

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
945002699	STIF FUND (INR)	Emerging Markets	0	12/1/2030	INR	1	100.0000	0.01	0.00	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	120.9	100.0000	21.11	0.00	USD
950074898	STIF FUND (MYR)	Emerging Markets	0	12/31/2030	MYR	1	100.0000	0.23	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	320.36	100.0000	15.66	0.00	USD
966014896	STIF FUND (PHP)	Emerging Markets	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
BRL5092C8	BRAZILIAN REAL-NDF	Emerging Markets	0	4/2/2025	USD	0	5.7277	-0.01	0.01	USD
BRL5183D6	BRAZILIAN REAL-NDF	Emerging Markets	0	7/2/2025	USD	171854620.44	5.8398	29,428,420.81	0.22	USD
CNH5132A7	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	5/12/2025	USD	-5887096.88	7.2444	-812,646.70	0.12	USD
CNH5169A3	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	6/18/2025	USD	-102230986.05	7.2277	-14,144,404.07	0.22	USD
CNH5197A9	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	7/16/2025	USD	-41540110.49	7.2146	-5,757,821.79	0.30	USD
CNH5232B4	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	8/20/2025	USD	-61331098.21	7.1970	-8,521,777.77	0.39	USD
IDR5098A4	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/8/2025	USD	0	#####	0.00	0.02	USD
IDR5099B1	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/9/2025	USD	0	#####	0.01	0.02	USD
IDR5106C0	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/16/2025	USD	156284089533	#####	9,375,855.05	0.04	USD
IDR5111B5	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/21/2025	USD	-6629296280	#####	-397,608.76	0.06	USD
IDR5128C4	INDONESIAN RUPIAH-NDF	Emerging Markets	0	5/8/2025	USD	-19021805937	#####	-1,139,917.65	0.11	USD
IDR5113A5	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/23/2025	USD	101840880601	#####	6,107,558.39	0.06	USD
IDR5120A6	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/30/2025	USD	-13557221670	#####	-812,766.12	0.08	USD
IDR5127B7	INDONESIAN RUPIAH-NDF	Emerging Markets	0	5/7/2025	USD	46506239984	#####	2,787,113.48	0.10	USD
IDR5129A7	INDONESIAN RUPIAH-NDF	Emerging Markets	0	5/9/2025	USD	-50973608216	#####	-3,054,537.24	0.11	USD
INR5094A6	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/4/2025	USD	-7455.94	85.4905	-87.21	0.01	USD
INR5097B1	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/7/2025	USD	-8155.03	85.5175	-95.36	0.02	USD
INR5105B1	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/15/2025	USD	157542769.71	85.5823	1,840,833.00	0.04	USD
INR5111A5	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/21/2025	USD	34740114	85.6292	405,704.29	0.06	USD
INR5118D2	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/28/2025	USD	118300095.05	85.6838	1,380,659.12	0.08	USD
INR5120C0	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/30/2025	USD	189272343.66	85.6994	2,208,561.13	0.08	USD
INR5122A2	INDIAN RUPEE-INR-NDF	Emerging Markets	0	5/2/2025	USD	108303843.62	85.7150	1,263,534.31	0.09	USD
INR5125C5	INDIAN RUPEE-INR-NDF	Emerging Markets	0	5/5/2025	USD	200556955.38	85.7320	2,339,347.68	0.10	USD
INR5126C4	INDIAN RUPEE-INR-NDF	Emerging Markets	0	5/6/2025	USD	-6439311.29	85.7377	-75,104.81	0.10	USD
MXN5169B1	MEXICAN NUEVO PESO	Emerging Markets	0	6/18/2025	USD	-19072000	20.6689	-922,737.48	0.22	USD
SWPC0JYF6	MEXICO LA SP JPM	Emerging Markets	1	6/20/2026	USD	600000	0.5511	3,306.61	0.00	USD
SWPC0K9N4	MEXICO LA SP MYC	Emerging Markets	1	12/20/2026	USD	2000000	0.5790	11,579.22	0.01	USD
SWPC0KQT2	MEXICO LA SP MYC	Emerging Markets	1	6/20/2027	USD	700000	0.6060	4,242.07	0.01	USD
SWPC0LOM7	MEXICO LA SP MYC	Emerging Markets	1	6/20/2028	USD	500000	0.2765	1,382.69	0.00	USD
SWPC0M3V8	MEXICO LA SP MYC	Emerging Markets	1	12/20/2028	USD	1900000	-0.0984	-1,869.87	-0.01	USD
SWPC0M3W6	MEXICO LA SP GST	Emerging Markets	1	12/20/2028	USD	400000	-0.0984	-393.66	-0.01	USD
TRY5111B4	TURKISH LIRA	Emerging Markets	0	4/21/2025	USD	-324235.12	39.0370	-8,305.83	0.06	USD
TRY5114B1	TURKISH LIRA	Emerging Markets	0	4/24/2025	USD	-10927199.76	39.1938	-278,799.52	0.06	USD
TRY5122A3	TURKISH LIRA	Emerging Markets	0	5/2/2025	USD	-15221377.2	39.6085	-384,295.28	0.09	USD
TRY5128B5	TURKISH LIRA	Emerging Markets	0	5/8/2025	USD	96587487.33	39.9033	2,420,536.89	0.10	USD
TRY5149B0	TURKISH LIRA	Emerging Markets	0	5/29/2025	USD	254999940.45	40.9351	6,229,373.97	0.16	USD
TRY5156B0	TURKISH LIRA	Emerging Markets	0	6/5/2025	USD	105797297.57	41.2558	2,564,424.14	0.19	USD
TRY5162B2	TURKISH LIRA	Emerging Markets	0	6/11/2025	USD	-6241712.61	41.5227	-150,320.54	0.19	USD
TRY5169B5	TURKISH LIRA	Emerging Markets	0	6/18/2025	USD	391223749.69	41.8341	9,351,794.33	0.21	USD
TRY5171A3	TURKISH LIRA	Emerging Markets	0	6/20/2025	USD	-42257563.51	41.9231	-1,007,979.11	0.22	USD
TRY5175B7	TURKISH LIRA	Emerging Markets	0	6/24/2025	USD	-51914917.41	42.1010	-1,233,104.23	0.23	USD

TRY5176B6	TURKISH LIRA	Emerging Markets	0	6/25/2025	USD	141547321.15	42.1455	3,358,540.81	0.23	USD
SWPC0JI49	MEXICO LA SP MYC	Emerging Markets	1	12/20/2025	USD	200000	0.4342	868.45	0.00	USD
TRY5092B7	TURKISH LIRA	Emerging Markets	0	4/2/2025	USD	0	38.0171	0.00	0.01	USD
ZAR5106C7	SOUTH AFRICAN RAND	Emerging Markets	0	4/16/2025	USD	200459689.35	18.4120	10,887,442.50	0.04	USD
9128283R9	U S TREASURY INFLATE PROT BD	Government Related	0.5	1/15/2028	USD	64393000	98.2413	63,260,517.73	2.73	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	125149584	99.8641	124,979,511.97	8.06	USD
91282CAQ4	U S TREASURY INFLATE PROT BD	Net Short Duration Instruments	0.125	10/15/2025	USD	9916911	100.0855	9,925,386.79	0.53	USD
912828XL9	U S TREASURY INFLATE PROT BD	Net Short Duration Instruments	0.375	7/15/2025	USD	32417594	100.1771	32,475,018.52	0.28	USD
912810TW8	U S TREASURY BOND	Government Related	4.75	11/15/2043	USD	56200000	102.1914	57,431,570.17	12.61	USD
912810UD8	U S TREASURY BOND	Government Related	4.125	8/15/2044	USD	68700000	93.7188	64,384,781.25	13.30	USD
SWU025TX1	RFR USD SOFR/3.75000 12/18/24-10Y LCH	Government Related	3.75	12/18/2034	USD	-11500000	-0.0751	8,630.75	8.14	USD
SWU028NX1	RFR USD SOFR/3.71500 08/07/24-10Y LCH	Government Related	3.715	8/7/2034	USD	-10000000	-0.2829	28,292.00	7.90	USD
SWU02A2K7	RFR USD SOFR/3.61300 08/22/24-10Y LCH	Government Related	3.613	8/22/2034	USD	-5700000	-1.0981	62,593.98	7.95	USD
SWU02A805	RFR USD SOFR/3.56500 08/28/24-10Y LCH	Government Related	3.565	8/28/2034	USD	-5700000	-1.4826	84,509.91	7.97	USD
SWU02A813	RFR USD SOFR/3.59900 08/28/24-10Y LCH	Government Related	3.599	8/28/2034	USD	-5700000	-1.2137	69,180.33	7.97	USD
SWU02A839	RFR USD SOFR/3.60500 08/28/24-10Y LCH	Government Related	3.605	8/28/2034	USD	-4000000	-1.1662	46,649.20	7.96	USD
SWU02A854	RFR USD SOFR/3.64300 08/28/24-10Y LCH	Government Related	3.643	8/28/2034	USD	-5700000	-0.8657	49,342.05	7.95	USD
SWU02A8V7	RFR USD SOFR/3.26606 12/02/24-7Y* LCH	Government Related	3.26606	6/30/2031	USD	-194300000	-2.2798	4,429,651.40	5.61	USD
SWU02AAH5	RFR USD SOFR/3.26378 12/02/24-7Y* LCH	Government Related	3.26378	6/30/2031	USD	-58500000	-2.2925	1,341,100.80	5.61	USD
SWU02ABQ4	RFR USD SOFR/3.51400 09/04/24-10Y LCH	Government Related	3.514	9/4/2034	USD	-5700000	-1.8943	107,975.10	8.00	USD
SWU02ABR2	RFR USD SOFR/3.52500 09/04/24-10Y LCH	Government Related	3.525	9/4/2034	USD	-5700000	-1.8071	103,005.84	8.00	USD
SWU02AHS4	RFR USD SOFR/3.23200 09/10/24-10Y LCH	Government Related	3.232	9/10/2034	USD	-2850000	-4.1387	117,952.67	8.09	USD
SWU02ANP3	RFR USD SOFR/3.24000 09/16/24-10Y LCH	Government Related	3.24	9/16/2034	USD	-5100000	-4.0859	208,378.86	8.10	USD
SWU02ANQ1	RFR USD SOFR/3.27750 09/16/24-10Y LCH	Government Related	3.2775	9/16/2034	USD	-10100000	-3.7877	382,560.73	8.09	USD
SWU02F4S7	RFR USD SOFR/4.01150 02/14/25-10Y LCH	Government Related	4.0115	2/14/2035	USD	-90700000	2.0543	-1,863,231.96	8.18	USD
TUM500024	FIN FUT US 2YR CBT 06/30/25	Government Related	6	7/1/2025	USD	171200000	103.6191	177,395,968.71	1.75	USD
TYM500026	FIN FUT US 10YR CBT 06/18/25	Government Related	6	6/19/2025	USD	376300000	111.4141	419,251,117.20	5.66	USD
SWU02A7Z9	RFR USD SOFR/3.55500 08/28/24-10Y LCH	Government Related	3.555	8/28/2034	USD	-5700000	-1.5617	89,018.61	7.98	USD
UXYM50005	FIN FUT US ULTRA 10YR CBT 06/18/25	Government Related	6	6/19/2025	USD	-530500000	114.4141	-606,966,601.57	7.74	USD
01F042657	FNMA TBA 4.5% MAY 30YR	Securitized	4.5	5/13/2055	USD	0	95.6116	0.00	6.21	USD
03465JAB6	AOMT 2021-6 A2 WM52 WC4.8906 144A	Securitized	1.581	9/25/2066	USD	1891786.26	83.1177	1,572,409.42	6.99	USD
05593RAC6	BMO 2024-5C5 A3	Securitized	5.8574	8/15/2057	USD	2250000	103.3104	2,324,483.33	3.77	USD
12669GPN5	CVRFC 2005-2 1A1 TCFR1M 1.75 4488D	Securitized	5.07459	3/25/2035	USD	39332.43	92.1067	36,227.81	3.32	USD
17307GXP8	CMLTI 2005-6 A1 1YCMT+210	Securitized	6	9/25/2035	USD	20885.87	99.8188	20,848.02	0.53	USD
21H022648	GNMA II TBA 2.5% APR 30YR JMBO	Securitized	2.5	4/21/2055	USD	57400000	85.3076	48,966,587.66	6.23	USD
23332UBF0	DSLA 2004-AR3 2A1 12MTA	Securitized	5.4434	7/19/2044	USD	146879.97	94.4916	138,789.29	2.15	USD

23332UEM2	DSLA 2005-AR4 2A1A TSFR1M+63.448BP	Securitized	4.95126	8/19/2045	USD	275569.66	88.8995	244,979.97	3.72	USD
3138E0HS1	FNMA PASS THRU 30YR #AJ7440	Securitized	4.5	11/1/2041	USD	61311.81	98.2597	60,244.81	5.88	USD
3140QRAB9	FNMA PASS THRU 30YR #CB5401	Securitized	4.5	12/1/2052	USD	5271904.55	95.7819	5,049,532.14	6.21	USD
3140QTNE5	FNMA PASS THRU 30YR #CB7588	Securitized	5	11/1/2053	USD	19951353.99	98.2582	19,603,840.31	5.35	USD
3142GQBS0	FNMA PASS THRU 30YR #RJ0048	Securitized	4.5	10/1/2053	USD	2040807.38	95.7265	1,953,592.93	6.21	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.327707	9/25/2035	USD	35376.96	95.9921	33,959.10	2.98	USD
43730XAA2	HPA 2021-3 A 144A	Securitized	2.2	1/17/2041	USD	2292558.12	91.4848	2,097,341.06	3.23	USD
39538RBB4	GFMI 2005-AR2 A1 TSFR1M+57.448BP	Securitized	4.89459	6/25/2045	USD	588904.37	79.0613	465,595.57	5.37	USD
3140QSDX6	FNMA PASS THRU 30YR #CB6417	Securitized	4.5	5/1/2053	USD	7941762.14	95.8733	7,614,030.87	6.21	USD
004421EW9	ACE 2004-OP1 MI TSFR1M+90.448BP	Securitized	5.21459	4/25/2034	USD	192660.09	94.3530	181,780.63	4.05	USD
05593RAB8	BMO 2024-5C5 A2	Securitized	5.4621	8/15/2057	USD	3500000	101.6891	3,559,118.50	2.89	USD
01F030645	FNMA TBA 3.0% APR 30YR	Securitized	3	4/14/2055	USD	188500000	86.6798	163,391,332.52	6.81	USD
01F040644	FNMA TBA 4.0% APR 30YR	Securitized	4	4/14/2055	USD	0	93.1869	0.00	6.41	USD
01F062655	FNMA TBA 6.5% MAY 30YR	Securitized	6.5	5/13/2055	USD	0	103.0260	0.00	2.35	USD
01F040651	FNMA TBA 4.0% MAY 30YR	Securitized	4	5/13/2055	USD	64800000	93.0423	60,291,423.36	6.41	USD
01F042640	FNMA TBA 4.5% APR 30YR	Securitized	4.5	4/14/2055	USD	0	95.6624	0.00	6.21	USD
01F060667	FNMA TBA 6.0% JUN 30YR	Securitized	6	6/12/2055	USD	99000000	101.3767	100,362,930.03	3.31	USD
01F042665	FNMA TBA 4.5% JUN 30YR	Securitized	4.5	6/12/2055	USD	106384000	95.5764	101,678,028.23	6.21	USD
21H022655	GNMA II TBA 2.5% MAY 30YR JMBO	Securitized	2.5	5/20/2055	USD	20000000	85.2920	17,058,403.80	6.23	USD
01F050643	FNMA TBA 5.0% APR 30YR	Securitized	5	4/14/2055	USD	0	98.0207	0.00	5.35	USD
12664AAD1	CSMC 2022-ATH3 A1 144A	Securitized	4.991	8/25/2067	USD	1288425.84	99.6687	1,284,157.80	1.21	USD
01F050650	FNMA TBA 5.0% MAY 30YR	Securitized	5	5/13/2055	USD	80000000	97.9308	78,344,662.40	5.35	USD
06211UBF1	BANK5 2024-5YR7 A2	Securitized	5.788	6/15/2057	USD	5700000	103.4176	5,894,802.06	2.98	USD
07384MNS7	BSARM 2004-2 23A ARM WM34 WC4.9227	Securitized	3.999994	5/25/2034	USD	5779.15	90.5615	5,233.69	8.18	USD
01F052649	FNMA TBA 5.5% APR 30YR	Securitized	5.5	4/14/2055	USD	26300000	99.8827	26,269,148.79	4.33	USD
24023AAA8	DC 2023-DC A 144A	Securitized	6.3143	9/12/2040	USD	1100000	102.5543	1,128,097.74	2.96	USD
01F052656	FNMA TBA 5.5% MAY 30YR	Securitized	5.5	5/13/2055	USD	175000000	99.7889	174,630,653.75	4.33	USD
01F060642	FNMA TBA 6.0% APR 30YR	Securitized	6	4/14/2055	USD	0	101.5798	0.00	3.31	USD
01F060659	FNMA TBA 6.0% MAY 30YR	Securitized	6	5/13/2055	USD	0	101.4665	0.00	3.31	USD
31419BUM5	FNMA PASS THRU 30YR #AE1487	Securitized	4.5	9/1/2040	USD	11256.31	98.0089	11,032.18	6.13	USD
01F062648	FNMA TBA 6.5% APR 30YR	Securitized	6.5	4/14/2055	USD	0	103.1276	0.00	2.35	USD
01F062663	FNMA TBA 6.5% JUN 30YR	Securitized	6.5	6/12/2055	USD	47000000	102.9479	48,385,507.36	2.35	USD
03072SXE0	AMSI 2004-K12 M2 TSFR1M+107.048BP	Securitized	5.34959	1/25/2035	USD	1092054.93	100.9316	1,102,228.08	0.75	USD
3132DWH55	FNMA PASS THRU 30YR #SD8341	Securitized	5	7/1/2053	USD	67095636	98.1685	65,866,796.87	5.35	USD
3142GQBU5	FNMA PASS THRU 30YR #RJ0050	Securitized	5.5	10/1/2053	USD	918670.29	99.9597	918,300.04	4.33	USD
03072SXF7	AMSI 2004-K12 M3 TSFR1M+112.448BP	Securitized	5.45459	1/25/2035	USD	1268671.74	97.3494	1,235,043.95	2.29	USD
3128M5SH4	FHLMC GOLD 30YR GNT #G0-3820	Securitized	6.5	1/1/2038	USD	1362.82	103.6777	1,412.94	2.35	USD
31416TL49	FNMA PASS THRU 30YR #AA9346	Securitized	4.5	8/1/2039	USD	11346.45	98.8168	11,212.20	6.13	USD
03790CAA9	ASHPL 2023-1A A 144A	Securitized	7	7/21/2031	USD	5165620.65	100.8932	5,211,758.94	0.75	USD
152314PR5	CANE 2005-D M3 TSFR1M+107.448BP	Securitized	5.39459	10/25/2035	USD	2935600.64	99.9125	2,933,031.99	0.37	USD
06211UBL8	BANK5 2024-5YR7 A3	Securitized	5.769	6/15/2057	USD	2835000	103.4510	2,932,835.28	3.67	USD
36255WAA3	GSMS 2018-RIVR A TSFR1M+124.7BP 144A	Securitized	5.566	7/15/2035	USD	1297764.69	78.0396	1,012,769.72	-0.48	USD
3140QTNF2	FNMA PASS THRU 30YR #CB7589	Securitized	5.5	11/1/2053	USD	2627135.36	99.9726	2,626,414.89	4.33	USD
05377RHM9	AESOP 2023-8A A 144A	Securitized	6.02	2/20/2030	USD	7500000	104.5505	7,841,286.00	3.24	USD
05951EAM9	DAFC 2006-J 9A1 ARM WM30 WC6.2054	Securitized	5.109033	1/20/2047	USD	15677.28	87.0551	13,647.86	3.50	USD
3133KQQZ2	FNMA PASS THRU 30YR #RA8572	Securitized	4.5	6/1/2053	USD	5036077.54	95.8774	4,828,459.65	6.21	USD
393505X98	GT 1999-3 A9 SEQ WM26 WC9.0612	Securitized	6.53	2/1/2031	USD	609125.4	90.2401	549,675.49	1.72	USD
3140QT4L0	FNMA PASS THRU 30YR #CB8026	Securitized	6.5	2/1/2054	USD	11142472.07	103.5354	11,536,399.13	2.40	USD

41162DAF6	HVMLT 2006-12 2A2A TSFR1M+49.448BP	Securitized	4.81126	1/19/2038	USD	61199.09	89.5042	54,775.77	4.11	USD
07384MYW6	DSARM 2005-7 0A WM33 WC4.979 ARM	Securitized	6.368052	10/25/2033	USD	4827.19	96.4364	4,655.17	1.09	USD
26827EAA3	ECAF 2015-1A A1 144A	Securitized	3.473	6/15/2040	USD	69373.89	81.9988	56,885.76	0.12	USD
07386HB83	DALTA 2006-1 21AZ ARM WM33 WCF	Securitized	4.59263	2/25/2036	USD	218239.24	70.2177	153,242.66	3.66	USD
08163VAC1	BMARK 2023-V3 A3 WM28 WC7.1887	Securitized	6.3629	7/15/2056	USD	6500000	104.3011	6,779,568.90	2.94	USD
3132DWERO	FNMA PASS THRU 30YR #SD8244	Securitized	4	9/1/2052	USD	23075045.73	93.3601	21,542,889.92	6.41	USD
12510HAS9	CAUTO 2023-1A A1 144A	Securitized	5.75	9/15/2053	USD	6580000	100.7530	6,629,544.11	1.36	USD
3128L5LP4	FHLMC GOLD 30YR #A7-2134	Securitized	6.5	1/1/2038	USD	10413.01	104.0654	10,836.34	2.44	USD
12598JAC5	CSMC 2021-RPL7 A1 144A	Securitized	4.193051	7/27/2061	USD	4083427.95	99.7070	4,071,463.51	3.00	USD
12658XAC1	CSMC 2021-RPL9 A1 144A	Securitized	3.688948	2/25/2061	USD	2127372.84	99.6757	2,120,472.92	3.76	USD
3132A5KB0	FNMA PASS THRU 30YR #ZS4790	Securitized	4	9/1/2048	USD	211896.06	94.2415	199,694.10	6.15	USD
12668BB44	CWALT 2006-OA3 1A1 TSFR1M+51.448BP	Securitized	4.83459	5/25/2036	USD	25298.23	85.6526	21,668.59	5.44	USD
31418AAE8	FNMA PASS THRU 30YR #MA0904	Securitized	4.5	11/1/2041	USD	8213.84	98.5791	8,097.13	5.88	USD
3142GQV90	FNMA PASS THRU 30YR #RJ0639	Securitized	5.5	1/1/2054	USD	914343.86	99.9339	913,739.84	4.33	USD
17307GXQ6	CMLTI 2005-6 A2 1YCMT+215	Securitized	7.18	9/25/2035	USD	10614.48	98.1849	10,421.82	2.10	USD
26827EAC9	ECAF 2015-1A A2 144A	Securitized	4.947	6/15/2040	USD	202180.37	83.9988	169,829.08	6.25	USD
3142GQV82	FNMA PASS THRU 30YR #RJ0638	Securitized	5	1/1/2054	USD	7634424	98.2581	7,501,442.26	5.35	USD
3133KR3D4	FNMA PASS THRU 30YR #RA9796	Securitized	4.5	9/1/2053	USD	1277662.11	95.7888	1,223,856.78	6.21	USD
3140QSSU6	FNMA PASS THRU 30YR #CB6830	Securitized	4.5	7/1/2053	USD	6864886	95.8308	6,578,675.52	6.21	USD
362341KE8	GSAMP 2005-HE4 M3 TSFR1M+89.448BP	Securitized	5.21459	7/25/2045	USD	567809.14	99.6104	565,596.84	1.31	USD
41161PSK0	HVMLT 2005-9 2A1A TSFR1M+70.448BP	Securitized	5.11385	6/20/2035	USD	100943.34	95.1662	96,063.91	4.27	USD
43739ECB1	HMBT 2005-5 A1 TSFR1M+63.448BP	Securitized	4.95459	1/25/2036	USD	125350.23	96.5791	121,062.10	0.29	USD
466247AZ6	JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	Securitized	5.675512	11/25/2033	USD	5600.12	94.2028	5,275.47	1.29	USD
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	Securitized	6.057379	2/25/2035	USD	4043.04	94.9187	3,837.60	1.72	USD
46652DAA3	JPMCC 2020-MKST A TSFR1M+121.448BP 144A	Securitized	5.78348	12/15/2036	USD	100000	66.2500	66,250.00	-0.46	USD
52474JAA4	LMAT 2021-GS1 A1 WM50 WC4.2267 144A	Securitized	5.892	10/25/2066	USD	2195358.67	100.0320	2,196,060.75	3.13	USD
552751AA7	MFRA 2020-NQM2 A1 144A	Securitized	1.381	4/25/2065	USD	708202.16	96.2110	681,368.17	1.80	USD
552751AC3	MFRA 2020-NQM2 A3 144A	Securitized	1.947	4/25/2065	USD	720011.29	96.1348	692,181.41	1.80	USD
55446MAA5	MAACH 2019-1 A 144A	Securitized	3.474	10/15/2039	USD	879779.27	96.3226	847,426.36	1.38	USD
59024LAB7	MICMI 2007-MEZ A2A TSFR1M+25.448BP	Securitized	4.67459	2/25/2037	USD	133200.42	28.3065	37,704.43	5.48	USD
59111RAA0	METAL 2017-1 A 144A	Securitized	4.581	10/15/2042	USD	1517924.96	67.9980	1,032,158.61	3.61	USD
61748HBQ3	MSM 2004-0AK JA ARM WM33 WSM 2007-7AK ZAS	Securitized	5.432206	8/25/2034	USD	115359.99	96.4685	111,286.00	2.67	USD
61754HAD4	MSM 2007-7AK ZAS TSFR1M+92.448BP	Securitized	5.15459	4/25/2037	USD	85125.88	26.6152	22,656.41	5.38	USD
61770YAA3	MSC 2020-CNP A 144A	Securitized	2.4276	4/5/2042	USD	5000000	85.5300	4,276,500.00	4.67	USD
62955RAA3	NYMT 2021-SP1 A1 144A	Securitized	4.6696	8/25/2061	USD	4207359.17	99.4554	4,184,445.05	2.40	USD
63874FAA5	NCMS 2018-285M A 144A	Securitized	3.796378	11/15/2032	USD	1145544.52	94.8875	1,086,978.56	4.08	USD
63935CAB7	NAVSL 2019-FA A2 144A	Securitized	2.6	8/15/2068	USD	1771210.92	96.1470	1,702,966.52	1.79	USD
673919AL0	OBX 2023-NQM5 A1A 144A	Securitized	6.567	6/25/2063	USD	1713634.15	101.1594	1,733,502.02	1.13	USD
693582AA6	PRPM 2022-1 A1 WM51 WC2.88810 144A	Securitized	6.72	2/25/2027	USD	2669333.76	100.1274	2,672,733.96	2.88	USD
74143EAA0	PRET 2021-NPL3 A1 WM61 WC4.4352 144A	Securitized	4.8677	7/25/2051	USD	3104561.22	99.9357	3,102,565.92	2.20	USD
74333WAA0	PROG 2021-SFR10 A WM28 WC3.2740 144A	Securitized	2.393	12/17/2040	USD	1830243.77	93.1799	1,705,419.31	3.48	USD
749426AA0	RCKT 2024-CE59 A1A WM44 WC9.173300 144A	Securitized	5.582	12/25/2044	USD	2323851.22	100.3852	2,332,803.39	2.00	USD

761118WP9	KALI 2006-Q03 A1 TSFR1M+72.448BP	Securitized	4.85459	4/25/2046	USD	699872.97	25.4697	178,255.20	3.55	USD
78433XAA8	SALTT 2021-1A AA 144A	Securitized	2.301	2/28/2033	USD	628808.7	95.6903	601,709.12	3.00	USD
80287DAE7	SDART 2023-6 C	Securitized	6.4	3/17/2031	USD	2300000	103.7442	2,386,116.83	2.57	USD
81375WAK2	SABR 2004-INCL M1 TSFR1M+90.448BP	Securitized	5.21459	2/25/2034	USD	4901570.68	102.4676	5,022,521.84	0.38	USD
86358EGW0	SAIL 2004-2 A4 TSFR1M+81.948BP	Securitized	5.13959	3/25/2034	USD	1026032.99	102.7394	1,054,139.73	0.54	USD
86359LMW6	SAMI 2005-AR0 1A1 TSFR1M+72.448BP	Securitized	5.05459	9/25/2045	USD	161868.95	93.3727	151,141.38	-0.27	USD
91823AAW1	VBTEL 2022-1A C2II 144A	Securitized	3.706	2/15/2057	USD	2000000	88.3599	1,767,197.80	5.83	USD
92348VAA7	VZMT 2023-6 A 144A	Securitized	5.35	9/22/2031	USD	8000000	102.9845	8,238,758.40	3.11	USD
92539XAA2	VERUS 2023-6 A1 WM53 WC8.2412 144A	Securitized	6.665	9/25/2068	USD	7007148.73	101.0483	7,080,601.87	1.44	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	5.17459	11/25/2034	USD	272686.08	95.8937	261,488.72	1.22	USD
92922FD21	WAMU 2005-AR2 2A1A TSFR1M+73.448BP	Securitized	5.05459	1/25/2045	USD	16240.48	99.4289	16,147.73	2.13	USD
94354KAA8	WAAV 2019-1 A 144A	Securitized	3.597	9/15/2044	USD	1348933.06	93.2544	1,257,939.43	2.33	USD
86359BGF2	SARM 2004-1 4A1 WM34 WC5.5718 ARM	Securitized	6.5275	2/25/2034	USD	7576.08	96.6366	7,321.27	0.46	USD
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Securitized	5.63529	2/25/2046	USD	218933.44	90.8749	198,955.52	4.40	USD
748956AA7	RCKT 2023-CE52 A1A 144A	Securitized	6.808	9/25/2043	USD	678071.44	101.1697	686,003.05	1.11	USD
80287DAD9	SDART 2023-6 B	Securitized	5.98	4/16/2029	USD	2300000	101.9069	2,343,858.24	1.58	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	Securitized	5.68459	7/25/2037	USD	7000000	88.3684	6,185,788.00	5.33	USD
753910AF5	RASC 2005-R512 M3 TSFR1M+59.448BP	Securitized	5.15459	1/25/2036	USD	1197845.61	98.7938	1,183,397.20	0.92	USD
76110W3V6	RASC 2005-R512 M3 TSFR1M+75.448BP	Securitized	5.39459	8/25/2035	USD	2396541.58	99.2070	2,377,536.77	0.77	USD
949794AB7	WFRBS 2007-4AR0 AZ WM57 WC2.2267	Securitized	7.025991	10/25/2037	USD	1178209.31	97.4594	1,148,275.37	1.61	USD
95003WAA4	WFCM 2022-ONL A WM27 WC4.9710 144A	Securitized	3.862	12/15/2039	USD	2600000	94.7626	2,463,828.38	1.78	USD
00130HCM5	AES CORP/THE SR UNSEC	Invest. Grade Credit	5.8	3/15/2032	USD	6250000	101.0921	6,318,253.50	5.56	USD
097023DQ5	BOEING CO/THE	Invest. Grade Credit	6.298	5/1/2029	USD	2000000	104.9120	2,098,240.16	3.54	USD
22822VAL5	CROWN CASTLE INTCORP SR UNSEC	Invest. Grade Credit	4.3	2/15/2029	USD	3000000	97.7993	2,933,978.10	3.44	USD
22822VBG5	CROWN CASTLE INC SR UNSEC	Invest. Grade Credit	5.2	9/1/2034	USD	6000000	97.9184	5,875,105.14	7.19	USD
281020BC0	EDISON INTERNATIONAL SR UNSEC	Invest. Grade Credit	6.25	3/15/2030	USD	3800000	101.3297	3,850,528.45	4.17	USD
23331ABS7	D.R. HORTON INC SR UNSEC	Invest. Grade Credit	5	10/15/2034	USD	5500000	97.5046	5,362,752.12	7.34	USD
009088AA3	AIR CANADA 2015-2AA PTT 144A	Invest. Grade Credit	3.75	6/15/2029	USD	1770355.73	97.5968	1,727,810.72	2.25	USD
01166VAA7	ALASKA AIRLINES 2020 TR EETC 144A	Invest. Grade Credit	4.8	2/15/2029	USD	2200659.35	99.7567	2,195,305.81	1.94	USD
036752AP8	ANTHEM INC SR UNSEC	Invest. Grade Credit	2.55	3/15/2031	USD	2576000	88.4181	2,277,649.38	5.36	USD
097023DU6	BOEING CO/THE	Invest. Grade Credit	7.008	5/1/2064	USD	1700000	108.4566	1,843,762.52	13.12	USD
29278NAQ6	ENERGY TRANSFER OPERATNG SR UNSEC	Invest. Grade Credit	3.75	5/15/2030	USD	450000	94.5929	425,668.16	4.53	USD
023770AA8	AMER AIRLN 15-1 A PTT SEC	Invest. Grade Credit	3.375	11/1/2028	USD	4499722.23	97.0081	4,365,093.24	1.75	USD
404121AL9	HCA INC SR UNSEC	Invest. Grade Credit	5.95	9/15/2054	USD	650000	96.1290	624,838.43	12.82	USD
097023DT9	BOEING CO/THE SR UNSEC	Invest. Grade Credit	6.858	5/1/2054	USD	3200000	108.7104	3,478,733.54	12.36	USD
268789AB0	E.ON INTC FINANCE BV CO LTD 144A	Invest. Grade Credit	6.65	4/30/2038	USD	1300000	108.7811	1,414,154.53	8.76	USD
161175BS2	CHARTER COMM OPT LLC/CAP SEC	Invest. Grade Credit	5.125	7/1/2049	USD	2000000	79.4273	1,588,545.88	10.46	USD
023761AA7	AMER AIRLINE 17-1 AA PTT	Invest. Grade Credit	3.65	8/15/2030	USD	2152500	96.5406	2,078,036.20	3.05	USD
023765AA8	AMER AIRLINE 16-2 AA PTT	Invest. Grade Credit	3.2	12/15/2029	USD	1699650	95.3773	1,621,079.77	2.63	USD
02376UAA3	AMERICAN AIRLINES INC EETC	Invest. Grade Credit	3.575	7/15/2029	USD	1608313.41	96.8076	1,556,970.26	2.34	USD
02377AAA6	AMER AIRLN 14-1 A PTT EETC	Invest. Grade Credit	3.7	4/1/2028	USD	2002847.36	98.1221	1,965,235.29	1.37	USD
314890AB0	FERGUSON FINANCE PLC SR UNSEC 144A	Invest. Grade Credit	3.25	6/2/2030	USD	2500000	92.4916	2,312,290.95	4.62	USD
186108CL8	CLEVELAND ELECTRIC ILLUM SR UNSEC 144A	Invest. Grade Credit	4.55	11/15/2030	USD	2500000	97.6534	2,441,334.15	4.84	USD

268317BB9	ELECTRICITE DE FRANCE SA SR UNSEC 144A	Invest. Grade Credit	6	4/22/2064	USD	5500000	94.6315	5,204,730.63	12.48	USD
045054AL7	ASHTAD CAPITAL INC SESEC 144A	Invest. Grade Credit	4.25	11/1/2029	USD	1600000	96.3284	1,541,254.48	3.42	USD
411618AD3	HARDROCK ENERGY PLC SR UNSEC 144A	Invest. Grade Credit	6.327	4/1/2035	USD	1400000	99.6352	1,394,892.24	7.24	USD
29273VBA7	ENERGY TRANSFER LP SR UNSEC	Invest. Grade Credit	5.6	9/1/2034	USD	4100000	100.2249	4,109,222.66	7.12	USD
092113AX7	BLACK HILLS CORP SR UNSEC	Invest. Grade Credit	6	1/15/2035	USD	3000000	103.5732	3,107,194.74	7.26	USD
404121AK1	HCA INC SR UNSEC	Invest. Grade Credit	5.45	9/15/2034	USD	2750000	99.1744	2,727,297.24	7.18	USD
07274EAM5	BAYER US FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	6.875	11/21/2053	USD	3500000	103.4684	3,621,393.75	11.42	USD
07274NAL7	BAYER US FINANCE II LLC SR UNSEC 144A	Invest. Grade Credit	4.375	12/15/2028	USD	6900000	97.4397	6,723,342.41	3.33	USD
24715@BG8	DELOITTE LLP SR UNSEC E	Invest. Grade Credit	5.79	1/30/2040	USD	1200000	97.9903	1,175,883.87	9.61	USD
097023DR3	BOEING CO/THE	Invest. Grade Credit	6.388	5/1/2031	USD	2300000	106.6157	2,452,161.49	4.95	USD
361841AL3	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	5.3	1/15/2029	USD	3150000	100.2298	3,157,238.70	3.29	USD
39541EAE3	GREENSBAY PIPELINES BIDC SEC 144A	Invest. Grade Credit	6.1027	8/23/2042	USD	4500000	100.4119	4,518,535.50	9.32	USD
097023DS1	BOEING CO/THE SR UNSEC	Invest. Grade Credit	6.528	5/1/2034	USD	1900000	107.2061	2,036,915.56	6.73	USD
11043XAA1	BRITISH AIRWAYS PLC ETC SEC 144A	Invest. Grade Credit	3.3	6/15/2034	USD	2292219.91	93.3542	2,139,883.80	4.03	USD
38239JAA9	GOODMAN US FIN THREE SR UNSEC 144A	Invest. Grade Credit	3.7	3/15/2028	USD	3200000	97.2007	3,110,422.85	2.69	USD
24715@BF0	DELOITTE LLP SR UNSEC D	Invest. Grade Credit	5.69	1/30/2037	USD	700000	98.6841	690,788.48	8.45	USD
25746UDK2	DOMINION ENERGY INC	Invest. Grade Credit	3.3	4/15/2041	USD	2500000	73.7424	1,843,559.70	11.30	USD
26874RAN8	ENI SPA SR UNSEC 144A	Invest. Grade Credit	5.5	5/15/2034	USD	1600000	100.8534	1,613,653.82	6.99	USD
281020AN7	EDISON INTERNATIONAL SR UNSEC	Invest. Grade Credit	5.75	6/15/2027	USD	1050000	101.0045	1,060,546.90	1.96	USD
29278NAG8	ENERGY TRANSFER OPERATNG SR UNSEC	Invest. Grade Credit	5.25	4/15/2029	USD	11400000	101.2091	11,537,836.15	3.52	USD
361841AP4	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	4	1/15/2030	USD	3278000	94.6083	3,101,259.42	4.21	USD
361841AU3	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	6.25	9/15/2054	USD	2500000	98.3557	2,458,892.50	12.42	USD
404119DC0	HCA INC SR UNSEC	Invest. Grade Credit	6.2	3/1/2055	USD	3700000	99.3526	3,676,047.05	12.81	USD
44107TBC9	HOST HOTELS & RESORTS LP SR UNSEC	Invest. Grade Credit	5.5	4/15/2035	USD	7650000	98.0521	7,500,983.28	7.40	USD
45262BAC7	IMPERIAL BRANDS FIN PLC SR UNSEC 144A	Invest. Grade Credit	3.875	7/26/2029	USD	4000000	96.0489	3,841,957.68	3.88	USD
49427RAP7	KILROY REALTY LP SR UNSEC	Invest. Grade Credit	3.05	2/15/2030	USD	3000000	89.0430	2,671,291.05	4.37	USD
50077LAB2	KRAFT HEINZ FOODS CO SR UNSEC	Invest. Grade Credit	4.375	6/1/2046	USD	5000000	81.7887	4,089,432.75	12.10	USD
517834AE7	LAS VEGAS SANDS CORP SR UNSEC	Invest. Grade Credit	3.5	8/18/2026	USD	4750000	98.1290	4,661,127.03	1.31	USD
55354GAK6	MSCI INC SR UNSEC 144A	Invest. Grade Credit	3.625	9/1/2030	USD	200000	92.5909	185,181.74	4.40	USD
55354GAQ3	MSCI INC SR UNSEC 144A	Invest. Grade Credit	3.25	8/15/2033	USD	300000	86.3771	259,131.36	6.68	USD
571676BB0	MARS INC SR UNSEC 144A SMR	Invest. Grade Credit	5.65	5/1/2045	USD	2500000	100.2772	2,506,930.75	11.71	USD
595620AP0	MIDAMERICAN ENERGY CO SEC	Invest. Grade Credit	4.25	5/1/2046	USD	600000	82.9985	497,990.83	12.47	USD
64110DAN4	NETAPP INC SR UNSEC	Invest. Grade Credit	5.7	3/17/2035	USD	3400000	99.8898	3,396,251.94	7.38	USD
65473PAL9	NISOURCE INC SR UNSEC	Invest. Grade Credit	1.7	2/15/2031	USD	8200000	83.7347	6,866,245.32	5.42	USD
674599EJ0	OCCIDENTAL PETROLEUM COR SR UNSEC	Invest. Grade Credit	5.2	8/1/2029	USD	2500000	100.0117	2,500,293.00	3.81	USD
682680CC5	ONEOK INC SR UNSEC	Invest. Grade Credit	4.4	10/15/2029	USD	2000000	98.2612	1,965,224.78	4.03	USD
682680CD3	ONEOK INC SR UNSEC	Invest. Grade Credit	4.75	10/15/2031	USD	4600000	98.0621	4,510,855.13	5.47	USD
682680CE1	ONEOK INC SR UNSEC	Invest. Grade Credit	5.05	11/1/2034	USD	4700000	96.5842	4,539,458.20	7.35	USD
68389XCE3	ORACLE CORP SR UNSEC	Invest. Grade Credit	2.875	3/25/2031	USD	2100000	89.5577	1,880,712.20	5.32	USD
694308HL4	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	4.3	3/15/2045	USD	700000	78.3316	548,321.11	10.88	USD
694308HW0	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	3.3	12/1/2027	USD	2800000	95.9727	2,687,236.75	2.47	USD
694308HY6	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	3.95	12/1/2047	USD	2400000	73.1749	1,756,196.98	11.52	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.55	7/1/2030	USD	3400000	96.8277	3,292,140.81	4.41	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.5	7/1/2040	USD	1800000	85.0013	1,530,024.23	9.69	USD

694308KD8	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	5.25	3/1/2052	USD	2000000	86.3529	1,727,058.04	11.60	USD
694308KK2	PACIFIC GAS & ELECTRIC 1ST MTGE	Invest. Grade Credit	6.7	4/1/2053	USD	5000000	104.1633	5,208,164.95	11.50	USD
695114CV8	PACIFICORP SEC	Invest. Grade Credit	4.15	2/15/2050	USD	1800000	77.3535	1,392,363.45	12.82	USD
745310AP7	PUGET ENERGY INC SR SEC 144A	Invest. Grade Credit	5.725	3/15/2035	USD	2500000	99.8916	2,497,289.48	7.19	USD
83192PAD0	SMITH & NEPHEW PLC SR UNSEC	Invest. Grade Credit	5.4	3/20/2034	USD	4000000	100.0908	4,003,630.96	6.91	USD
85855CAL4	STELLANTIS FIN US INC SR UNSEC 144A	Invest. Grade Credit	6.45	3/18/2035	USD	1700000	99.3272	1,688,562.89	7.10	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A	Invest. Grade Credit	2.9	3/1/2030	USD	3800000	91.2780	3,468,562.21	4.47	USD
889175BF1	TOLEDO EDISON COMPANY 1ST MTGE 144A	Invest. Grade Credit	2.65	5/1/2028	USD	4584000	93.4525	4,283,862.97	2.88	USD
90346WAA1	US AIRWAYS 2013-1A PTT	Invest. Grade Credit	3.95	5/15/2027	USD	348987.35	99.3482	346,712.48	0.57	USD
90931GAA7	UNITED AIR 2020-1 A PTT EETC SEC	Invest. Grade Credit	5.875	4/15/2029	USD	5157196.45	101.9317	5,256,815.95	1.71	USD
90931MAA4	UNITED AIR 2016-1 A PTT EETC	Invest. Grade Credit	3.45	1/7/2030	USD	1359581.02	95.1149	1,293,163.99	2.60	USD
90932EAA1	UNITED AIR 2016-2 AA PTT	Invest. Grade Credit	2.875	4/7/2030	USD	1354567.16	94.1160	1,274,864.69	2.83	USD
90932JAA0	UNITED AIR 2019-2 AA EETC PTT	Invest. Grade Credit	2.7	11/1/2033	USD	3912082.9	88.9100	3,478,233.29	4.65	USD
90932LAH0	UNITED AIRLINES INC SR SEC 144A	Invest. Grade Credit	4.625	4/15/2029	USD	1000000	94.7035	947,035.10	3.46	USD
90932PAA6	UNITED AIR EETC 14-1 A PTT SEC	Invest. Grade Credit	4	10/11/2027	USD	843145.02	98.8560	833,499.45	0.91	USD
92277GBA4	VENTAS REALTY LP SR UNSEC	Invest. Grade Credit	5	1/15/2035	USD	3000000	96.7754	2,903,263.14	7.47	USD
928668BF8	VOLKSWAGEN GROUP AMERICA SR UNSEC 144A	Invest. Grade Credit	3.75	5/13/2030	USD	1300000	93.1359	1,210,767.12	4.54	USD
49427RAN2	KILROY REALTY LP SR UNSEC	Invest. Grade Credit	4.75	12/15/2028	USD	400000	98.5154	394,061.80	3.27	USD
573874AN4	MARKVILL TECHNOLOGY INC SR UNSEC	Invest. Grade Credit	4.875	6/22/2028	USD	5500000	100.4705	5,525,878.55	2.85	USD
694308JK4	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	3.75	7/1/2028	USD	1800000	96.2107	1,731,792.76	2.99	USD
84858DAA6	SPIRIT AIR 2015-1 PTT A EETC SEC	Invest. Grade Credit	4.1	10/1/2029	USD	257474.01	93.3411	240,329.05	2.35	USD
94876QAA4	WEIR GROUP PLC (THE) SR UNSEC 144A	Invest. Grade Credit	2.2	5/13/2026	USD	3400000	97.1268	3,302,311.88	1.08	USD
960386AM2	WABTEC SR UNSEC SMR	Invest. Grade Credit	4.7	9/15/2028	USD	1400000	100.1826	1,402,556.25	3.06	USD
980236AR4	WOODSIDE FINANCE LTD SR UNSEC	Invest. Grade Credit	5.1	9/12/2034	USD	7700000	97.0790	7,475,085.54	7.22	USD
980236AS2	WOODSIDE FINANCE LTD SR UNSEC	Invest. Grade Credit	5.7	9/12/2054	USD	4600000	93.3552	4,294,338.97	12.61	USD
02401LAA2	AMERICAN ASSETS TRUST LP SR UNSEC	Invest. Grade Credit	3.375	2/1/2031	USD	4000000	88.2612	3,530,448.80	5.09	USD
04010LBB8	ARES CAPITAL CORP	Invest. Grade Credit	2.875	6/15/2028	USD	3300000	93.1044	3,072,444.61	2.98	USD
06051GMA4	BANK OF AMERICA CORP SR UNSEC SOFR	Invest. Grade Credit	5.468	1/23/2035	USD	25300000	101.4977	25,678,913.55	6.88	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	3.785	3/17/2033	USD	2000000	91.5052	1,830,103.26	5.95	USD
254709AT5	DISCOVER FINANCIAL SVS SR UNSEC SOFR	Invest. Grade Credit	7.964	11/2/2034	USD	3000000	114.3506	3,430,519.02	6.30	USD
38141GA95	GOLDMAN SACHS GROUP INC SR UNSEC SOFR	Invest. Grade Credit	5.851	4/25/2035	USD	19700000	103.3853	20,366,911.78	6.95	USD
38173MAC6	GOLUB CAPITAL BDC SR UNSEC	Invest. Grade Credit	2.05	2/15/2027	USD	4000000	94.2517	3,770,067.72	1.80	USD
38173MAE2	GOLUB CAPITAL BDC SR UNSEC	Invest. Grade Credit	6	7/15/2029	USD	1000000	100.4510	1,004,510.23	3.69	USD
17287HAD2	CITADEL FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	5.9	2/10/2030	USD	3000000	99.6410	2,989,228.50	4.12	USD
225401BG2	UBS GROUP AG SR UNSEC 144A	Invest. Grade Credit	6.301	9/22/2034	USD	10326000	106.3339	10,980,035.11	6.54	USD
17288XAC8	CITADEL LP SR UNSEC 144A	Invest. Grade Credit	6.375	1/23/2032	USD	3000000	102.6587	3,079,761.36	5.39	USD
03990BAB7	ARES MANAGEMENT CORP SR UNSEC	Invest. Grade Credit	5.6	10/11/2054	USD	2500000	93.0282	2,325,705.13	12.93	USD
03666HAG6	ANTARES HOLDINGS SR UNSEC 144A	Invest. Grade Credit	6.5	2/8/2029	USD	2000000	100.6070	2,012,140.84	3.33	USD
00928QAY7	AIRCASTLE LTD SR UNSEC 144A	Invest. Grade Credit	5.95	2/15/2029	USD	1600000	102.8775	1,646,040.21	3.39	USD
38179RAC9	GOLUB CAPITAL CAP FND SR UNSEC 144A	Invest. Grade Credit	5.875	5/1/2030	USD	1500000	99.0575	1,485,862.73	4.27	USD
251526CU1	DEUTSCHE BANK NY SR NON PREF SOFR	Invest. Grade Credit	6.819	11/20/2029	USD	9000000	106.0724	9,546,512.49	3.22	USD
02005NBV1	ALTY FINANCIAL INC SR UNSEC SOFR	Invest. Grade Credit	6.184	7/26/2035	USD	1600000	99.4309	1,590,894.43	6.76	USD

05946KAR2	BANCO BILBAO VIZCAYA ARG SR NON PREF	Invest. Grade Credit	6.033	3/13/2035	USD	5000000	102.8435	5,142,173.10	6.80	USD
37959GAB3	GLOBAL ATLANTIC FIN CO SR UNSEC 144A	Invest. Grade Credit	3.125	6/15/2031	USD	1200000	88.2424	1,058,908.84	5.43	USD
05964HBB0	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.538	3/14/2030	USD	10000000	102.1436	10,214,356.00	3.51	USD
02401LAB0	AMERICAN ASSETS TRUST LP SR UNSEC	Invest. Grade Credit	6.15	10/1/2034	USD	4550000	100.0564	4,552,567.97	6.95	USD
04015KAB6	ARES FINANCE CO II LLC SR UNSEC 144A	Invest. Grade Credit	3.25	6/15/2030	USD	4950000	93.2740	4,617,061.42	4.64	USD
04685A3Z2	ATHENE GLOBAL FUNDING SR SEC 144A	Invest. Grade Credit	5.526	7/11/2031	USD	5000000	101.5071	5,075,356.05	5.16	USD
06738EBV6	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	2.894	11/24/2032	USD	6900000	86.7298	5,984,359.51	5.85	USD
04685A4G3	ATHENE GLOBAL FUNDING SR SEC 144A	Invest. Grade Credit	5.38	1/7/2030	USD	3000000	101.4816	3,044,446.65	4.12	USD
05369AAA9	AVIATION CAPITAL GROUP SR UNSEC 144A	Invest. Grade Credit	3.5	11/1/2027	USD	1300000	96.6306	1,256,198.26	2.38	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	Invest. Grade Credit	2.528	11/18/2027	USD	6141000	93.6367	5,750,228.40	2.49	USD
05555LAB7	BGC GROUP INC SR UNSEC	Invest. Grade Credit	6.6	6/10/2029	USD	3750000	102.7846	3,854,422.88	3.58	USD
11271LAF9	BROOKFIELD FINANCE INC SR UNSEC	Invest. Grade Credit	3.5	3/30/2051	USD	7100000	68.9318	4,894,161.00	13.90	USD
31847RAG7	FINST AMERICAN FINANCIAL SR UNSEC	Invest. Grade Credit	4	5/15/2030	USD	3850000	95.5237	3,677,661.99	4.47	USD
06738ECL7	BARCLAYS PLC SR UNSEC SOFR	Invest. Grade Credit	6.692	9/13/2034	USD	4100000	107.2676	4,397,972.51	6.43	USD
36143L2S3	GA GLOBAL FUNDING TRUST SEC 144A	Invest. Grade Credit	5.9	1/13/2035	USD	4900000	101.4779	4,972,417.44	7.13	USD
22535WAN7	CREDIT AGRICOLE SA SR NON PREF 144A SOFR	Invest. Grade Credit	5.862	1/9/2036	USD	3000000	102.3548	3,070,643.49	7.30	USD
09659W2F0	BNP PARIBAS SR UNSEC 144A	Invest. Grade Credit	4.4	8/14/2028	USD	14700000	98.8141	14,525,675.20	3.09	USD
345397E66	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.125	3/8/2034	USD	4150000	95.9950	3,983,793.08	6.47	USD
09659W2M5	BNP PARIBAS SR NON-PREFER 144A SOFR	Invest. Grade Credit	1.904	9/30/2028	USD	3000000	93.1745	2,795,235.78	2.39	USD
09659X2M3	BNP PARIBAS SR NON-PREFER REGS SOFR	Invest. Grade Credit	1.904	9/30/2028	USD	5000000	93.1745	4,658,726.30	2.39	USD
11271LAK8	BROOKFIELD FINANCE INC SR UNSEC	Invest. Grade Credit	6.35	1/5/2034	USD	2500000	106.5761	2,664,402.63	6.62	USD
125491AN0	CI FINANCIAL CORP SR UNSEC	Invest. Grade Credit	3.2	12/17/2030	USD	3200000	87.3925	2,796,559.42	5.01	USD
12803RAC8	CAIXABANK SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.84	9/13/2034	USD	5000000	108.6700	5,433,499.20	6.41	USD
12803RAH7	CAIXABANK SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.037	6/15/2035	USD	3000000	103.3864	3,101,590.50	6.96	USD
138616AM9	CANTOR FITZGERALD LP SR UNSEC 144A	Invest. Grade Credit	7.2	12/12/2028	USD	8700000	105.5510	9,182,936.74	3.19	USD
225401AZ1	CBS GROUP AG SR UNSEC 144A SOFR	Invest. Grade Credit	6.537	8/12/2033	USD	10000000	107.1843	10,718,430.30	5.84	USD
251526CP2	DEUTSCHE BANK NY SOFR	Invest. Grade Credit	2.311	11/16/2027	USD	9500000	96.1219	9,131,579.84	1.57	USD
30225VAK3	EXTRA SPACE STORAGE LP SR UNSEC	Invest. Grade Credit	5.5	7/1/2030	USD	7500000	102.5778	7,693,337.03	4.44	USD
345397B77	FORD MOTOR CREDIT CO LLC	Invest. Grade Credit	2.7	8/10/2026	USD	400000	96.4608	385,843.13	1.32	USD
345397C27	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	4.95	5/28/2027	USD	5000000	98.5730	4,928,651.90	2.00	USD
404280BT5	HSBC HOLDINGS PLC SR UNSEC TSFR3M	Invest. Grade Credit	4.583	6/19/2029	USD	4000000	99.1387	3,965,548.60	2.96	USD
46188BAE2	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	5.45	8/15/2030	USD	5000000	102.4813	5,124,064.00	4.54	USD
46647PDR4	JPMORGAN CHASE & CO SR UNSEC SOFR	Invest. Grade Credit	5.35	6/1/2034	USD	20000000	101.6701	20,334,013.60	6.54	USD
46647PEH5	JPMORGAN CHASE & CO SR UNSEC SOFR	Invest. Grade Credit	5.766	4/22/2035	USD	4900000	103.9775	5,094,896.72	7.00	USD
46647PEK8	JPMORGAN CHASE & CO SR UNSEC SOFR	Invest. Grade Credit	5.294	7/22/2035	USD	4000000	100.4447	4,017,789.48	7.24	USD
48241FAC8	KBC GROUP NV SR UNSEC 144A	Invest. Grade Credit	6.324	9/21/2034	USD	3000000	105.9317	3,177,951.99	6.52	USD

48248AAG3	KKR FINANCIAL HOLDINGS SR UNSEC 144A	Invest. Grade Credit	5.4	5/23/2033	USD	9000000	96.3599	8,672,388.75	4.08	USD
50212YAH7	LPL HOLDINGS INC SR UNSEC	Invest. Grade Credit	6.75	11/17/2028	USD	5700000	105.7525	6,027,895.12	3.16	USD
565130AA9	MAPLE GROVE FUNDING TR I SR UNSEC	Invest. Grade Credit	4.161	8/15/2051	USD	8000000	69.4305	5,554,442.56	12.30	USD
61747YFQ3	MORGAN STANLEY SR UNSEC SOFR	Invest. Grade Credit	5.656	4/18/2030	USD	1600000	103.1182	1,649,890.53	3.59	USD
61747YFT7	MORGAN STANLEY SR UNSEC SOFR	Invest. Grade Credit	5.32	7/19/2035	USD	2500000	100.0511	2,501,276.45	7.20	USD
74977RDR2	COOPERATIEVE RABOBANK UA SR NONPREF 144A	Invest. Grade Credit	4.655	8/22/2028	USD	6300000	99.9053	6,294,031.44	2.24	USD
79588TAD2	SAMMONS FINANCIAL GROUP SR UNSEC 144A	Invest. Grade Credit	3.35	4/16/2031	USD	3000000	89.5851	2,687,554.29	5.26	USD
80281LAR6	SANTANDER UK GROUP HLDGS SR UNSEC SOFR	Invest. Grade Credit	2.469	1/11/2028	USD	1700000	96.1342	1,634,280.72	1.71	USD
829932AD4	SIXTH STREET LENDING PAR SR UNSEC	Invest. Grade Credit	5.75	1/15/2030	USD	3100000	99.0859	3,071,662.90	4.08	USD
87165BAM5	SYNCHRONY FINANCIAL	Invest. Grade Credit	3.95	12/1/2027	USD	1100000	97.5314	1,072,845.55	2.43	USD
925650AF0	VICI PROPERTIES LP SR UNSEC	Invest. Grade Credit	5.75	4/1/2034	USD	3000000	100.6122	3,018,366.00	6.81	USD
79588TAF7	SAMMONS FINANCIAL GROUP SR UNSEC 144A	Invest. Grade Credit	6.875	4/15/2034	USD	5800000	106.8026	6,194,552.60	6.60	USD
61747YFR1	MORGAN STANLEY SR UNSEC SOFR	Invest. Grade Credit	5.831	4/19/2035	USD	14300000	103.6767	14,825,772.96	6.95	USD
78448TAH5	SMBC AVIATION CAPITAL FI SR UNSEC 144A	Invest. Grade Credit	5.45	5/3/2028	USD	3600000	101.8853	3,667,870.55	2.77	USD
629209AC1	NMI HOLDINGS SR UNSEC	Invest. Grade Credit	6	8/15/2029	USD	6000000	101.3695	6,082,171.02	3.76	USD
95000U2G7	WELLS FARGO & COMPANY SR UNSEC TSFR3M	Invest. Grade Credit	2.879	10/30/2030	USD	10000000	92.2028	9,220,279.40	4.20	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	3.35	3/2/2033	USD	8000000	89.7517	7,180,136.56	6.00	USD
95000U3K7	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	5.499	1/23/2035	USD	15400000	101.3953	15,614,874.97	6.89	USD
EJ1128721	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	0	4/2/2032	USD	7000000	67.1161	4,698,130.43	6.77	USD
251526CF4	DEUTSCHE BANK NY SUB SOFR	Invest. Grade Credit	3.729	1/14/2032	USD	1200000	89.9593	1,079,511.94	5.06	USD
53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	Invest. Grade Credit	4.3	2/1/2061	USD	2000000	62.4364	1,248,728.60	11.79	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	Invest. Grade Credit	5.077	2/15/2069	USD	4500000	88.7171	3,992,271.30	13.06	USD
591560AA5	METLIFE CAPITAL TRUST IV SR SUB 144A	Invest. Grade Credit	7.875	12/15/2067	USD	600000	109.8093	658,855.80	6.77	USD
05565ALQ4	BNP PARIBAS JR SUB COCO 144A	Invest. Grade Credit	4.5	12/31/9999	USD	900000	87.0460	783,414.00	3.88	USD
05565ASK0	BNP PARIBAS JR SUB COCO 144A	Invest. Grade Credit	4.625	12/31/9999	USD	1900000	86.3298	1,640,266.77	4.71	USD
539439AU3	LOTUS BANKING GROUP PLC JK CUP	Invest. Grade Credit	7.5	12/31/9999	USD	7100000	100.5892	7,141,833.20	0.48	USD
65559CAD3	NORDEA BANK ABP 144A RVC	Invest. Grade Credit	3.75	12/31/9999	USD	5850000	88.9723	5,204,879.55	3.65	USD
65559CAA9	NORDEA BANK ABP JK SUB 144A RVC	Invest. Grade Credit	6.625	12/31/9999	USD	5000000	100.5545	5,027,725.00	0.91	USD
BL3447317	SKYMILES IP LTD TL B 1L TSFR3M	Invest. Grade Credit	8.0432	10/20/2027	USD	404745.41	101.1440	409,375.70	0.00	USD
00253XAA9	AMERICAN AIRLINES/AADVAN 144A	High Yield Credit	5.5	4/20/2026	USD	1708333.35	99.8020	1,704,951.40	0.53	USD
00253XAB7	AMERICAN AIRLINES/AADVAN 144A	High Yield Credit	5.75	4/20/2029	USD	1700000	97.9372	1,664,931.73	2.35	USD
44409MAA4	HUDSON PACIFIC PROPRTIE SR UNSEC	High Yield Credit	3.95	11/1/2027	USD	100000	88.5459	88,545.93	2.38	USD
44409MAB2	HUDSON PACIFIC PROPRTIE SR UNSEC LP	High Yield Credit	4.65	4/1/2029	USD	400000	75.7277	302,910.81	3.36	USD
44409MAD8	HUDSON PACIFIC PROPRTIE SR UNSEC	High Yield Credit	5.95	2/15/2028	USD	200000	86.9438	173,887.67	2.53	USD
654744AB7	NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	High Yield Credit	3.522	9/17/2025	USD	2000000	98.9581	1,979,162.40	0.46	USD
654744AC5	NISSAN MOTOR CO SR UNSEC 144A	High Yield Credit	4.345	9/17/2027	USD	2900000	97.2855	2,821,278.43	2.26	USD

654744AD3	NISSAN MOTOR CO SR UNSEC 144A	High Yield Credit	4.81	9/17/2030	USD	700000	95.0463	665,324.05	4.61	USD
74843PAB6	QUIKRETE HOLDINGS INC SR UNSEC 144A	High Yield Credit	6.75	3/1/2033	USD	500000	99.6360	498,180.00	4.61	USD
92328MAB9	VENTURE GLOBAL CALCASIEU TL 144A	High Yield Credit	4.125	8/15/2031	USD	4800000	90.9310	4,364,686.56	5.15	USD
92332YAE1	VENTURE GLOBAL LNG INC SR SEC 144A	High Yield Credit	7	1/15/2030	USD	6800000	98.5903	6,704,140.26	3.64	USD
92858RAB6	VMED O2 UK FINAN 144A SMR	High Yield Credit	4.75	7/15/2031	USD	6000000	87.0341	5,222,043.00	4.59	USD
44409MAC0	HUDSON PACIFIC PROPRTIE SR UNSEC LP	High Yield Credit	3.25	1/15/2030	USD	100000	69.0153	69,015.29	4.02	USD
74843PAA8	QUIKRETE HOLDINGS INC SR SEC 144A	High Yield Credit	6.375	3/1/2032	USD	1600000	100.7165	1,611,464.00	4.28	USD
35641AAC2	FREEDOM MORTGAGE HOLD SR UNSEC 144A	High Yield Credit	8.375	4/1/2032	USD	4700000	97.7945	4,596,341.50	4.20	USD
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	High Yield Credit	2.75	3/9/2028	USD	3000000	91.9371	2,758,114.20	2.74	USD
525ESC2J7	LEHMAN BROS HLDGS FRN ESCROW	High Yield Credit	2.90688	11/16/2049	USD	9754000	0.1250	12,192.50	0.01	USD
BL3570811	AADVANTAGE LOYALTY IP TL 1L TSFR3M *A&E*	High Yield Credit	9.3048	4/20/2028	USD	2210000	102.1565	2,257,658.70	0.00	USD
BL4989184	QUIKRETE TL B TSFR1M	High Yield Credit	6.5749	2/10/2032	USD	1200000	99.0030	1,188,036.00	0.00	USD
74340XCP4	PROLOGIS LP SR UNSEC	Invest. Grade Credit	4.2	2/15/2033	CAD	3000000	100.5674	2,096,246.84	6.60	USD
BO7983782	FRAPORT AG SR UNSEC REGS	Invest. Grade Credit	1.875	3/31/2028	EUR	2600000	97.4138	2,735,886.80	2.89	USD
SWPC0N0K3	ZF EUROPE FINANCE BV SNR SE ICE	High Yield Credit	5	12/20/2029	EUR	-100000	-4.9067	5,300.21	0.12	USD
87666S9A0	TESCO PROPERTY FIN 3 PLC MTGE BACKED	Invest. Grade Credit	5.744	4/13/2040	GBP	567672.29	98.2112	719,616.54	6.59	USD
ZO9246679	ROLLS-ROYCE PLC SR UNSEC REGS	Invest. Grade Credit	5.75	10/15/2027	GBP	1100000	101.7411	1,444,545.88	2.19	USD
74814ZFS7	PROVINCE OF QUEBEC SR UNSEC 144A	Government Related	3.6	9/1/2033	CAD	28000000	101.0786	19,664,418.58	7.29	USD
74814ZFT5	PROVINCE OF QUEBEC SR UNSEC	Government Related	4.45	9/1/2034	CAD	7000000	106.7945	5,194,105.78	7.81	USD
68333ZAY3	ONTARIO (PROVINCE OF)	Government Related	3.65	6/2/2033	CAD	19700000	101.7349	13,925,150.42	7.10	USD
CNM500010	FIN FUT CAN 10YR BOND MSE 06/19/25	Government Related	6	6/20/2025	CAD	68000000	124.1500	58,656,939.38	7.13	USD
SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	Government Related	3.5	6/1/2032	CAD	-76900000	6.0847	-3,251,113.47	6.38	USD
SWU02DT48	OIS CAD CAONREPO/2.9000 03/31/25-8Y* LCH	Government Related	2.9	6/1/2033	CAD	-27900000	1.9293	-373,986.97	7.30	USD
SWU02DVC7	OIS CAD CAONREPO/2.8500 12/19/24-8Y* LCH	Government Related	2.85	6/1/2033	CAD	-19000000	1.5578	-205,646.20	7.31	USD
SWU02FZT1	OIS CAD CAONREPO/2.7404 03/10/25-9Y* LCH	Government Related	2.7404	6/1/2034	CAD	-7100000	0.3255	-16,054.86	8.13	USD
G M50002	FIN FUT UK GILT ICE 06/26/25	Government Related	4	6/27/2025	GBP	39500000	91.6900	46,747,824.78	10.01	USD
303901BD3	FAIRFAX FINL HLDGS LTD SR UNSEC	Invest. Grade Credit	4.23	6/14/2029	CAD	300000	102.2733	213,180.49	3.73	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	Invest. Grade Credit	5.8006	10/13/2040	GBP	6303509.36	98.4488	8,010,045.57	6.74	USD
EJ5474840	TESCO PROP FIN 6 PLC	Invest. Grade Credit	5.4111	7/13/2044	GBP	173529.36	94.7465	212,216.13	7.27	USD
BG5047181	NYKREDIT REALKRE O10 IO*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	1.54	73.2947	0.16	13.07	USD
BH5668075	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	1.37	80.8050	0.16	10.42	USD
BH5668265	NYKREDIT AS SEC IO10*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	1.34	78.3921	0.15	12.18	USD
BJ7619163	JYSKE REALKREDIT A/S SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.61	80.8567	0.19	10.49	USD
BK1675457	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	0.99	77.1798	0.11	11.08	USD
BO3636459	REALKREDIT SEC IO10*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.3	78.3754	0.15	12.39	USD
BP2299314	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.9	80.8037	0.22	10.41	USD

BG5056190	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	1.59	77.2535	0.18	11.07	USD
0036449T0	LEHMAN BROS 5BR **DEF 201	High Yield Credit	1.15	10/26/2049	JPY	1200000000	0.1050	8,425.84	0.01	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC	Invest. Grade Credit	5.625	5/19/2031	EUR	200000	101.9060	220,157.84	0.88	USD
AU6128063	HSBC HOLDINGS PLC JR SUB	Invest. Grade Credit	5.875	12/31/9999	GBP	11800000	99.4955	15,154,017.52	1.38	USD
BP9973200	CREDIT AGRICOLE SA 144A PFD	Invest. Grade Credit	7.5	12/31/9999	GBP	100000	101.1160	130,515.54	1.13	USD
91911TAS2	VALE SA SR UNSEC	Emerging Markets	6.4	6/28/2054	USD	2000000	98.7859	1,975,718.40	11.63	USD
91087BBC3	MEXICO GOVT (UMS)	Emerging Markets	6.875	5/13/2037	USD	4000000	102.5600	4,102,400.00	7.90	USD
91087BBD1	MEXICO GOVT (UMS)	Emerging Markets	7.375	5/13/2055	USD	1700000	102.4000	1,740,800.00	10.87	USD
38122NC83	GOLDEN ST TOBACCO-A1	Municipal/Other	2.587	6/1/2029	USD	2515000	91.7854	2,308,403.06	3.86	USD
38122ND58	GOLDEN ST TOBACCO-A1	Municipal/Other	3.714	6/1/2041	USD	1200000	76.3990	916,787.76	10.02	USD
38122ND82	GOLDEN ST TOBACCO SEC	Municipal/Other	3.85	6/1/2050	USD	3470000	92.0789	3,195,139.22	2.82	USD
452152GS4	ILLINOIS-BABS	Municipal/Other	7.35	7/1/2035	USD	860357.14	108.5143	933,610.36	4.22	USD
88880LAW3	TOBACCO SETTLEMENT-B	Municipal/Other	4.875	6/1/2049	USD	7485000	92.6572	6,935,389.92	2.63	USD
19075QAD4	COBANK ACB PFD RVC	Invest. Grade Credit	4.25	12/31/9999	USD	2000000	95.9966	1,919,932.16	1.50	USD
30767EAE9	FARM CREDIT BK OF TEXAS PFD 144A RVC	Invest. Grade Credit	7.75	12/31/9999	USD	2700000	104.8806	2,831,776.47	3.40	USD
19075QAE2	COBANK ACB PFD RVC	Invest. Grade Credit	6.45	12/31/9999	USD	5500000	100.2912	5,516,018.09	2.15	USD
14019TAA4	CAPITAL FARM CREDIT ACA PFD RVC	High Yield Credit	5	12/31/9999	USD	4700000	100.4491	4,721,106.76	0.92	USD
808513AR6	CHARLES SCHWAB CORP PFD	Invest. Grade Credit	5	12/31/9999	USD	5000000	96.3881	4,819,407.30	2.24	USD
808513BJ3	CHARLES SCHWAB CORP JRSUB PFD RVC	Invest. Grade Credit	4	12/31/9999	USD	5000000	89.0856	4,454,280.26	4.72	USD
00119VAN9	AGL 2020-6A AR TSFR3M+146.161BP 144A	Net Short Duration Instruments	5.75478	7/20/2034	USD	1500000	100.0000	1,500,000.00	0.00	USD
00500RAA3	ACREC 2021-FL1 A TSFR1M+126.448BP 144A	Net Short Duration Instruments	5.58088	10/16/2036	USD	834641.61	99.8852	833,683.48	0.05	USD
03765LAP7	APID 2015-20A A1RA TSFR3M+136.161BP 144A	Net Short Duration Instruments	5.66919	7/16/2031	USD	2122866.68	100.0411	2,123,739.01	0.00	USD
00258BAA2	AASET 2021-2A A 144A	Net Short Duration Instruments	2.798	1/15/2047	USD	4485597.81	92.0902	4,130,794.20	0.00	USD
00792MAA1	AG 2024-NLP A TSFR1M+201.564BP 144A	Net Short Duration Instruments	6.33482	8/16/2041	USD	4181458.01	100.2098	4,190,231.55	0.02	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	Net Short Duration Instruments	5.65359	7/15/2031	USD	6782708.96	100.1169	6,790,640.52	0.00	USD
20048FAA6	COMM 2021-2400 A TSFR1M+141.448BP 144A	Net Short Duration Instruments	5.73448	12/15/2036	USD	7974155.19	98.9907	7,893,672.44	0.01	USD
26828HAA5	ECMC 2018-1A A SOF30A+86.448BP 144A	Net Short Duration Instruments	5.20417	2/27/2068	USD	3854490.56	99.4270	3,832,404.33	0.04	USD
03880RAA7	ARCLO 2021-FL4 A TSFR1M+146.448BP 144A	Net Short Duration Instruments	5.78366	11/15/2036	USD	5617294.82	100.1493	5,625,681.16	0.03	USD
04942UAC0	ATCLO 2018-12A A1 TSFR3M+144.161BP 144A	Net Short Duration Instruments	5.73825	10/24/2031	USD	3031186.23	100.0552	3,032,858.93	0.00	USD
04965JAA1	AHPT 2017-ATRM A TSFR1M+122.7BP 144A	Net Short Duration Instruments	5.547	12/15/2036	USD	1586602	98.3105	1,559,797.00	0.02	USD
055742AA8	BSST 2022-1700 A 144A TSFR1M+130BP	Net Short Duration Instruments	5.62	2/15/2037	USD	300000	89.3377	268,013.13	-0.25	USD
05610FAA5	BX 2022-AHP A TSFR1M +99BP 144A	Net Short Duration Instruments	5.30918	1/17/2039	USD	5000000	99.0660	4,953,300.50	0.01	USD
09075JAU3	BGCLO 19A A1RR TSFR3M+159BP 144A	Net Short Duration Instruments	5.89288	7/17/2037	USD	6200000	100.0750	6,204,650.00	0.00	USD
4335559A9	WARW 3A A SONIA+95BP 144A	Net Short Duration Instruments	5.40844	12/21/2049	GBP	384424.45	100.1900	497,138.87	0.00	USD
12434FAA5	BX 2021-CIP A TSFR1M+103.548BP 144A	Net Short Duration Instruments	5.35448	12/15/2038	USD	3389714.15	99.7981	3,382,869.98	0.00	USD
12667FMF9	CWALT 2004-16CB 5A1 WM34 WC6.011	Net Short Duration Instruments	6	8/25/2034	USD	1992340.48	102.1906	2,035,984.69	0.54	USD

29003JAC8	ELM15 2022-2A A1 TSFR3M+134BP 144A	Net Short Duration Instruments	5.63009	4/22/2035	USD	11929063	100.0000	11,929,063.00	0.00	USD
362341RT8	GSR 2005-AR6 1A1 ARM	Net Short Duration Instruments	6.69684	9/25/2035	USD	3381.08	101.1293	3,419.26	0.35	USD
29880YAJ8	ESAIL 2007-3A A3C SONIA+106.93BP 144A	Net Short Duration Instruments	5.5296	6/13/2045	GBP	268704.24	99.2600	344,263.62	0.00	USD
395387AA1	GMSI 2003-1 A1 ARM WM33 WC4.6479	Net Short Duration Instruments	7.393743	10/25/2033	USD	576.53	96.3313	555.38	0.34	USD
36229RJ9	GSR 2003-1 A2 1YRCMT+175	Net Short Duration Instruments	5.88	3/25/2033	USD	2512.75	99.5147	2,500.56	0.61	USD
39808PAL0	GWOLF 2015-1A A1R TSFR3M+142.161BP 144A	Net Short Duration Instruments	5.72168	1/27/2031	USD	870848.26	99.9980	870,831.19	0.00	USD
362341RW1	GSR 2005-AR6 1A4 WM33 WC4.2777 ARM	Net Short Duration Instruments	6.69684	9/25/2035	USD	10354.57	101.1293	10,471.50	0.35	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	Net Short Duration Instruments	6.38166	7/25/2035	USD	50995.23	101.5658	51,793.70	0.83	USD
466317AA2	JPMCC 2022-NLP A TSFR1M +59.65P 144A	Net Short Duration Instruments	4.91568	4/15/2037	USD	976279.57	98.0881	957,613.59	-0.04	USD
55067LAA5	LUX 2023-LION A 144A TSFR1M+268.978BP	Net Short Duration Instruments	7.00978	8/15/2040	USD	4500000	101.1337	4,551,014.70	0.04	USD
62432MAN9	MVEW 2019-1A A1R TSFR3M+115.9BP 144A	Net Short Duration Instruments	5.46098	10/15/2034	USD	3300000	99.4237	3,280,982.79	-0.01	USD
63874AAA6	NCMS 2021-APPL A TSFR1M+106.448BP 144A	Net Short Duration Instruments	5.53448	8/15/2038	USD	1200000	96.0133	1,152,159.84	0.00	USD
67109KBG8	OZLM 2014-9A A1A4 TSFR3M 144A	Net Short Duration Instruments	5.49317	10/20/2031	USD	2289816.07	100.0631	2,291,260.44	0.00	USD
67571CAB7	OCTL 2023-3A A2 144A	Net Short Duration Instruments	6.44	3/20/2029	USD	2620642.68	100.9455	2,645,421.38	0.55	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A	Net Short Duration Instruments	7.408268	11/15/2040	USD	4762960.18	100.5431	4,788,828.77	-0.01	USD
69548AAA9	PAID 2024-1 A 144A	Net Short Duration Instruments	6.66	7/15/2031	USD	449565.09	101.0007	454,063.98	0.60	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Net Short Duration Instruments	4.59	6/6/2025	USD	1410788.864	9.7340	13,732,618.79	0.06	USD
78449HAB3	SMB 2023-B A1B 144A SOFR30A+180BP	Net Short Duration Instruments	6.14867	10/16/2056	USD	1605401.55	101.9908	1,637,362.04	0.11	USD
78457JAA0	SMRT 2022-MINI A TSFR1M+100BP 144A	Net Short Duration Instruments	5.32	1/15/2039	USD	2900000	99.3106	2,880,005.95	0.01	USD
78486BAA2	STWD 2021-FL2 A TSFR1M+131.448BP 144A	Net Short Duration Instruments	5.63088	4/18/2038	USD	4959281.15	99.2707	4,923,112.22	0.04	USD
80287DAC1	SDART 2023-6 A3	Net Short Duration Instruments	5.93	7/17/2028	USD	2300000	100.7070	2,316,261.00	0.63	USD
83610KAJ2	SNDPT 2017-2A AR TSFR3M+124.161BP 144A	Net Short Duration Instruments	5.54168	7/25/2030	USD	801941.24	99.9472	801,518.21	0.00	USD
89177XAA5	TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	Net Short Duration Instruments	5.43459	10/25/2059	USD	2408125.76	101.2591	2,438,445.51	0.05	USD
908142086	STATE STREET UNINVESTED CASH - AUD	Net Short Duration Instruments	3.59	12/31/2030	AUD	1268193.56	100.0000	790,274.85	0.00	USD
923014898	STIF FUND (CLP)	Net Short Duration Instruments	0	12/31/2030	CLP	1	100.0000	0.00	0.00	USD
929142073	STATE STREET UNINVESTED CASH - EUR	Net Short Duration Instruments	1.917	12/1/2030	EUR	88762.12	100.0000	95,880.89	0.00	USD
50190FAA9	LCCM 2021-FL3 A TSFR1M+156.45BP 144A	Net Short Duration Instruments	5.88366	12/15/2036	USD	1205908.62	100.9175	1,216,972.71	0.04	USD
67108LBK8	OZLM 2014-6A A1T TSFR3M+113BP 144A	Net Short Duration Instruments	5.43288	4/17/2031	USD	15599266.57	100.0098	15,600,791.24	0.00	USD
920142031	STATE STREET UNINVESTED CASH - CAD	Net Short Duration Instruments	2.26	12/31/2030	CAD	502734.8	100.0000	349,303.32	0.00	USD

63939RAA2	NAVSL 2017-2A A SOFR30A+116.448BP 144A	Net Short Duration Instruments	5.50417	12/27/2066	USD	8375991.99	101.2788	8,483,107.53	0.09	USD
69702HAA6	PSTAT 2021-4A A1 TSFR3M+106.161BP 144A	Net Short Duration Instruments	5.36359	10/15/2029	USD	1281824.87	99.9806	1,281,576.80	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	0	12/31/2030	JPY	69722	100.0000	466.24	0.00	USD
960002293	STIF FUND (NOK)	Net Short Duration Instruments	0	12/1/2030	NOK	2232728.13	100.0000	211,941.37	0.00	USD
968061499	STIF FUND (SGD)	Net Short Duration Instruments	0	12/1/2030	SGD	879781.15	100.0000	654,550.37	0.00	USD
987126505	STIF FUND (TWD)	Net Short Duration Instruments	0	12/1/2030	TWD	1	100.0000	0.03	0.00	USD
988142055	STATE STREET UNINVESTED CASH - GBP	Net Short Duration Instruments	3.9572	12/1/2030	GBP	238888.92	100.0000	308,346.02	0.00	USD
998733588	SSGA INSTL GOVT MMF PIMCO FUNDS CASH	Net Short Duration Instruments	4.293641	12/1/2030	USD	502557.56	100.0000	502,557.56	0.00	USD
BCC2LWNA5	BLUME 5A A 3MEUR+91BP	Net Short Duration Instruments	3.695	1/15/2033	EUR	7545643.01	100.0452	8,154,492.71	0.00	USD
BCC2QYLE0	BNPAM 2018-1A AR 3MEUR + 60BP 144A	Net Short Duration Instruments	3.385	4/15/2031	EUR	1797594.76	99.9228	1,940,263.89	0.00	USD
CAD5092F6	CANADIAN DOLLAR	Net Short Duration Instruments	0	4/2/2025	USD	53.81	1.4392	37.39	0.01	USD
AUD5092G2	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	4/2/2025	USD	0	1.6048	0.01	0.01	USD
AUD5122A9	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	5/2/2025	USD	-26946000	1.6044	-16,795,471.84	0.09	USD
CAD5122A1	CANADIAN DOLLAR	Net Short Duration Instruments	0	5/2/2025	USD	-89325182.04	1.4371	-62,158,412.68	0.09	USD
CCBCYHUS5	CASH COLLATERAL LCH BCY USD	Net Short Duration Instruments	4.28	12/31/2060	USD	1081000	100.0000	1,081,000.00	0.00	USD
CCBCYXUS0	CASH COLLATERAL FUT BCY USD	Net Short Duration Instruments	4.23	12/31/2060	USD	27000	100.0000	27,000.00	0.00	USD
CCGSCHUS9	CASH COLLATERAL LCH GSC USD	Net Short Duration Instruments	4.23	12/31/2060	USD	95000	100.0000	95,000.00	0.00	USD
CCMSCHUS2	CASH COLLATERAL LCH MSC USD	Net Short Duration Instruments	4.33	12/31/2060	USD	53000	100.0000	53,000.00	0.00	USD
CHF5092C6	SWISS FRANCS	Net Short Duration Instruments	0	4/2/2025	USD	-16.33	0.8848	-18.45	0.01	USD
CHF5122A4	SWISS FRANCS	Net Short Duration Instruments	0	5/2/2025	USD	-17034519.15	0.8816	-19,322,671.23	0.09	USD
CM1J84407	CORDA 7A ARR 3MEUR + 63BP 144A	Net Short Duration Instruments	3.131	9/15/2031	EUR	3589206.6	99.9292	3,874,319.15	0.00	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	Net Short Duration Instruments	5.5296	6/13/2045	GBP	175480.32	99.2600	224,825.22	0.00	USD
CMV624341	HARVT 16A ARR 3MEUR + 64BP 144A	Net Short Duration Instruments	3.425	10/15/2031	EUR	5004616.87	99.9494	5,403,255.28	0.00	USD
CSAT10001	CS AT1 CLAIMS US225401AJ72	Net Short Duration Instruments	0	12/31/2060	USD	10000000	12.0000	1,200,000.00	0.00	USD
CX29HR0K3	CRNCL 2016-7A A1R 3MEUR + 67BP 144A	Net Short Duration Instruments	3.282	1/31/2030	EUR	4468047.56	99.8208	4,817,739.85	0.00	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	Net Short Duration Instruments	3.431	4/16/2030	EUR	6763198.16	99.7795	7,289,502.60	0.00	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A	Net Short Duration Instruments	3.191	12/15/2031	EUR	4486690.13	100.0020	4,846,620.77	0.00	USD
CX2NNU0K8	TCLO 6A AR 3MEUR + 92BP 144A	Net Short Duration Instruments	3.709	1/12/2032	EUR	2472111.88	99.6059	2,659,852.31	-0.01	USD
CX2OL80J0	OPE 2020-4A AR 3MEUR+88BP 144A	Net Short Duration Instruments	3.584	9/22/2034	EUR	6234262.17	99.9743	6,732,525.35	0.00	USD

CX2PUL017	BLUME 2021-1A A 3MEUR +83BP 144A	Net Short Duration Instruments	3.615	4/15/2034	EUR	6000000	99.9303	6,476,682.86	0.00	USD
CX3HU0018	PSTET 2022-1A A 3MEUR +72BP 144A	Net Short Duration Instruments	3.505	10/15/2031	EUR	2584004.22	100.0338	2,792,185.80	0.00	USD
EUR5092K4	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/2/2025	USD	0	0.9258	0.01	0.01	USD
EUR5122B8	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	5/2/2025	USD	-51455672	0.9243	-55,672,773.23	0.09	USD
GBP5092G5	BRITISH POUND STERLING	Net Short Duration Instruments	0	4/2/2025	USD	0	0.7747	0.00	0.01	USD
GBP5122A2	BRITISH POUND STERLING	Net Short Duration Instruments	0	5/2/2025	USD	-19092000	0.7748	-24,641,324.94	0.09	USD
ILS5106B3	ISRAELI SHEKEL	Net Short Duration Instruments	0	4/16/2025	USD	-34149971.05	3.7255	-9,166,596.26	0.04	USD
JPY5092F3	JAPANESE YEN	Net Short Duration Instruments	0	4/2/2025	USD	-55666	149.5400	-372.26	0.01	USD
JPY5122C4	JAPANESE YEN	Net Short Duration Instruments	0	5/2/2025	USD	1175921116	149.0366	7,890,149.90	0.09	USD
KRW5097B3	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	4/7/2025	USD	217190	#####	147.42	0.02	USD
KRW5104A6	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	4/14/2025	USD	798725680	#####	542,156.97	0.04	USD
KRW5111B5	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	4/21/2025	USD	869927713	#####	590,691.09	0.06	USD
KRW5118B8	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	4/28/2025	USD	2339522299	#####	1,589,111.41	0.08	USD
KRW5156B1	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	6/5/2025	USD	-15263181175	#####	-10,388,902.50	0.18	USD
KRW5163B2	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	6/12/2025	USD	-24894732696	#####	-16,951,064.64	0.20	USD
KRW5169C4	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	6/18/2025	USD	2708650398	#####	1,844,946.85	0.22	USD
NOK5092A7	NORWEGIAN KRONER	Net Short Duration Instruments	0	4/2/2025	USD	3208.7	10.5347	304.59	0.01	USD
NOK5122A1	NORWEGIAN KRONER	Net Short Duration Instruments	0	5/2/2025	USD	-2242645.9	10.5345	-212,885.84	0.09	USD
NZD5092D4	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	4/2/2025	USD	0	1.7657	0.00	0.01	USD
NZD5122A4	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	5/2/2025	USD	-146000	1.7644	-82,746.88	0.09	USD
PLN5157A0	POLISH ZLOTY	Net Short Duration Instruments	0	6/6/2025	USD	28961368.96	3.8877	7,449,536.40	0.18	USD
PLN5164A1	POLISH ZLOTY	Net Short Duration Instruments	0	6/13/2025	USD	50400215.06	3.8887	12,960,611.50	0.20	USD
PLN5171B0	POLISH ZLOTY	Net Short Duration Instruments	0	6/20/2025	USD	403509.56	3.8898	103,736.09	0.22	USD
RRCAEZRK2	U S CORP REV REPO	Net Short Duration Instruments	4.3	12/19/2026	USD	-8785125	100.0000	-8,785,125.00	0.00	USD
RRTAFNYC0	U S TREASURY REV REPO	Net Short Duration Instruments	4.43	4/21/2025	USD	-3735000	100.0000	-3,735,000.00	0.06	USD
RRTAFP0A6	U S TREASURY REV REPO	Net Short Duration Instruments	4.38	4/2/2025	USD	-4031250	100.0000	-4,031,250.00	0.00	USD
RRTAFQHT5	U S TREASURY REV REPO	Net Short Duration Instruments	4.43	4/3/2025	USD	-9048000	100.0000	-9,048,000.00	0.01	USD
RRTAFQOP5	U S TREASURY REV REPO	Net Short Duration Instruments	4.44	4/3/2025	USD	-7305375	100.0000	-7,305,375.00	0.01	USD
RRTAFS838	U S TREASURY REV REPO	Net Short Duration Instruments	4.44	4/7/2025	USD	-8847750	100.0000	-8,847,750.00	0.02	USD

SWPC0J5H4	AT&T INC SNR S* ICE	Net Short Duration Instruments	1	6/20/2025	USD	-3700000	-0.1654	6,118.07	0.00	USD
SWPC0JU94	BRITISH TELECOMMUNICATIONS PL SNR SE ICE	Net Short Duration Instruments	1	12/20/2027	EUR	-2000000	-1.8199	39,317.07	0.02	USD
SWPC0JYU3	ENERGY TRANSFER LP SNR S* ICE	Net Short Duration Instruments	1	12/20/2025	USD	-3500000	-0.5679	19,877.79	0.00	USD
SWPC0KBG6	BOEING CO/THE SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-1500000	-0.8846	13,269.11	0.01	USD
SWPC0KE65	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-1400000	-1.0575	14,805.03	0.01	USD
SWPC0KJH6	AT&T INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-700000	-0.9961	6,972.82	0.01	USD
SWPC0LTK6	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	6/20/2028	USD	-3900000	-1.5407	60,088.21	0.02	USD
SWPC0M2L1	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2028	USD	-1000000	-1.5708	15,707.77	0.02	USD
SWPC0NCI5	ELECTRICITE DE FRANCE SA (EDF SNR SE ICE	Net Short Duration Instruments	1	6/20/2030	EUR	-1500000	-0.8451	13,692.69	0.00	USD
SWU01OT37	OIS CAD CAONREPO/4.00000 06/21/23-2Y LCH	Net Short Duration Instruments	4	6/21/2025	CAD	619500000	0.2979	1,282,172.38	0.23	USD
SWU020B78	RFR USD SOFR/3.50000 12/18/24-1Y LCH	Net Short Duration Instruments	3.5	12/18/2025	USD	-175700000	-0.4433	778,807.82	0.71	USD
TWD5097B4	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	4/7/2025	USD	8909	33.2286	268.12	0.02	USD
TWD5104A7	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	4/14/2025	USD	7362199	33.2260	221,579.75	0.04	USD
TWD5111A8	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	4/21/2025	USD	-32937896	33.2077	-991,875.38	0.06	USD
TWD5115A4	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	4/25/2025	USD	2644	33.1973	79.66	0.07	USD
TWD5197B3	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	7/16/2025	USD	-400854253	33.0032	-12,145,906.43	0.29	USD
TWD5232B0	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	8/20/2025	USD	-491590781	32.9138	-14,935,687.39	0.39	USD
USDU3T042	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	NZD	0	0.0000	-498.01	0.00	USD
USDU3T0M2	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	NZD	146000	0.0000	83,950.73	0.08	USD
USDU3TN39	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	EUR	51455672	0.0000	55,590,341.07	0.08	USD
USDU3TN70	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	EUR	0	0.0000	-1,773,876.33	0.00	USD
USDU3TYN3	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	JPY	-1175921116	0.0000	-7,840,084.91	0.08	USD
USDU3TYT0	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	JPY	55666	0.0000	-60,072.10	0.00	USD
USDU3UAB2	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	GBP	19092000	0.0000	24,685,406.81	0.08	USD
USDU3UAG1	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	GBP	0	0.0000	-541,392.67	0.00	USD
USDU3UMT0	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	AUD	26946000	0.0000	17,049,812.04	0.08	USD
USDU3UN02	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	AUD	0	0.0000	22,656.17	0.00	USD
USDU3UZ90	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	CAD	89325182.04	0.0000	62,800,602.37	0.08	USD
USDU3UZF6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	CAD	-53.81	0.0000	-924.78	0.00	USD

USDU3VBS2	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	CHF	17034519.15	0.0000	19,352,506.89	0.08	USD
USDU3VBY9	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	CHF	16.33	0.0000	-254,238.87	0.00	USD
USDU3VOM1	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	NOK	2242645.9	0.0000	213,372.11	0.08	USD
USDU3VOR0	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	NOK	-3208.7	0.0000	-12,492.11	0.00	USD
USDU43PN9	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	TRY	15221377.2	0.0000	384,906.00	0.08	USD
USDU44C68	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	BRL	0	0.0000	313,415.72	0.00	USD
USDU47IF5	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/8/2025	TRY	-96587487.33	0.0000	-2,173,191.30	0.10	USD
USDU4ARF8	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2025	BRL	-171854620.44	0.0000	-29,607,646.00	0.25	USD
USDU4CFC4	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	5/12/2025	CNH	5887096.88	0.0000	750,853.00	0.11	USD
USDU4CQ81	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/25/2025	TWD	-2644	0.0000	13,928.78	0.06	USD
USDU4D9I6	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	6/18/2025	CNH	102230986.05	0.0000	14,090,360.44	0.21	USD
USDU4DQ89	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/21/2025	TRY	324235.12	0.0000	8,176.00	0.05	USD
USDU4DW17	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/24/2025	TRY	10927199.76	0.0000	267,911.11	0.06	USD
USDU4EF71	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	6/5/2025	TRY	-105797297.57	0.0000	-2,683,099.53	0.18	USD
USDU4EG21	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/7/2025	IDR	-46506239984	0.0000	-2,798,153.00	0.10	USD
USDU4EH95	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/21/2025	INR	-34740114	0.0000	-400,000.00	0.05	USD
USDU4EJV4	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/6/2025	INR	6439311.29	0.0000	74,936.01	0.09	USD
USDU4EUU3	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	6/5/2025	KRW	15263181175	0.0000	10,629,838.00	0.18	USD
USDU4EVT5	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/16/2025	TWD	400854253	0.0000	12,320,594.95	0.29	USD
USDU4EVU2	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	7/16/2025	CNH	41540110.49	0.0000	5,761,988.00	0.29	USD
USDU4EWW9	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	6/12/2025	KRW	24894732696	0.0000	17,433,162.00	0.20	USD
USDU4F0P4	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	6/18/2025	KRW	-2708650398	0.0000	-1,863,491.17	0.21	USD
USDU4F199	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	6/24/2025	TRY	51914917.41	0.0000	1,236,953.00	0.23	USD
USDU4F2K3	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/28/2025	INR	-118300095.05	0.0000	-1,385,954.14	0.07	USD
USDU4F2R8	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/9/2025	IDR	0	0.0000	2,644.93	0.02	USD
USDU4F4Z8	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/29/2025	TRY	-254999940.45	0.0000	-6,440,449.58	0.16	USD
USDU4F6H6	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/7/2025	TWD	-8909	0.0000	-4,058.07	0.01	USD
USDU4F7L6	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	6/25/2025	TRY	-141547321.15	0.0000	-3,516,737.90	0.23	USD
USDU4F8E1	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/4/2025	INR	7455.94	0.0000	-1,532.23	0.01	USD

USDU4FGD4	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/6/2025	PLN	-28961368.96	0.0000	-7,482,626.52	0.18	USD
USDU4F8R2	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/16/2025	IDR	-156284089533	0.0000	-9,478,099.67	0.04	USD
USDU4F900	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/8/2025	IDR	0	0.0000	-2,568.64	0.02	USD
USDU4F9T7	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	8/20/2025	CNH	61331098.21	0.0000	8,516,286.75	0.38	USD
USDU4FAZ1	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	4/7/2025	KRW	-217190	0.0000	-14,103.05	0.01	USD
USDU4FBM9	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/20/2025	TWD	491590781	0.0000	15,076,319.59	0.38	USD
USDU4FCZ9	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/7/2025	INR	8155.03	0.0000	15,462.47	0.01	USD
USDU4FJ90	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/23/2025	IDR	-101840880601	0.0000	-6,221,926.82	0.06	USD
USDU4FLY2	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/13/2025	PLN	-50400215.06	0.0000	-13,040,381.00	0.20	USD
USDU4FNJ3	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	4/14/2025	KRW	-798725680	0.0000	-551,766.00	0.03	USD
USDU4FNK0	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/15/2025	INR	-157542769.71	0.0000	-1,800,000.00	0.04	USD
USDU4FNM6	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/14/2025	TWD	-7362199	0.0000	-222,113.91	0.03	USD
USDU4FO37	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	6/11/2025	TRY	6241712.61	0.0000	149,359.00	0.19	USD
USDU4FO86	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	4/16/2025	ILS	34149971.05	0.0000	9,373,760.26	0.04	USD
USDU4FOD5	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/16/2025	ZAR	-200459689.35	0.0000	-10,964,489.39	0.04	USD
USDU4FRS9	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/18/2025	MXN	19072000	0.0000	924,145.15	0.21	USD
USDU4FWH7	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/21/2025	IDR	6629296280	0.0000	400,000.00	0.05	USD
USDU4FWR5	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2025	PLN	-403509.56	0.0000	-104,858.09	0.22	USD
USDU4FXZ6	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	4/28/2025	KRW	-2339522299	0.0000	-1,600,000.00	0.07	USD
USDU4FY10	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	4/21/2025	KRW	-869927713	0.0000	-600,000.00	0.05	USD
USDU4FY28	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/21/2025	TWD	32937896	0.0000	1,000,000.00	0.05	USD
USDU4FYE2	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	6/18/2025	TRY	-391223749.69	0.0000	-9,889,126.91	0.21	USD
USDU4FZT8	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2025	TRY	42257563.51	0.0000	1,004,530.00	0.22	USD
USDU4G783	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/30/2025	IDR	13557221670	0.0000	816,670.00	0.08	USD
USDU4G940	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/30/2025	INR	-189272343.66	0.0000	-2,200,457.00	0.08	USD
USDU4G957	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/8/2025	IDR	19021805937	0.0000	1,143,970.00	0.10	USD
USDU4GB21	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	INR	-108303843.62	0.0000	-1,259,951.00	0.08	USD
USDU4GB39	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/9/2025	IDR	50973608216	0.0000	3,064,540.00	0.10	USD
USDU4GD60	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/5/2025	INR	-200556955.38	0.0000	-2,339,908.00	0.09	USD

WFMREFL3	WFMBS RECEIVABLE 94983TAA8	Net Short Duration Instruments	0	12/31/2060	USD	2775.79	0.0000	0.00	0.00	USD
XXBCY1US1	VM CASH FUT DOM BCY USD	Net Short Duration Instruments	4.26	12/31/2060	USD	1625.95	100.0000	1,625.95	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	Net Short Duration Instruments	2.67	12/31/2060	CAD	304353.39	100.0000	211,466.66	0.00	USD
XXBCY2GB2	VM CASH FUT FOR BCY GBP	Net Short Duration Instruments	4.4556	12/31/2060	GBP	203459.22	100.0000	262,615.11	0.00	USD
XXBCY4EM6	VM CASH CCP ICE BCY EUR	Net Short Duration Instruments	2.417	12/31/2060	EUR	64392.43	100.0000	69,556.74	0.00	USD
XXBCY4US5	VM CASH CCP ICE BCY USD	Net Short Duration Instruments	4.26	12/31/2060	USD	203118.87	100.0000	203,118.87	0.00	USD
XXBCY5CA1	VM CASH CCP LCH BCY CAD	Net Short Duration Instruments	2.77	12/31/2060	CAD	116012.98	100.0000	80,606.55	0.00	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	Net Short Duration Instruments	4.26	12/31/2060	USD	58964	100.0000	58,964.00	0.00	USD
XXGSC5US6	VM CASH CCP LCH GSC USD	Net Short Duration Instruments	4.26	12/31/2060	USD	131588.44	100.0000	131,588.44	0.00	USD
XXMSC5US9	VM CASH CCP LCH MSC USD	Net Short Duration Instruments	4.26	12/31/2060	USD	811646.6	100.0000	811,646.60	0.00	USD
	Uninvested Cash							27,635.96		
	Interest Receivable							16,901,072.44		
	Net Unsettled Trades							-805,935,880.21		
	Bond/Stock Futures							-95,826,920.41		
	Swap Offset							-7,402,833.24		
	CD/CW Forecast							0.00		
	Broker Money							-13,097,990.30		
	Total Market Value							1,670,180,244.35		

Additional Disclosures:

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