		5.625	5/19/2031	EUR	200000	102.1449	211,542.10	1.15	USD
SWPC0JYF6	MEXICO LA SP JPM		1	6/20/2026	USD	600000	0.5186	3,111.68	0.00	USD
92922FD21	WAMU 2005-AR2 2A1A TSFR1M+73.448BP		5.07322	1/25/2045	USD	16809.76	100.4292	16,881.90	1.50	USD
84858DAA6	SPIRIT AIR 2015-1 PTT A EETC SEC		4.1	10/1/2029	USD	257474.01	93.0846	239,668.60	2.45	USD
95000U2G7	WELLS FARGO & COMPANY SR UNSEC TSFR3M		2.879	10/30/2030	USD	10000000	90.2834	9,028,344.20	4.39	USD
949794AB7	WFTMBS 2007-AR0 AZ WMS7 WC2 2267		7.060918	10/25/2037	USD	1252745.3	95.8392	1,200,621.45	1.61	USD
02401LAB0	AMERICAN ASSETS TRUST LP SR UNSEC		6.15	10/1/2034	USD	4550000	99.6033	4,531,950.06	7.06	USD
EUR5015K8	EUROPEAN MONETARY UNION EURO		0	1/15/2025	USD	-61784672	0.9652	-64,011,371.57	0.04	USD
TRY5059A0	TURKISH LIRA		0	2/28/2025	USD	134071345.16	37.4329	3,581,645.30	0.16	USD
80281LAR6	SANTANDER UK GROUP HLDGS SR UNSEC SOFR		2.469	1/11/2028	USD	1700000	94.7986	1,611,576.47	1.93	USD
USDU4CQ81	TWD - USD (UNDERLYING)		0	4/25/2025	TWD	-3995804	0.0000	-123,534.00	0.31	USD
920142031	STATE STREET UNINVESTED CASH - CAD		2.54	12/31/2030	CAD	715610.12	100.0000	497,573.44	0.00	USD
43730XAA2	HPA 2021-3 A 144A		2.2	1/17/2041	USD	2329645.43	89.5527	2,086,261.08	3.36	USD
91823AAW1	VBTEL 2022-1A C2II 144A		3.706	2/15/2057	USD	2000000	87.2831	1,745,661.40	6.00	USD
CCMSCHUS2	CASH COLLATERAL LCH MSC USD		4.33	12/31/2060	USD	53000	100.0000	53,000.00	0.00	USD
BCC2QYLE0	BNPAM 2018-1A AR 3MEUR + 60BP 144A		3.779	4/15/2031	EUR	1798120.93	99.3036	1,848,987.90	-0.01	USD

CMV624341	MARKET 10A ARK SMLCOK + 04DF 144A	3.824	10/15/2031	EUR	6371131.51	99.9147	6,591,679.48	0.00	USD
CCGSCHUS9	CASH COLLATERAL LCH GSC USD	4.23	12/31/2060	USD	95000	100.0000	95,000.00	0.00	USD
NZD5015B2	NEW ZEALAND DOLLAR	0	1/15/2025	USD	2681000	1.7848	1,502,139.19	0.04	USD
22822VAL5	CROWN CASTLE INTE CORP SR UNSEC	4.3	2/15/2029	USD	3000000	96.8400	2,905,199.34	3.64	USD
38239JAA9	GOODMAN US FIN THREE SR UNSEC 144A	3.7	3/15/2028	USD	3200000	95.3762	3,052,037.12	2.92	USD
695114CV8	PACIFICORP SEC	4.15	2/15/2050	USD	1800000	77.4057	1,393,303.10	12.90	USD
749426AA0	RCKT 2024-CES9 A1A 144A	5.582	12/25/2044	USD	2400000	99.9988	2,399,970.96	2.00	USD
3128M5SH4	FHLMC GOLD 30YR GNT #G0-3820	6.5	1/1/2038	USD	1396.99	102.9885	1,438.74	2.97	USD
SWU02A839	RFR USD SOFR/3.60500 08/28/24- 10Y LCH	3.605	8/28/2034	USD	-4000000	-3.7461	149,842.40	8.07	USD
125491AN0	CI FINANCIAL CORP SR UNSEC	3.2	12/17/2030	USD	3200000	85.1418	2,724,537.22	5.17	USD
08163VAC1	BMARK 2023-V3 A3 WM28 WC7.1887	6.3629	7/15/2056	USD	6500000	103.8114	6,747,743.60	3.15	USD
023761AA7	AMER AIRLINE 17-1 AA PTT	3.65	8/15/2030	USD	2235625	95.3256	2,131,122.05	3.12	USD
ZO9246679	ROLLS-ROYCE PLC SR UNSEC REGS	5.75	10/15/2027	GBP	1100000	101.5744	1,399,329.14	2.38	USD
09075JAU3	ARCLO 19A ARK TSFR1M+159BP 144A	6.23745	7/17/2037	USD	6200000	101.0338	6,264,093.06	0.03	USD
761118WP9	KALL 2000 QOS A1 TSFR1M+62.448BP	4.87322	4/25/2046	USD	699872.97	25.4176	177,891.19	3.07	USD
63874FAA5	NCMS 2018-285M A 144A	3.7904	11/15/2032	USD	1260731.75	94.4020	1,190,155.36	2.75	USD
925650AF0	VICI PROPERTIES LP SR UNSEC	5.75	4/1/2034	USD	3000000	100.9778	3,029,334.00	6.95	USD
968061499	STIF FUND (SGD)	0	12/1/2030	SGD	720880.31	100.0000	528,427.14	0.00	USD
01F060618	FNMA TBA 6.0% JAN 30YR	6	1/14/2055	USD	0	100.5203	0.00	3.98	USD
3132DWERO	FNMA PASS THRU 30YR #SD8244	4	9/1/2052	USD	23462972.92	91.6067	21,493,646.06	6.54	USD
CX3HU0018	ARCLO 2022-10A ARK SMLCOK + 72DF 144A	3.904	10/15/2031	EUR	3330811.1	99.8860	3,445,121.58	0.00	USD
19075QAD4	COBANK ACB PFD RVC	4.25	12/31/9999	USD	2000000	95.5121	1,910,241.58	1.74	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A	7.486178	11/15/2040	USD	4909170.72	100.9872	4,957,633.56	0.01	USD
61748HBQ3	MSCI 2007-00R SR ARK1 WM154 WC4.87	5.595108	8/25/2034	USD	117881.75	95.7299	112,848.10	2.65	USD
USDU4CBP9	CNH - USD (UNDERLYING)	0	2/14/2025	CNH	12910572.85	0.0000	1,782,032.00	0.12	USD
03880RAA7	ARCLO 2021-FL4 A TSFR1M+146.448BP 144A	5.86157	11/15/2036	USD	6097408.99	100.2344	6,111,701.13	0.03	USD
55354GAK6	MSCI INC SR UNSEC 144A	3.625	9/1/2030	USD	200000	91.3967	182,793.38	4.66	USD
IDR5016C9	INDONESIAN RUPIAH-NDF	0	1/16/2025	USD	206088465000	#####	12,734,644.42	0.04	USD
SWPCOLOM7	MEXICO LA SP MYC	1	6/20/2028	USD	500000	-0.1785	-892.33	-0.01	USD
01F040610	FNMA TBA 4.0% JAN 30YR	4	1/14/2055	USD	0	91.4207	0.00	6.54	USD
303901BD3	FAIRFAX FINL HLDGS LTD SR UNSEC	4.23	6/14/2029	CAD	300000	101.5402	211,806.90	3.92	USD
SWU02A7Z9	RFR USD SOFR/3.55500 08/28/24- 10Y LCH	3.555	8/28/2034	USD	-5700000	-4.1431	236,158.98	8.09	USD
IDR5022D9	INDONESIAN RUPIAH-NDF	0	1/22/2025	USD	-4266609633	#####	-263,345.90	0.06	USD
23332UEM2	DSLA 2005-AR4 2A1A TSFR1M+63.448BP	5.00083	8/19/2045	USD	277349.4	83.9486	232,830.86	3.56	USD
00253XAB7	AMERICAN AIRLINES/AADVAN 144A	5.75	4/20/2029	USD	1700000	99.2477	1,687,211.27	2.56	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	5.077	2/15/2069	USD	4500000	87.9681	3,958,564.95	13.02	USD
01F042632	FNMA TBA 4.5% MAR 30YR	4.5	3/13/2055	USD	106384000	93.9687	99,967,700.11	6.34	USD
404121AK1	HCA INC SR UNSEC	5.45	9/15/2034	USD	2750000	97.4409	2,679,625.63	7.27	USD
01F030611	FNMA TBA 3.0% JAN 30YR	3	1/14/2055	USD	0	84.8346	0.00	6.94	USD
17307GXP8	CMLTI 2005-6 A1 1YCMT+210	6	9/25/2035	USD	23369.14	98.7996	23,088.62	0.72	USD
CX2NNUOK8	TCLO 6A AR 3MEUR + 92BP 144A	4.104	1/12/2032	EUR	2493955.51	99.7982	2,577,278.37	0.00	USD
01F052615	FNMA TBA 5.5% JAN 30YR	5.5	1/14/2055	USD	0	98.6646	0.00	5.00	USD
654744AB7	NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	3.522	9/17/2025	USD	2000000	98.5913	1,971,826.78	0.69	USD
TRY5023B1	TURKISH LIRA	0	1/23/2025	USD	4363709.55	36.1430	120,734.63	0.06	USD

00119VAN9	AGL 2020-6A AR TSFR3M+146.161BP 144A	6.07901	7/20/2034	USD	1500000	100.1682	1,502,522.25	0.00	USD
USDU4CJ71	INR - USD (UNDERLYING)	0	1/16/2025	INR	-1645494975	0.0000	-19,350,000.00	0.04	USD
SWU025TX1	RFR USD SOFR/3.75000 12/18/24- 10Y LCH	3.75	12/18/2034	USD	-11500000	-2.6699	307,033.90	8.23	USD
980236AS2	WOODSIDE FINANCE LTD SR UNSEC	5.7	9/12/2054	USD	4600000	93.7577	4,312,855.40	12.69	USD
USDU40RR4	MXN - USD (UNDERLYING)	0	2/13/2025	MXN	12613754.35	0.0000	623,471.04	0.11	USD
923014898	STIF FUND (CLP)	0	12/31/2030	CLP	1	100.0000	0.00	0.00	USD
68389XCE3	ORACLE CORP SR UNSEC	2.875	3/25/2031	USD	2100000	88.0571	1,849,198.74	5.50	USD
98877DAG0	ZF NA CAPITAL SR UNSEC 144A	6.875	4/23/2032	USD	700000	94.9467	664,627.07	5.41	USD
90932PAA6	UNITED AIR EETC 14-1 A PTT SEC	4	10/11/2027	USD	843145.02	98.8834	833,730.37	1.15	USD
11271LAK8	BROOKFIELD FINANCE INC SR UNSEC	6.35	1/5/2034	USD	2500000	105.5380	2,638,449.03	6.72	USD
908142086	STATE STREET UNINVESTED CASH - AUD	3.59	12/31/2030	AUD	959.72	100.0000	594.21	0.00	USD
IDR5008A3	INDONESIAN RUPIAH-NDF	0	1/8/2025	USD	29055700	#####	1,798.86	0.02	USD
3140QSSU6	FNMA PASS THRU 30YR #CB6830	4.5	7/1/2053	USD	6923764.21	94.2149	6,523,219.74	6.34	USD
SWPC0KE65	VERIZON COMMUNICATIONS INC SNR S* ICE	1	12/20/2026	USD	-1400000	-1.2261	17,164.86	0.01	USD
361841AJ8	GLP CAPITAL LP / FIN II SR UNSEC	5.25	6/1/2025	USD	2450000	100.0395	2,450,967.75	0.22	USD
92277GBA4	VENTAS REALTY LP SR UNSEC	5	1/15/2035	USD	3000000	95.6617	2,869,850.31	7.57	USD
452152GS4	ILLINOIS-BABS	7.35	7/1/2035	USD	860357.14	106.6840	917,863.58	4.32	USD
BH5668075	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	1.5	10/1/2052	DKK	1.37	83.1547	0.16	10.06	USD
693582AA6	PRPM 2022-1 A1 WM51 WC2.88810 144A	3.72	2/25/2027	USD	2783198.57	99.7884	2,777,308.21	2.89	USD
CX2DOE0L3	GLGE 3A AR 3MEUR + 68BP 144A	3.859	10/15/2030	EUR	194610.78	100.0391	201,598.26	0.00	USD
65559CAA9	WORLDWIDE BANK ADP JR SUB 144A PVC	6.625	12/31/9999	USD	5000000	100.5522	5,027,610.16	1.15	USD
USDU4AV97	IDR - USD (UNDERLYING)	0	1/8/2025	IDR	-29055700	0.0000	5,185.00	0.01	USD
TWD5016B2	TAIWANESE DOLLAR-NDF	0	1/16/2025	USD	-627907500	32.8779	-19,098,189.92	0.04	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
980236AR4	WOODSIDE FINANCE LTD SR UNSEC	5.1	9/12/2034	USD	7700000	95.1801	7,328,869.78	7.32	USD
AU6128063	HSBC HOLDINGS PLC JR SUB	5.875	12/31/9999	GBP	11800000	98.9750	14,626,841.18	1.59	USD
12510HAS9	CAUTO 2023-1A A1 144A	5.75	9/15/2053	USD	6650000	100.9528	6,713,358.54	1.56	USD
USDU4CQ99	INR - USD (UNDERLYING)	0	3/21/2025	INR	5695117.68	0.0000	66,442.00	0.21	USD
912810TW8	U S TREASURY BOND	4.75	11/15/2043	USD	56200000	98.8711	55,565,554.82	12.52	USD
38141GA95	GOLDMAN SACHS GROUP INC SR UNSEC SOFR	5.851	4/25/2035	USD	19700000	101.9829	20,090,625.78	7.05	USD
USDU4AXA2	INR - USD (UNDERLYING)	0	1/17/2025	INR	3806035.58	0.0000	45,568.00	0.04	USD
XXBCY2GB2	VM CASH FUT FOR BCY GBP	4.7	12/31/2060	GBP	119639.1	100.0000	149,836.00	0.00	USD
CX4BN6017	COLFR 1A A 3MEUR + 138BP 144A	4.403	8/15/2033	EUR	4360608.08	100.1152	4,520,611.54	0.00	USD
XXBCY4US5	VM CASH CCP ICE BCY USD	4.36	12/31/2060	USD	188809.21	100.0000	188,809.21	0.00	USD
525ESC2J7	LEHMAN BROS HLDGS FRN ESCROW	2.90688	11/16/2049	USD	9754000	0.0950	9,266.30	0.01	USD
29278NAQ6	ENERGY TRANSFER OPERATNG SR UNSEC	3.75	5/15/2030	USD	450000	93.3602	420,120.90	4.72	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	2.528	11/18/2027	USD	6141000	92.7663	5,696,776.95	2.70	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	3.849	4/16/2030	EUR	6770406.14	99.8174	6,997,953.33	0.00	USD
674599EJ0	OCCIDENTAL PETROLEUM COR SR UNSEC	5.2	8/1/2029	USD	2500000	99.2669	2,481,671.50	3.99	USD
90932JAA0	UNITED AIR 2019-2 AA EETC PTT	2.7	11/1/2033	USD	3912082.9	88.5784	3,465,260.44	4.86	USD
05369AAA9	AVIATION CAPITAL GROUP SR UNSEC 144A	3.5	11/1/2027	USD	1300000	95.6428	1,243,355.78	2.60	USD

748956AA7	RCKT 2023-CES2 A1A 144A	6.808	9/25/2043	USD	734797.56	101.3633	744,815.20	1.25	USD
654744AC5	NISSAN MOTOR CO SR UNSEC 144A	4.345	9/17/2027	USD	2900000	96.3332	2,793,663.90	2.48	USD
09659W2F0	BNP PARIBAS SR UNSEC 144A	4.4	8/14/2028	USD	14700000	97.2366	14,293,779.61	3.29	USD
05565ALQ4	BNP PARIBAS JR SUB COCO 144A	4.5	12/31/9999	USD	900000	84.6362	761,725.35	4.05	USD
361841AP4	GLP CAPITAL LP / FIN II SR UNSEC	4	1/15/2030	USD	3278000	93.2090	3,055,391.94	4.39	USD
251526CU1	DEUTSCHE BANK NY SR NON PREF SOFR	6.819	11/20/2029	USD	9000000	104.6930	9,422,366.85	3.38	USD
39541EAE3	GREENSBAY PIPELINES BDC SEC 144A	6.1027	8/23/2042	USD	4500000	97.7196	4,397,383.13	9.30	USD
63874AAA6	NCMS 2021-APPL A TSFR1M+106.448BP 144A	5.61248	8/15/2038	USD	1200000	95.2347	1,142,816.88	-0.02	USD
76110W3V6	RASC 2005-R30 M3 TSFR1M+75.448BP	5.41322	8/25/2035	USD	2842691.36	98.9133	2,811,800.40	1.00	USD
89177XAA5	TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	5.45322	10/25/2059	USD	2570557.07	102.2889	2,629,395.58	0.06	USD
BO3636459	REALKREDIT DANMARK IO10**PARTIAL CALL**	1.5	10/1/2053	DKK	1.3	80.7017	0.15	11.88	USD
INR5080B0	INDIAN RUPEE-INR-NDF	0	3/21/2025	USD	-5695117.68	86.2321	-66,044.07	0.22	USD
SWPC0KBG6	BOEING CO/THE SNR S* ICE	1	12/20/2026	USD	-1500000	-0.7260	10,889.43	0.01	USD
69548AAA9	PAID 2024-1 A 144A	6.66	7/15/2031	USD	530048.37	101.2351	536,595.21	0.75	USD
595620AP0	MIDAMERICAN ENERGY CO SEC	4.25	5/1/2046	USD	600000	82.9864	497,918.60	12.52	USD
USDU4CEO9	KRW - USD (UNDERLYING)	0	3/19/2025	KRW	-40904500	0.0000	-27,788.00	0.21	USD
67109KBG8	OZLM 2014-9A A1A4 TSFR3M 144A	5.8174	10/20/2031	USD	2588909.99	100.1823	2,593,629.96	0.00	USD
03990BAB7	ARKS MANAGEMENT CORP SR UNSEC	5.6	10/11/2054	USD	2500000	95.3327	2,383,316.80	13.21	USD
CNH500016	FIN FUT CAN 10YR BOND MSE 03/20/25	6	3/21/2025	CAD	68000000	122.6100	57,971,631.21	7.36	USD
03072SXF7	ARISTO 2004-R12 M3 TSFR1M+112.448BP	5.47322	1/25/2035	USD	1268671.74	95.8423	1,215,923.54	2.64	USD
161175BS2	CHARTER COMM OPT LLC/CAP SEC	5.125	7/1/2049	USD	2000000	78.7567	1,575,134.66	10.47	USD
61747YFR1	MORGAN STANLEY SR UNSEC SOFRRATE	5.831	4/19/2035	USD	14300000	102.1324	14,604,928.20	7.05	USD
19075QAE2	COBANK ACB PFD RVC	6.45	12/31/9999	USD	5500000	100.4976	5,527,367.34	2.38	USD
TWD5115A4	TAIWANESE DOLLAR-NDF	0	4/25/2025	USD	3995804	32.7006	122,193.47	0.31	USD
39538RBB4	OPTIM 2003-RK2 A1 TSFR1M+57.448BP	4.91322	6/25/2045	USD	605912.81	77.9954	472,583.94	5.31	USD
517834AE7	LAS VEGAS SANDS CORP SR UNSEC	3.5	8/18/2026	USD	4750000	97.4025	4,626,618.28	1.54	USD
USDU3VD27	CHF - USD (UNDERLYING)	0	1/15/2025	CHF	11469000	0.0000	12,902,288.09	0.03	USD
USDU4CJY2	ILS - USD (UNDERLYING)	0	3/17/2025	ILS	5354000	0.0000	1,496,348.28	0.20	USD
914025192	STIF FUND (BRL)	0	12/1/2030	BRL	120.9	100.0000	19.57	0.00	USD
14019TAA4	CAPITAL FARM CREDIT ACA PFD RVC	5	12/31/9999	USD	4700000	99.6062	4,681,491.64	1.14	USD
61770YAA3	MSC 2020-CNP A 144A	2.4276	4/5/2042	USD	5000000	83.2422	4,162,111.00	4.88	USD
CNH5045B1	CHINESE - YUAN RENMINBI (CNH)	0	2/14/2025	USD	-12910572.85	7.3367	-1,759,717.11	0.12	USD
PLN5031A2	POLISH ZLOTY	0	1/31/2025	USD	413288.48	4.1347	99,954.99	0.08	USD
3140QSDX6	FNMA PASS THRU 30YR #CB6417	4.5	5/1/2053	USD	8088134.55	94.2567	7,623,610.09	6.34	USD
268317BB9	ELECTRICITE DE FRANCE SA SR UNSEC 144A	6	4/22/2064	USD	5500000	96.8966	5,329,314.38	12.79	USD
XXBCY5CA1	VM CASH CCP LCH BCY CAD	0	12/31/2060	CAD	344028.94	100.0000	239,208.00	0.00	USD
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	5.741873	2/25/2035	USD	4103.85	93.7642	3,847.94	1.75	USD
03990BAA9	ARKS MANAGEMENT CORP SR UNSEC	6.375	11/10/2028	USD	5900000	104.6763	6,175,903.00	3.35	USD
01F040628	FNMA TBA 4.0% FEB 30YR	4	2/13/2055	USD	20800000	91.4051	19,012,265.17	6.54	USD
92539XAA2	VERUS 2023-6 A1 WM53 WC8.2412 144A	6.665	9/25/2068	USD	7551717.79	101.0977	7,634,611.49	1.44	USD
44409MAD8	HUDSON PACIFIC PROPRTIE SR UNSEC	5.95	2/15/2028	USD	200000	85.4431	170,886.28	2.71	USD
76110W6B7	RASC 2005-EMX4 M3 TSFR1M+57.448BP	5.14322	11/25/2035	USD	15718.89	99.9787	15,715.54	0.07	USD

960386AM2	WABTEC SR UNSEC SMR	4.7	9/15/2028	USD	1400000	99.1016	1,387,421.92	3.27	USD
SWU01OT37	OIS CAD CAONREPO/4.00000 06/21/23-2Y LCH	4	6/21/2025	CAD	619500000	0.4558	1,963,386.84	0.47	USD
00253XAA9	AMERICAN AIRLINES/AADVAN 144A	5.5	4/20/2026	USD	2050000	99.8599	2,047,128.91	0.64	USD
USDU3UBL9	GBP - USD (UNDERLYING)	0	1/15/2025	GBP	18280000	0.0000	22,981,267.65	0.03	USD
988142055	STATE STREET UNINVESTED CASH - GBP	3.95	12/1/2030	GBP	69392.95	100.0000	86,907.72	0.00	USD
49427RAN2	KILROY REALTY LP SR UNSEC	4.75	12/15/2028	USD	400000	97.7483	390,993.36	3.46	USD
01F040636	FNMA TBA 4.0% MAR 30YR	4	3/13/2055	USD	440000000	91.4051	40,218,253.24	6.54	USD
05565ASK0	BNP PARIBAS JR SUB COCO 144A	4.625	12/31/9999	USD	1900000	84.5458	1,606,370.20	4.88	USD
55446MAA5	MAACH 2019-1 A 144A	3.474	10/15/2039	USD	1157746.27	96.1208	1,112,834.63	1.84	USD
3142GQV82	FNMA PASS THRU 30YR #RJ0638	5	1/1/2054	USD	7703998.4	96.5792	7,440,461.72	5.99	USD
912828XL9	U S TREASURY INFLATE PROT BD	0.375	7/15/2025	USD	32212378	99.3976	32,018,322.89	0.52	USD
045054AL7	ASHTAD CAPITAL INC SESEC 144A	4.25	11/1/2029	USD	1600000	94.8785	1,518,056.62	3.79	USD
XXBCY4EM6	VM CASH CCP ICE BCY EUR	0	12/31/2060	EUR	71111.49	100.0000	73,635.95	0.00	USD
36255WAA3	GSMS 2018-RIVR A TSFR1M+124.7BP 144A	5.644	7/15/2035	USD	1297764.69	75.4584	979,272.08	-0.53	USD
38173MAE2	GOLUB CAPITAL BDC SR UNSEC	6	7/15/2029	USD	1000000	99.8965	998,965.27	3.86	USD
65559CAD3	NORDEA BANK ABP 144A RVC	3.75	12/31/9999	USD	5850000	87.0028	5,089,664.39	3.85	USD
654744AD3	NISSAN MOTOR CO SR UNSEC 144A	4.81	9/17/2030	USD	700000	93.8161	656,712.77	4.80	USD
225401BG2	UBS GROUP AG SR UNSEC 144A	6.301	9/22/2034	USD	10326000	104.6812	10,809,377.20	6.63	USD
INR5016B9	INDIAN RUPEE-INR-NDF	0	1/16/2025	USD	1645494975	85.7063	19,199,241.30	0.04	USD
SEK5015B6	SWEDISH KRONER	0	1/15/2025	USD	-3305000	11.0418	-299,318.20	0.04	USD
3132A5KB0	FNMA PASS THRU 30YR #Z54790	4	9/1/2048	USD	215960.49	92.7090	200,214.76	6.20	USD
694308HL4	PACIFIC GAS & ELECTRIC SR SEC	4.3	3/15/2045	USD	700000	80.2270	561,589.23	11.26	USD
SWPC0M3V8	MEXICO LA SP MYC	1	12/20/2028	USD	1900000	-0.5422	-10,301.52	-0.03	USD
SWPC0LTK6	VERIZON COMMUNICATIONS INC SNR S* ICE	1	6/20/2028	USD	-3900000	-1.6854	65,729.22	0.03	USD
24715@BF0	DELOITTE LLP SR UNSEC D	5.69	1/30/2037	USD	700000	97.3782	681,647.64	8.50	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	5.330152	9/25/2035	USD	37367.5	94.7902	35,420.74	3.05	USD
44107TBC9	HOST HOTELS & RESORTS LP SR UNSEC	5.5	4/15/2035	USD	7650000	97.9815	7,495,584.29	7.53	USD
61747YFT7	MORGAN STANLEY SR UNSEC SOFR	5.32	7/19/2035	USD	2500000	98.4406	2,461,014.55	7.29	USD
87165BAM5	SYNCHRONY FINANCIAL	3.95	12/1/2027	USD	1100000	96.7286	1,064,014.62	2.65	USD
USDU3TO79	EUR - USD (UNDERLYING)	0	1/15/2025	EUR	61784672	0.0000	65,098,492.88	0.03	USD
966014896	STIF FUND (PHP)	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
21H022622	GNMA II TBA 2.5% FEB 30YR JMBO	2.5	2/20/2055	USD	57400000	83.4885	47,922,401.30	6.36	USD
097023DR3	BOEING CO/THE	6.388	5/1/2031	USD	2300000	104.6624	2,407,235.32	5.08	USD
889175BF1	TOLEDO EDISON COMPANY 1ST MTGE 144A	2.65	5/1/2028	USD	4584000	92.0864	4,221,239.57	3.10	USD
BO7983782	FRAPORT AG SR UNSEC REGS	1.875	3/31/2028	EUR	2600000	96.4330	2,596,265.78	3.12	USD
KRW5008A3	SOUTH KOREA WON-NDF	0	1/8/2025	USD	53953973	#####	36,540.20	0.02	USD
03765LAP7	APID 2015-20A A1RA TSFR3M+136.161BP 144A	6.00891	7/16/2031	USD	2793866.96	100.1905	2,799,187.88	0.00	USD
01F030629	FNMA TBA 3.0% FEB 30YR	3	2/13/2055	USD	188500000	84.8424	159,927,863.68	6.94	USD
SWU02ABQ4	RFR USD SOFR/3.51400 09/04/24- 10Y LCH	3.514	9/4/2034	USD	-5700000	-4.4785	255,272.22	8.11	USD
097023DT9	BOEING CO/THE SR UNSEC	6.858	5/1/2054	USD	3200000	106.5932	3,410,981.86	12.12	USD
46647PEH5	JPMORGAN CHASE & CO SR UNSEC SOFRRATE	5.766	4/22/2035	USD	4900000	102.3610	5,015,688.17	7.10	USD
92858RAB6	VMED O2 UK FINAN 144A SMR	4.75	7/15/2031	USD	6000000	86.1068	5,166,408.36	4.77	USD
USDU4CGZ2	TRY - USD (UNDERLYING)	0	3/19/2025	TRY	373443.2	0.0000	9,706.00	0.21	USD

SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH		3.5	6/1/2032	CAD		-76900000	4.4945	-2,403,213.22	6.55	USD
055742AA8	BSST 2022-1700 A 144A TSFR1M+130BP		5.698	2/15/2037	USD		300000	88.8884	266,665.20	-0.27	USD
USDU4BZS9	PLN - USD (UNDERLYING)		0	1/17/2025	PLN		-434320.44	0.0000	-106,429.00	0.04	USD
TRY5077C4	TURKISH LIRA		0	3/18/2025	USD		362815254.9	38.0681	9,530,682.61	0.21	USD
393505X98	GT 1999-3 A9 SEQ WM26 WC9.0612		6.53	2/1/2031	USD		645313.32	87.5954	565,265.04	1.77	USD
SWPC0JI49	MEXICO LA SP MYC		1	12/20/2025	USD		200000	0.4862	972.33	0.00	USD
74140QAA6	PRET 2021-RN1 A1 144A		4.9917	2/25/2061	USD		1623138.64	100.0568	1,624,060.58	2.30	USD
092113AX7	BLACK HILLS CORP SR UNSEC		6	1/15/2035	USD		3000000	103.3193	3,099,577.98	7.37	USD
12434FAA5	BX 2021-CIP A TSFR1M+103.548BP 144A		5.43248	12/15/2038	USD		3515026.57	100.0478	3,516,706.40	-0.01	USD
61747YFQ3	MORGAN STANLEY SR UNSEC SOFRRATE		5.656	4/18/2030	USD		1600000	101.8144	1,629,030.18	3.77	USD
BL3570811	AADVANTAGE LOYALTY IP TL 1L TSFR3M		9.629	4/20/2028	USD		2380000	102.8295	2,447,342.10	0.00	USD
91282CJY8	U S TREASURY INFLATE PROT BD		1.75	1/15/2034	USD		124357590	95.9213	119,285,409.51	8.24	USD
SWU02DVC7	OIS CAD CAONREPO/2.8500 12/19/24-8Y* LCH		2.85	6/1/2033	CAD		-19000000	-0.2180	28,795.93	7.47	USD
38122ND58	GOLDEN ST TOBACCO-A1		3.714	6/1/2041	USD		1200000	77.1671	926,005.68	10.17	USD
06211UBL8	BANK5 2024-5YR7 A3		5.769	6/15/2057	USD		2835000	102.3755	2,902,345.99	3.85	USD
86359BGF2	SARM 2004-1 4A1 WM34 WC5.5718 ARM		7.2027	2/25/2034	USD		8222.13	96.0105	7,894.11	0.66	USD
38122NC83	GOLDEN ST TOBACCO-A1		2.587	6/1/2029	USD		2515000	90.4665	2,275,232.22	4.06	USD
BH5668265	NYKREDIT REALKREDIT IO10**PARTIAL CALL**		1.5	10/1/2052	DKK		1.34	80.6989	0.15	11.73	USD
097023DP7	BOEING CO/THE SR UNSEC		6.259	5/1/2027	USD		2200000	102.4083	2,252,982.80	2.10	USD
345397E66	FORD MOTOR CREDIT CO LLC SR UNSEC		6.125	3/8/2034	USD		4150000	97.8513	4,060,827.33	6.65	USD
950074898	STIF FUND (MYR)		0	12/31/2030	MYR		1	100.0000	0.22	0.00	USD
41162DAF6	HVMLT 2006-12 2A2A TSFR1M+49.448BP		4.86083	1/19/2038	USD		62885.44	87.8933	55,272.06	4.14	USD
SWPC0JU94	BRITISH TELECOMMUNICATIONS PL SNR SE ICE		1	12/20/2027	EUR		-2000000	-2.0972	43,432.54	0.03	USD
3132DWHS5	FNMA PASS THRU 30YR #SD8341		5	7/1/2053	USD		68242688.25	96.6380	65,948,361.57	5.99	USD
753910AF5	SMRT 2003-KS12 1M3 TSFR1M+50.448BP		5.17322	1/25/2036	USD		1266587.04	98.3269	1,245,396.28	1.66	USD
78457JAA0	SMRT 2022-MINI A TSFR1M+100BP 144A		5.398	1/15/2039	USD		2900000	99.8040	2,894,315.42	-0.01	USD
USDU4ABZ1	KRW - USD (UNDERLYING)		0	1/22/2025	KRW		-68078692	0.0000	-48,560.00	0.05	USD
BP2299314	REALKREDIT DANMARK SEC**PARTIAL CALL**		1.5	10/1/2053	DKK		1.9	83.1560	0.22	10.05	USD
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100		5.82522	2/25/2046	USD		220256.21	89.0238	196,080.45	4.39	USD
12664AAD1	CSMC 2022-ATH3 A1 144A		4.991	8/25/2067	USD		1404062.38	99.5657	1,397,964.12	1.63	USD
225401AZ1	UBS GROUP AG SR UNSEC 144A COEP		6.537	8/12/2033	USD		10000000	106.1210	10,612,103.20	5.96	USD
SWU02AAH5	RFR USD SOFR/3.26378 12/02/24- 7Y* LCH		3.26378	6/30/2031	USD		-58500000	-4.4775	2,619,319.95	5.78	USD
88880LAW3	TOBACCO SETTLEMENT-B		4.875	6/1/2049	USD		7485000	94.1231	7,045,111.79	2.87	USD
G H50002	FIN FUT UK GILT ICE 03/27/25		4	3/28/2025	GBP		38300000	92.4100	44,326,227.66	10.40	USD
41161PSK0	HVMLT 2003-9 2A1A TSFR1M+70.448BP		5.16474	6/20/2035	USD		105547.68	93.6792	98,876.22	4.39	USD
91282CAQ4	U S TREASURY INFLATE PROT BD		0.125	10/15/2025	USD		9854055	98.8473	9,740,467.11	0.77	USD
BG5056190	NYKREDIT REALKREDIT AS SEC *PARTIAL CALL		1	10/1/2053	DKK		1.64	79.4234	0.18	10.85	USD
90931MAA4	UNITED AIR 2016-1 A PTT EETC		3.45	1/7/2030	USD		1418942.61	93.9590	1,333,224.71	2.68	USD
44409MAB2	HUDSON PACIFIC PROPRTIE SR UNSEC LP		4.65	4/1/2029	USD		400000	75.4729	301,891.58	3.55	USD

04942UAC0	ATCLO 2018-12A A1 TSFR3M+144.161BP 144A	6.07637	10/24/2031	USD	3660776.23	100.0415	3,662,296.48	0.00	USD
07384MN57	BSARM 2004-2 23A ARM WM34 WC4.9227	4.000016	5/25/2034	USD	5803.63	88.2533	5,121.89	7.82	USD
06738EBV6	BARCLAYS PLC SR UNSEC	2.894	11/24/2032	USD	6900000	84.4882	5,829,689.18	6.01	USD
CNH5015A9	CHINESE - YUAN RENMINBI (CNH)	0	1/15/2025	USD	-82354882.9	7.3418	-11,217,249.77	0.04	USD
CX29HR0K3	CRNCL 2016-7A A1R 3MEUR + 67BP 144A	3.726	1/31/2030	EUR	4547017.45	99.8305	4,700,456.69	0.00	USD
30225VAK3	EXTRA SPACE STORAGE LP SR UNSEC	5.5	7/1/2030	USD	7500000	101.7687	7,632,655.13	4.61	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	4.36	12/31/2060	USD	149836	100.0000	149,836.00	0.00	USD
682680CE1	ONEOK INC SR UNSEC	5.05	11/1/2034	USD	4700000	95.7443	4,499,984.36	7.46	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
USDU4ABV0	IDR - USD (UNDERLYING)	0	1/22/2025	IDR	4266609633	0.0000	269,311.00	0.05	USD
03072SXEO	AMSI 2004-FL2 MZ TSFR1M+102.048BP	5.36822	1/25/2035	USD	1351838.91	99.6668	1,347,334.72	0.92	USD
04965JAA1	AHPT 2017-ATRM A TSFR1M+122.7BP 144A	5.625	12/15/2036	USD	1586602	97.8288	1,552,152.90	-0.05	USD
SWPC0JYU3	ENERGY TRANSFER LP SNR S* ICE	1	12/20/2025	USD	-3500000	-0.7781	27,234.75	0.00	USD
MXN5044D8	MEXICAN NUEVO PESO	0	2/13/2025	USD	-12613754.35	20.9466	-602,184.92	0.12	USD
22615MAW2	DEN14 2016-1A AR2 TSFR3M+140.161BP 144A	6.02787	10/23/2031	USD	5943273.72	100.2003	5,955,179.88	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	3.21	12/31/2060	CAD	316586.16	100.0000	220,126.66	0.00	USD
ZAR5017A9	SOUTH AFRICAN RAND	0	1/17/2025	USD	233352042.13	18.8965	12,348,982.54	0.05	USD
86359LMW6	DAFC 2000-2 4A1 TSFR1M+72.448BP	5.07322	9/25/2045	USD	199173.06	92.4702	184,175.79	-0.24	USD
SWU028NX1	RFR USD SOFR/3.71500 08/07/24- 10Y LCH	3.715	8/7/2034	USD	-10000000	-2.8555	285,550.00	8.01	USD
BK1675457	REALKREDIT DANMARK SEC**PARTIAL CALL**	1	10/1/2053	DKK	0.99	79.3626	0.11	10.86	USD
78486BAA2	STWD 2021-FL2 A TSFR1M+131.448BP 144A	5.68969	4/18/2038	USD	5070036.65	99.9554	5,067,774.70	0.03	USD
23331ABS7	D.R. HORTON INC SR UNSEC	5	10/15/2034	USD	5500000	96.8330	5,325,817.70	7.47	USD
48241FAC8	KBC GROUP NV SR UNSEC 144A	6.324	9/21/2034	USD	3000000	103.5245	3,105,734.67	6.61	USD
05951EAM9	DAFC 2000-2 4A1 ARM WM30 WC6.2054	5.099762	1/20/2047	USD	16124.42	84.8979	13,689.29	3.43	USD
USDU4BD38	CNH - USD (UNDERLYING)	0	1/15/2025	CNH	82354882.9	0.0000	11,382,930.57	0.03	USD
09659W2M5	BNP PARIBAS SR NON-PREFER 144A SOFR	1.904	9/30/2028	USD	3000000	91.7250	2,751,748.56	2.61	USD
83610KAJ2	SNDPT 2017-2A AR TSFR3M+124.161BP 144A	5.86748	7/25/2030	USD	1705793.08	100.0868	1,707,272.86	0.00	USD
05593RAC6	BMO 2024-5C5 A3	5.8574	8/15/2057	USD	2250000	102.4951	2,306,138.63	3.97	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	4.8	1/20/2025	USD	280659.609	9.7370	2,732,782.61	0.04	USD
04685A3Z2	ATHENE GLOBAL FUNDING SR SEC 144A	5.526	7/11/2031	USD	5000000	100.2830	5,014,151.25	5.31	USD
55067LAA5	LUX 2023-LION A 144A TSFR1M+268.978BP	7.08778	8/15/2040	USD	4500000	101.6846	4,575,806.55	0.04	USD
48248AAG3	KKR FINANCIAL HOLDINGS SR UNSEC 144A	5.4	5/23/2033	USD	9000000	95.3065	8,577,586.35	4.52	USD
251526CF4	DEUTSCHE BANK NY SUB SOFR	3.729	1/14/2032	USD	1200000	87.3601	1,048,320.91	5.22	USD
12669GPN5	CWHL 2000-2 1A1 TSFR1M+75.448BP	5.09322	3/25/2035	USD	39900.69	90.2085	35,993.83	3.27	USD
251526CP2	DEUTSCHE BANK NY SOFR	2.311	11/16/2027	USD	9500000	95.0754	9,032,159.11	1.79	USD
38173MAC6	GOLUB CAPITAL BDC SR UNSEC	2.05	2/15/2027	USD	4000000	92.8639	3,714,556.36	2.02	USD
76132FAC1	RETAIL OPPORTUNITY IN SR UNSEC	6.75	10/15/2028	USD	2400000	106.0525	2,545,258.85	3.27	USD
XXMSC5US9	VM CASH CCP LCH MSC USD	4.36	12/31/2060	USD	828894.74	100.0000	828,894.74	0.00	USD
929142073	STATE STREET UNINVESTED CASH - EUR	2.159	12/1/2030	EUR	552407.94	100.0000	572,018.45	0.00	USD

06051GMA4	BANK OF AMERICA CORP SR UNSEC SOFR		5.468	1/23/2035	USD	25300000	100.1806	25,345,685.49	6.99	USD
USDU4CFC4	CNH - USD (UNDERLYING)		0	5/12/2025	CNH	44697169.24	0.0000	6,166,219.00	0.35	USD
USDU4AWP0	KRW - USD (UNDERLYING)		0	1/15/2025	KRW	-38778920	0.0000	-27,876.00	0.03	USD
338915AH4	FLEETBOSTON FINL CORP		6.875	1/15/2028	USD	2120000	105.4665	2,235,888.97	2.73	USD
USDU4AHR3	TWD - USD (UNDERLYING)		0	1/22/2025	TWD	-14802404	0.0000	-465,619.44	0.05	USD
98944PAB3	ZCAP 2018-1 A 144A		4.605	10/15/2038	USD	677878.7	98.5371	667,961.74	0.64	USD
62432MAN9	MVEW 2019-1A A1R TSFR3M+151.161BP 144A		6.07651	10/15/2034	USD	3300000	100.1537	3,305,072.53	0.00	USD
12668BB44	CWALT 2006-OA3 1A1 TSFR1M+51.448BP		4.85322	5/25/2036	USD	26271.03	84.8280	22,285.20	4.86	USD
SWPC0M2L1	VERIZON COMMUNICATIONS INC SNR S* ICE		1	12/20/2028	USD	-1000000	-1.7798	17,797.72	0.03	USD
KRW5015B2	SOUTH KOREA WON-NDF		0	1/15/2025	USD	38778920	#####	26,252.30	0.04	USD
90931GAA7	UNITED AIR 2020-1 A PTT EETC SEC		5.875	4/15/2029	USD	5504693.33	102.2112	5,626,415.31	1.80	USD
829932AC6	SIXTH PAR SR UNSEC 144A*144A EXCHANGE*		5.75	1/15/2030	USD	3100000	98.5653	3,055,524.36	4.25	USD
CX2IRU025	FISCAL 2017-2A AN SMLCOK * 77DF 144A		3.978	1/18/2031	EUR	603104.96	100.0699	624,951.56	0.00	USD
USDU46IR1	KRW - USD (UNDERLYING)		0	1/16/2025	KRW	25640498000	0.0000	17,950,000.00	0.04	USD
	Uninvested Cash							32,216.06		
	Interest Receivable							15,569,727.71		
	Net Unsettled Trades							-728,302,867.84		
	Bond/Stock Futures							-123,521,749.49		
	Swap Offset							-16,442,826.81		
	CD/CW Forecast							0.00		
	Broker Money							-1,868,806.10		
	Total Market Value							1,596,416,142.36		

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