

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
64829VAA4	NRZT 2018-RPL1 A1		3.5	12/25/2057	USD	435248.79	96.1082	418,309.86	2.56	USD
161546DQ6	CFAB 2002-4 2A1 TSFR1M+85.448BP		5.19322	10/25/2032	USD	29526.23	98.2689	29,015.10	0.04	USD
64831EAA8	NRZT 2021-NQ2R A1 WM48 WC6.6626 144A		0.94054	10/25/2058	USD	196922.36	93.9819	185,071.43	2.24	USD
SWU02CMK1	RFR USD SOFR/3.8616* 12/02/24- 4Y* LCH		3.861656	2/28/2029	USD	-2600000	-0.7080	18,407.74	3.81	USD
3136BTXD0	FNR 2024-90 FB SOFR30A+125BP		5.81879	11/25/2053	USD	295275.02	100.8173	297,688.30	0.90	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A		5.60748	11/15/2038	USD	1000000	98.1662	981,661.70	-0.08	USD
06738EBZ7	BARCLAYS PLC SR UNSEC		5.304	8/9/2026	USD	600000	100.2174	601,304.24	0.60	USD
EUR5015K8	EUROPEAN MONETARY UNION EURO		0	1/15/2025	USD	-4828000	0.9652	-5,001,999.56	0.04	USD
45254NFL6	IMM 2005-91 A1 TSFR1M+111.448BP		5.45322	7/25/2033	USD	1987.63	100.0227	1,988.08	0.07	USD
682680CC5	ONEOK INC SR UNSEC		4.4	10/15/2029	USD	300000	97.0291	291,087.33	4.21	USD
085770AA3	BERRY GLOBAL INC 1L SR SEC 144A SMR		4.875	7/15/2026	USD	280000	99.6772	279,096.15	0.94	USD
38374XPT6	GNR 2009-16 NF TSFR1M+56.448BP		4.93474	10/20/2037	USD	15252.91	99.8888	15,235.95	0.06	USD
78471AAB9	SOFI 2016-F A2 144A		3.02	2/25/2040	USD	35039.44	97.8866	34,298.93	0.81	USD
CX2MGE016	GMG 2021-1A A SONIA+59BP 144A		5.29481	12/16/2067	GBP	312364.57	100.0250	391,303.16	0.02	USD
CCWFSXUS7	CASH COLLATERAL FUT WFS USD		4.36	12/31/2060	USD	477000	100.0000	477,000.00	0.00	USD
362439AE1	GSAMP 2006-HE4 A2D TSFR1M+63.448BP		4.97322	6/25/2036	USD	358713.17	96.1560	344,924.24	2.20	USD
30227FAA8	ESA 2021-ESH A TSFR1M+119.448BP 144A		5.59148	7/15/2038	USD	1145028.01	100.1313	1,146,531.32	0.00	USD
3136BTS53	FNR 2024-95 KF SOFR30A+110BP		5.66879	12/25/2054	USD	196204.17	99.9289	196,064.69	1.36	USD
46651QAA5	JPMCC 2019-FL12 A TSFR1M+149.701BP 144A		5.89501	12/15/2031	USD	285858.71	95.2790	272,363.23	0.01	USD
12430YAA8	BWAY 2021-1450 A TSFR1M+136.448BP 144A		5.76157	9/15/2036	USD	1000000	94.8676	948,676.40	-0.08	USD
36167HAD7	GCAT 2021-NQM3 A3 WM51 WC5.0845 144A		1.503	5/25/2066	USD	450978.9	85.1195	383,870.85	5.55	USD
88430TAQ4	PUTNM 2021-1A AR TSFR3M+128BP 144A		5.9359	10/15/2034	USD	400000	100.3329	401,331.62	0.01	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49		5.38443	10/20/2029	USD	3134.51	96.6252	3,028.73	1.86	USD
58003UAA6	MF1 2020-FL4 A (1MSOFR+11)+170BP 144A		6.1963	12/15/2035	USD	156534.28	100.1550	156,776.89	0.03	USD
05608VAA4	BX 2021-MFM1 A TSFR1M+81.45BP 144A		5.21148	1/15/2034	USD	457196.07	99.9601	457,013.65	0.00	USD
89178WAU2	IMM 2020-1 A1 WM48 WC4.8385 144A		2.71	1/25/2060	USD	221658.21	95.0569	210,701.38	1.53	USD
998142038	STATE STREET UNINVESTED CASH - USD		3.58	12/1/2030	USD	248504.2	100.0000	248,504.20	0.00	USD
SWU02DWX0	RFR USD SOFR/4.06127 03/03/25- 4Y* LCH		4.06127	5/31/2029	USD	-1800000	0.1207	-2,173.32	3.85	USD
RRCAF1TJ7	U S CORP REV REPO		4.62	12/27/2026	USD	-3955630.59	100.0000	-3,955,630.59	0.00	USD
66987WDE4	NHEL 2005-4 M1 TSFR1M+77.448BP		5.11322	1/25/2036	USD	125012.82	99.1702	123,975.51	0.20	USD
BRL5092C8	BRAZILIAN REAL-NDF		0	4/2/2025	USD	-10600000	6.2710	-1,690,320.52	0.23	USD
81743WAA9	SEMT 5 A TSFR1M+81.448BP		5.18083	10/19/2026	USD	15556.31	97.5953	15,182.22	1.09	USD
24763LFX3	DELTA 1999-5 A1A TSFR1M+02.448BP		5.33157	9/15/2029	USD	3201.81	96.4866	3,089.32	0.14	USD
78449DAC0	SMB 2020-PTB A2B TSFR1M+96.448BP 144A		5.30322	9/15/2054	USD	385438.79	99.6436	384,064.97	0.00	USD
03027XCL2	AMERICAN TOWER CORP SR UNSEC		5	1/31/2030	USD	200000	99.4718	198,943.51	4.37	USD

USDU44C68	BRL - USD (UNDERLYING)	0	4/2/2025	BRL	10600000	0.0000	1,865,394.94	0.25	USD
89179XAL9	TPAT 2021-SL1 A2 TSFR1M+81.448BP 144A	5.18474	11/20/2061	USD	153180.09	99.5500	152,490.75	0.04	USD
925650AA1	VICI PROPERTIES LP SR UNSEC	4.375	5/15/2025	USD	300000	99.8024	299,407.05	0.36	USD
RRCAF0704	U S CORP REV REPO	4.49	12/19/2026	USD	-1442895.63	100.0000	-1,442,895.63	0.00	USD
920142031	STATE STREET UNINVESTED CASH - CAD	2.54	12/31/2030	CAD	38472.56	100.0000	26,750.49	0.00	USD
28623YAU7	AWPT 2022-16A A1AR TSFR3M+113BP 144A	5.46731	7/25/2034	USD	400000	100.0000	400,000.00	0.00	USD
36263KAJ0	GSMBS 2021-INV1 A9 30ALIB+85BP 144A SOFR	5	12/25/2051	USD	391682.03	92.8917	363,840.06	3.82	USD
36262JAJ4	GSMBS 2021-GR2 A9 SOFR30A+85BP 144A	5	2/25/2052	USD	1147819.62	92.7169	1,064,222.65	3.71	USD
07384MZ96	BSARM 2004-8 11A2 AS ARM	7.196824	11/25/2034	USD	13534.31	93.8326	12,699.60	0.67	USD
CX37AP019	FRST 2021-1R A 3MLCR + 70BP 144A	3.964	4/15/2031	EUR	119526.8	100.0447	123,825.34	0.00	USD
694308KS5	PACIFIC GAS & ELECTRIC 1ST MTGE SOFR	5.486625	9/4/2025	USD	300000	100.1768	300,530.50	0.00	USD
XXWFS2CA5	VM CASH FUT FOR WFS CAD	3.21	12/31/2060	CAD	10967.71	100.0000	7,626.00	0.00	USD
XXWFS2GB9	VM CASH FUT FOR WFS GBP	4.7	12/31/2060	GBP	7461.07	100.0000	9,344.24	0.00	USD
01F040610	FNMA TBA 4.0% JAN 30YR	4	1/14/2055	USD	0	91.4207	0.00	6.54	USD
86358HGW3	SAMI 1999-1-2A SEQ WM 19 W9.385	3.90495	6/25/2029	USD	2550.58	96.9539	2,472.89	9.35	USD
885220HB2	TRST 2005-1 A5 WMSJ WC4.040Z ADM	5.464732	4/25/2045	USD	6095.16	96.3606	5,873.33	1.37	USD
63941TAA4	NAVSL 2020-EA A 144A	1.69	5/15/2069	USD	600144.21	92.2730	553,770.77	2.43	USD
11135FAN1	BROADCOM INC SR UNSEC 144A	3.459	9/15/2026	USD	900000	98.1800	883,620.03	1.60	USD
01F060626	FNMA TBA 6.0% FEB 30YR	6	2/13/2055	USD	5600000	100.4266	5,623,886.80	3.98	USD
TYH500014	FIN FUT US 10YR CBT 03/20/25	6	3/21/2025	USD	-2700000	108.7500	-2,936,250.00	5.92	USD
960386AM2	WABTEC SR UNSEC SMR	4.7	9/15/2028	USD	300000	99.1016	297,304.70	3.27	USD
53944YAT0	LLOYDS BANKING GROUP PLC SR UNSEC	4.716	8/11/2026	USD	1000000	99.8098	998,098.09	0.60	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	7.58275	4/25/2035	USD	5767.81	100.3032	5,785.30	0.33	USD
55284AAA6	MF1 2021-FL7 A TSFR1M+119.448BP 144A	5.56969	10/16/2036	USD	71656.98	99.7815	71,500.43	0.04	USD
317350BD7	FINA 2004-2 M1 TSFR1M+93.948BP	5.27822	8/25/2034	USD	82120.05	93.9777	77,174.55	4.38	USD
92922FUN6	WAMO 2007-AR0 A2 TSFR1M+03.048BP 30YR CBT 03/20/25	5.25322	6/25/2044	USD	8847.83	94.6544	8,374.86	3.11	USD
WNH500014	FIN FUT US 10YR CBT 03/20/25	6	3/21/2025	USD	-2500000	118.9063	-2,972,656.25	15.73	USD
3136BUEQ9	FNR 2024-104 FA SOFR30A+105BP	5.65	1/25/2055	USD	500000	99.5930	497,965.13	1.45	USD
G H50002	FIN FUT UK GILT ICE 03/27/25	4	3/28/2025	GBP	600000	92.4100	694,405.65	10.40	USD
13876LAW7	CANYC 2020-1A AR2 TSFR3M+108BP 144A	5.51433	7/15/2034	USD	400000	100.0000	400,000.00	0.00	USD
45254NLJ4	IMM 2004-10 1A1 TSFR1M+75.448BP*CONSENT*	5.09322	3/25/2035	USD	102308.06	95.8067	98,017.96	0.13	USD
07384MZS4	BSARM 2005-8 2A1 NON-AGENCY ADM	5.956718	1/25/2034	USD	2827	95.4763	2,699.11	1.41	USD
76120BAA8	RESI 2021-2NCA A1A TSFR1M+76.448BP 144A	5.29541	2/3/2053	USD	187079.75	99.9094	186,910.16	0.01	USD
81743VAB9	SEMT 10 2A1 TSFR1M+87.448BP	5.24474	10/20/2027	USD	1719.15	97.6664	1,679.03	0.04	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	7.23	10/25/2035	USD	1590.79	98.8517	1,572.52	1.35	USD
3137HHUD1	FHR 5480 FG SOFR30A+115BP	5.71879	12/25/2054	USD	391543.26	100.3233	392,809.28	1.00	USD
UXYH50006	FIN FUT US 10YR CBT 03/20/25	6	3/21/2025	USD	-4300000	111.3125	-4,786,437.50	7.77	USD
38376RKZ8	GNK 2015-1150 1A TSFR1M+70.448BP	5.44648	8/20/2061	USD	682.18	100.1244	683.03	0.13	USD
61748HFE6	TSFR1M+70.448BP WC2 7224	6.065636	11/25/2034	USD	607.82	93.8647	570.53	2.17	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	5.45322	10/25/2034	USD	105295.32	99.0375	104,281.84	0.01	USD
55286LAA0	MFRA 2023-NQM4 A1 144A	6.105	12/25/2068	USD	159936.8	100.4843	160,711.44	1.80	USD

06051GAX7	BAFC 2004-A 1A3 T1Y AS PT		7.620982	9/20/2034	USD	6761.05	84.5708	5,717.87	0.35	USD
04273WAF8	ARKROW ELECTRONICS INC SR UNSEC		5.15	8/21/2029	USD	300000	99.5694	298,708.34	4.04	USD
XXWFS5AU6	VM CASH CCP LCH WFS AUD		0.05	12/31/2060	AUD	12316.88	100.0000	7,626.00	0.00	USD
17329VDF3	CMLTI 2021-INV3 A11 144A SOFR30A+85BP		5	5/25/2051	USD	817507.11	92.8932	759,408.84	3.92	USD
59020USJ5	MLMI 2005-A2 A2 ARM		5.484853	2/25/2035	USD	42434.7	93.9537	39,868.95	2.94	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV		4.8	1/20/2025	USD	151949.768	9.7370	1,479,534.89	0.04	USD
USDU3V0D7	CAD - USD (UNDERLYING)		0	1/15/2025	CAD	54000	0.0000	38,029.61	0.03	USD
SFRU50007	FIN FUT SOFR 90DAY CME (WHT) 12/16/25		0	12/17/2025	USD	36000000	96.0200	34,567,200.00	0.25	USD
86359LBY4	SAMI 2004-A13 1A2 TSFR1M+60.448BP		5.06083	7/19/2034	USD	9402.02	92.4158	8,688.95	-0.11	USD
74919TAB7	RAAC 2006-RP4 M1 TSFR1M+66.448BP 144A		5.00322	1/25/2046	USD	279730.91	99.3757	277,984.66	0.03	USD
552751AA7	MFRA 2020-NQM2 A1 144A		1.381	4/25/2065	USD	76190.95	96.0147	73,154.52	1.78	USD
CX2NNU0K8	TCLO 6A AR 3MEUR + 92BP 144A		4.104	1/12/2032	EUR	498791.1	99.7982	515,455.67	0.00	USD
CX2OL80J0	CCPL 2020-A1 AR 3MEUR+92BP 144A		4.081	9/22/2034	EUR	478031.78	99.8790	494,403.21	0.00	USD
893045AE4	TRANS-ALLEGHENY INTERSTA UNSEC 144A		3.85	6/1/2025	USD	100000	99.5267	99,526.65	0.41	USD
ZM0252431	LETRA TESOURO NACIONAL		0	4/1/2025	BRL	10600	970.7362	1,665,596.17	0.22	USD
694308HP5	PACIFIC GAS & ELECTRIC SR SEC		2.95	3/1/2026	USD	100000	97.8253	97,825.31	1.12	USD
28628BAA6	ELFI 2021-A A 144A		1.53	12/26/2046	USD	760870.43	87.2396	663,780.09	3.31	USD
404280BW8	HSBC HOLDINGS PLC SR UNSEC TSFR3M		6.0338	9/12/2026	USD	2070000	100.6925	2,084,335.46	0.00	USD
CNH500016	FIN FUT CAN 10YR BOND MSE 03/20/25		6	3/21/2025	CAD	-2500000	122.6100	-2,131,309.97	7.36	USD
SWU022DV9	RFR GBP SONIO/4.00000 09/18/24-5Y LCH		4	9/18/2029	GBP	3400000	-0.2660	-11,327.98	4.22	USD
92922F4M7	WAMU 2005-AR13 A1A1 TSFR1M+69.448BP		5.03322	10/25/2045	USD	8922.72	97.5943	8,708.07	2.56	USD
67117VAA8	OBX 2023-NQM6 A1 144A		6.52	7/25/2063	USD	287064.35	101.0627	290,114.95	1.33	USD
91282CKL4	U S TREASURY INFLATE PROT BD		2.125	4/15/2029	USD	1122506	100.1499	1,124,188.78	4.04	USD
XXWFS5US9	VM CASH CCP LCH WFS USD		4.46	12/31/2060	USD	14369.66	100.0000	14,369.66	0.00	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP		5.19322	11/25/2034	USD	23621.99	95.3096	22,514.02	1.42	USD
USDU3UO68	AUD - USD (UNDERLYING)		0	1/15/2025	AUD	1117000	0.0000	723,204.37	0.03	USD
81375WCT1	SABR 2003-OP 1M2 TSFR1M+78.048BP		5.12822	1/25/2035	USD	253569.83	86.3494	218,955.95	3.04	USD
26210YAA4	DROP 2021-FILE A TSFR1M+126.448BP 144A		5.66148	10/15/2043	USD	1000000	95.0259	950,259.10	0.54	USD
XXWFS5GB2	VM CASH CCP LCH WFS GBP		0.005	12/31/2060	GBP	10635.23	100.0000	13,319.56	0.00	USD
89177HAA0	TPMT 2019-HY2 A1 TSFR1M+111.448BP 144A		5.45322	5/25/2058	USD	263009.63	102.3813	269,272.68	1.09	USD
902613AM0	UBS GROUP AG SR UNSEC 144A		4.488	5/12/2026	USD	700000	99.7861	698,503.02	0.36	USD
ZH7255768	ISRAEL GOVT		5	10/30/2026	EUR	300000	102.9120	319,696.27	1.78	USD
32027EAE1	ITIME 2000-113 2A3 TSFR1M+43.448BP		4.77322	4/25/2036	USD	753987.2	97.1290	732,340.30	1.72	USD
SWU02D684	RFR USD SOFR/3.74000 03/03/25-4Y* LCH		3.74	5/31/2029	USD	-5100000	-1.1169	56,961.39	3.86	USD
36228FWS1	GSR 2003-9 A2 TSFR12M+246.5BP		6.77016	8/25/2033	USD	9603.1	96.1712	9,235.41	0.01	USD
89177XAA5	TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A		5.45322	10/25/2059	USD	235470.88	102.2889	240,860.67	0.06	USD
784442AC9	SEMA 2006-2 A3 COFR90A+101.161BP		6.19529	4/25/2049	USD	38836.41	100.0125	38,841.27	0.06	USD
CCWFSHUS2	CASH COLLATERAL LCH WFS USD		4.23	12/31/2060	USD	263000	100.0000	263,000.00	0.00	USD
317U6T2A9	ORO USD 11M+1.10000 02/07/25		0	2/7/2025	USD	10000000	0.1210	12,103.00	0.97	USD
65535HBQ1	GUMORA HOLDINGS INC SR COFR90A		5.980761	7/2/2027	USD	1100000	100.8625	1,109,487.13	0.00	USD

CAD5015C7	CANADIAN DOLLAR	0	1/15/2025	USD	-54000	1.4375	-37,566.37	0.04	USD
585525ED6	MINI C 2000-TDCZ AL TSFR1M+10.448BP	4.99157	6/15/2030	USD	2879.02	96.6489	2,782.54	0.05	USD
TUH500020	FIN FUT US 2YR CBT 03/31/25	6	4/1/2025	USD	52800000	102.8047	54,280,875.02	1.76	USD
517834AJ6	LAS VEGAS SANDS CORP SR UNSEC	5.9	6/1/2027	USD	500000	101.4527	507,263.62	2.18	USD
42704RAA9	HERA 2021-FL1 A TSFR1M+116.45BP 144A	5.53969	2/18/2038	USD	329771.8	100.1625	330,307.53	0.05	USD
929227QB5	WAMU 2002-AR6 A 12MTA+140	6.22522	6/25/2042	USD	1707.16	91.7158	1,565.73	2.89	USD
78403DBD1	SBA TOWER TRUST SEC 144A	4.831	10/15/2029	USD	200000	97.7754	195,550.72	3.49	USD
988142055	STATE STREET UNINVESTED CASH - GBP	3.95	12/1/2030	GBP	29528.8	100.0000	36,981.87	0.00	USD
92331MAE8	VENTR 2017-26A AR TSFR3M+136.161BP 144A	5.97901	1/20/2029	USD	19978.82	100.1500	20,008.79	0.00	USD
05608XAA0	BXMT 2020-FL3 A TSFR1M+151.45BP 144A	5.8963	11/15/2037	USD	563439.74	99.0633	558,161.97	0.01	USD
05571AAQ8	BPCE SA SR NON PREF 144A SOFR	6.612	10/19/2027	USD	400000	102.5101	410,040.46	1.68	USD
64352VHV6	INCHELT 2004-3 MI TSFR1M+104.448BP	5.38322	11/25/2034	USD	453647.15	99.4365	451,090.76	0.01	USD
63941UAA1	NAVSL 2020-GA A 144A	1.17	9/16/2069	USD	336246.07	91.6900	308,303.85	2.02	USD
908142086	STATE STREET UNINVESTED CASH - AUD	3.59	12/31/2030	AUD	33297.99	100.0000	20,616.46	0.00	USD
126670PJ1	CWLE 2005-10 MVZ TSFR1M+92.448BP	5.17322	5/25/2036	USD	151948.64	99.1975	150,729.25	0.81	USD
00130HCE3	AES CORP/THE SR UNSEC	1.375	1/15/2026	USD	1300000	96.3156	1,252,103.05	1.00	USD
3136BUQH6	FNR 2024-103 FC SOFR30A+115BP	5.74757	1/25/2055	USD	500000	99.8680	499,340.20	1.39	USD
3137HJ2H9	FHR 5495 AF SOFR30A+115BP	5.74757	1/25/2055	USD	400000	100.2444	400,977.72	1.26	USD
22541QCT7	CSFB 2003-AR15 2A1 ARM WM33 WC5.1835	6.027814	6/25/2033	USD	4521.19	94.2615	4,261.74	1.33	USD
07384MTM4	BSARM 2003-1 5A1 WM31 WC6.2	6.891519	4/25/2033	USD	7335.22	100.0313	7,337.51	0.60	USD
694308KE6	PACIFIC GAS & ELECTRIC 1LIEN	4.95	6/8/2025	USD	500000	99.9968	499,983.76	0.43	USD
459506AN1	INTL FLAVOR & FRAGRANCES SR UNSEC 144A	1.23	10/1/2025	USD	1000000	97.2468	972,468.12	0.73	USD
92916GBE3	INGIM 2012-4A A1R3 TSFR3M+126.16B 144A	5.91751	10/15/2030	USD	506038.78	100.1699	506,898.51	0.00	USD
92540EAA1	VERUS 2024-1 A1 144A	5.712	1/25/2069	USD	239143.11	100.1928	239,604.23	1.96	USD
466247BM4	JPMMT 2004-A1 2A1 ARM WM33 WC4.857	7.156532	2/25/2034	USD	7393.95	100.4857	7,429.87	0.70	USD
89175MAA1	JPMMT 2010-3 A1 WM33 WC4.0702 144A	3.75	5/25/2058	USD	423432.15	97.5555	413,081.39	1.82	USD
XXWFS2AU3	VM CASH FUT FOR WFS AUD	4.25	12/31/2060	AUD	12316.88	100.0000	7,626.00	0.00	USD
74140QAA6	PRET 2021-RN1 A1 144A	4.9917	2/25/2061	USD	243470.8	100.0568	243,609.09	2.30	USD
097023DG7	BOEING CO SR UNSEC	2.196	2/4/2026	USD	300000	97.0317	291,095.02	1.06	USD
USDU3UBL9	GBP - USD (UNDERLYING)	0	1/15/2025	GBP	428000	0.0000	537,707.94	0.03	USD
3137HJ5P8	FHR 5491 FL SOFR30A+120BP	5.80023	1/25/2055	USD	200000	100.2451	200,490.22	1.28	USD
74160MDL3	PRIME 2004-CL1 1A2 TSFR1M+51.448BP	4.85322	2/25/2034	USD	1837.82	94.4407	1,735.65	-0.27	USD
5899292M9	MLCC 2003-F A1 TSFR1M+75.448BP	5.09322	10/25/2028	USD	612.36	94.3824	577.96	0.03	USD
073879UQ9	BSABS 2005-AQ1 M3 TSFR1M+123.948BP	5.57822	3/25/2035	USD	219540.04	99.5522	218,556.94	0.49	USD
345397C50	FORD MOTOR CREDIT CO LLC SOFR	7.47644	3/6/2026	USD	500000	101.9594	509,796.78	0.00	USD
33835NAA9	MORGN 2018-3A AR TSFR3M+130.161BP 144A	5.91901	10/20/2031	USD	318806.28	100.1196	319,187.44	0.00	USD
01F040628	FNMA TBA 4.0% FEB 30YR	4	2/13/2055	USD	-9900000	91.4051	-9,049,106.98	6.54	USD
686330AS0	ORIX CORP SR UNSEC	4.65	9/10/2029	USD	500000	98.3880	491,939.78	4.15	USD
929142073	STATE STREET UNINVESTED CASH - EUR	2.159	12/1/2030	EUR	924.35	100.0000	957.16	0.00	USD
55283QAA2	MFRA 2021-RPL1 A1 144A	1.1313	7/25/2060	USD	455952.77	89.7721	409,318.38	2.24	USD
USDU3VD27	CHF - USD (UNDERLYING)	0	1/15/2025	CHF	223353.53	0.0000	253,894.35	0.03	USD

SWU01PDU1	IRS AUD 4.50000 09/20/23-10Y LCH		4.5	9/20/2033	AUD	3300000	1.6797	34,319.56	7.09	USD
00084DBC3	ABN AMRO BANK NV SR NON PREF 144A		6.575	10/13/2026	USD	300000	101.0882	303,264.68	0.76	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP		4.91322	4/25/2029	USD	1219.75	92.1382	1,123.86	2.60	USD
3136BUPN4	FNR 2024-103 FJ SOFR30A+120BP		5.8	1/25/2055	USD	200000	100.0524	200,104.74	1.34	USD
3137HCUC4	FHR 5410 FB SOFR30A+125BP		5.81879	5/25/2054	USD	352665.31	100.7955	355,470.80	1.15	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A		6.8856	8/15/2039	USD	400000	100.2566	401,026.56	-0.01	USD
78444YAD7	CEMRA 2000-3 RT COEP00A+106.161BP		7.14529	1/27/2025	USD	97487.61	100.2479	97,729.28	0.07	USD
91282CLR0	U S TREASURY NOTE		4.125	10/31/2029	USD	300000	98.8594	296,578.13	4.34	USD
345397XL2	FORD MOTOR CREDIT CO LLC SR UNSEC		4.134	8/4/2025	USD	400000	99.4137	397,654.90	0.58	USD
83007CAA0	6297782 LLC SR UNSEC 144A		4.911	9/1/2027	USD	200000	99.6851	199,370.12	2.43	USD
AUD5015E1	AUSTRALIAN DOLLARS		0	1/15/2025	USD	-1117000	1.6151	-691,603.61	0.04	USD
36167HAC9	GCAT 2021-NQM3 A2 WM51 WC5.0845 144A		1.348	5/25/2066	USD	450978.9	85.3153	384,754.14	5.59	USD
XXWFS1US8	VM CASH FUT DOM WFS USD		4.36	12/31/2060	USD	48310.57	100.0000	48,310.57	0.00	USD
AR5033816	LLOYDS BANKING GROUP PLC		5.8397	3/7/2025	AUD	1000000	100.1152	619,863.20	0.17	USD
CHF5015C0	SWISS FRANCS		0	1/15/2025	USD	-223353.53	0.9049	-246,820.75	0.04	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP		5.09322	9/25/2043	USD	2029.81	95.1127	1,930.61	0.00	USD
61772QAN0	MSRM 2021-6 A6 144A SOFR		5	9/25/2051	USD	154893.8	92.8898	143,880.54	4.38	USD
CX2ND60S5	HARVT 21A A2R 144A		1.04	7/15/2031	EUR	365678.13	97.1573	367,895.71	2.40	USD
04685A3S8	ATHENE GLOBAL FUNDING SEC 144A		5.684	2/23/2026	USD	800000	100.8543	806,834.38	1.09	USD
3137H0W53	FHR 5115 EM WM40 WC4.9399		1	9/15/2044	USD	1190455.61	85.5877	1,018,883.70	4.44	USD
44891ACB1	HYUNDAI CAPITAL AMERICA SR UNSEC 144A		5.5	3/30/2026	USD	800000	100.6645	805,315.90	1.19	USD
SWU025TR4	RFR USD SOFR/3.75000 12/18/24-5Y LCH		3.75	12/18/2029	USD	-2400000	-1.3382	32,117.76	4.49	USD
08576PAH4	BERRY GLOBAL INC		1.57	1/15/2026	USD	600000	96.5477	579,286.24	1.00	USD
90353TAG5	UBER TECHNOLOGIES INC SR UNSEC 144A		6.25	1/15/2028	USD	1000000	100.9301	1,009,301.34	0.94	USD
00792MAA1	AG 2024-NLP A TSFR1M+201.564BP 144A		6.41273	8/16/2041	USD	400000	100.4592	401,836.72	0.03	USD
01F060618	FNMA TBA 6.0% JAN 30YR		6	1/14/2055	USD	0	100.5203	0.00	3.98	USD
466247EH2	JPMMT 2004-A4 2A2 WM34 WC4.9497 ARM		6.487808	9/25/2034	USD	3659.27	92.2439	3,375.45	2.39	USD
FVH500015	FIN FUT US 5YR CBT 03/31/25		6	4/1/2025	USD	3000000	106.3047	3,189,140.63	3.75	USD
CX35030M7	CGMSE 2017-3A A1R 3MEUR + 70BP 144A		3.884	1/15/2031	EUR	639880.05	100.0043	662,624.49	0.00	USD
3136BUFJ4	FNR 2024-101 FB SOFR30A+110BP		5.7	1/25/2055	USD	400000	99.7614	399,045.54	1.40	USD
147918AC0	CASSA DEPOSITI E PRESTIT SR UNSEC 144A		5.875	4/30/2029	USD	300000	101.8582	305,574.46	3.78	USD
50200YAQ1	LCM 2004-A1 TSFR1M+134.101BP 144A		5.95901	4/20/2031	USD	197354.68	100.0373	197,428.28	0.00	USD
3137HHWV9	FHR 5493 FK SOFR30A+115BP		5.74824	1/25/2055	USD	300000	100.2582	300,774.50	1.28	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9		5.330152	9/25/2035	USD	1494.7	94.7902	1,416.83	3.05	USD
USDU3TO79	EUR - USD (UNDERLYING)		0	1/15/2025	EUR	4828000	0.0000	5,093,007.78	0.03	USD
GBP5015D6	BRITISH POUND STERLING		0	1/15/2025	USD	-428000	0.7986	-535,966.75	0.04	USD
01F052615	FNMA TBA 5.5% JAN 30YR		5.5	1/14/2055	USD	0	98.6646	0.00	5.00	USD
86358HNX3	JPMI 2002-AR3 A1 TSFR1M+77.448BP		5.14083	9/19/2032	USD	1559	96.0194	1,496.94	0.32	USD
55282XAA8	MF1 2021-FL5 A (1MSOFR+11)+85BP 144A		5.3463	7/15/2036	USD	122343.24	99.7303	122,013.23	0.03	USD
SWU02DX50	RFR USD SOFR/4.05900 03/03/25-4Y* LCH		4.059	5/31/2029	USD	-900000	0.1120	-1,008.00	3.85	USD

78449MAB2	SMB 2021-D A1B TSFR1M+71.448BP 144A	5.11157	3/17/2053	USD	81186.28	98.8991	80,292.52	0.00	USD
CX32VR1O2	CGMSE 2014-2A AR1 3MEUR + 75BP	3.773	11/15/2031	EUR	538584.56	99.8878	557,078.78	0.00	USD
136385BB6	CANADIAN NATL RESOURCES SR UNSEC 144A	5	12/15/2029	USD	200000	99.0123	198,024.50	4.29	USD
78449VAC0	SMB 2020-PTA A2B TSFR1M+96.448BP 144A	5.30322	9/15/2054	USD	782483.39	99.6031	779,377.95	0.06	USD
CX2N7F0M5	BECLO 7A AR 3MEUR+62BP 144A	3.804	10/15/2031	EUR	1595589.82	99.9038	1,650,643.77	0.00	USD
CX44H9089	ESTET 2025-2A AR 3MEUR+90BP 144A	4.164	1/15/2033	EUR	271688.77	100.2875	282,142.55	0.00	USD
XMH500023	144A 01 A05 101R BOND SFC 02/17/25	6	3/18/2025	AUD	1000000	95.6050	698,867.82	7.73	USD
01F052623	FNMA TBA 5.5% FEB 30YR	5.5	2/13/2055	USD	3200000	98.5865	3,154,767.68	5.00	USD
07384YBM7	BSABS 2001-3 A2 TSFR1M+91.448BP	5.25322	10/27/2032	USD	7776.54	99.3961	7,729.58	0.01	USD
3136BUFY1	FNR 2024-100 FA SOFR30A+110BP	5.73164	6/25/2054	USD	400000	99.6273	398,509.38	1.35	USD
948642392	STIF FUND (JPY) (SSKC)	0	12/31/2030	JPY	841700	100.0000	5,355.69	0.00	USD
89289EBL7	TRAL 2019-6A A1RR TSFR3M+122BP 144A	5.84587	10/25/2032	USD	400000	100.1862	400,744.84	0.00	USD
22541NX20	CSFB 2005-A1 SEQ WM31 WC7.750	6.5	4/25/2033	USD	9820.47	100.2343	9,843.48	3.18	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	4.99322	12/25/2045	USD	57618.37	99.4641	57,309.58	2.50	USD
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	5.741873	2/25/2035	USD	820.77	93.7642	769.59	1.75	USD
	Uninvested Cash						6,588.27		
	Interest Receivable						309,378.04		
	Net Unsettled Trades						-1,343,879.79		
	Bond/Stock Futures						-46,036,635.40		
	Money Market Futures						-34,567,200.00		
	Swap Offset						-110,277.18		
	CD/CW Forecast						0.00		
	Total Market Value						50,898,957.36		

Additional Disclosures:

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