

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
BRL5092C8	BRAZILIAN REAL-NDF	Emerging Markets	0	4/2/2025	USD	-6900000	5.5891	-1,234,545.80	0.46	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Net Short Duration Instruments	5.2	11/2/2024	USD	25504.344	9.7370	248,335.79	0.07	USD
317U6T2A9	ORO USD 1Y P 4.10000 L 02/07/25 GLM	Net Short Duration Instruments	0	2/7/2025	USD	10000000	0.0300	3,002.00	0.96	USD
682680CC5	ONEOK INC SR UNSEC	Invest. Grade Credit	4.4	10/15/2029	USD	300000	99.6913	299,073.95	4.43	USD
83007CAA0	6297782 LLC SR UNSEC 144A	Invest. Grade Credit	4.911	9/1/2027	USD	200000	100.7900	201,580.09	2.65	USD
04273WAF8	ARKROW ELECTRONICS INC SR UNSEC	Invest. Grade Credit	5.15	8/21/2029	USD	300000	101.6020	304,806.07	4.26	USD
11135FAN1	BROADCOM INC SR UNSEC 144A	Invest. Grade Credit	3.459	9/15/2026	USD	900000	98.7024	888,321.63	1.81	USD
78403DBD1	SBA TOWER TRUST SEC 144A	Invest. Grade Credit	4.831	10/15/2029	USD	200000	99.5697	199,139.38	3.49	USD
90353TAG5	UBER TECHNOLOGIES INC SR UNSEC 144A	Invest. Grade Credit	6.25	1/15/2028	USD	1000000	101.1412	1,011,412.00	1.06	USD
00084DBC3	ABN AMRO BANK NV SR NON PREF 144A	Invest. Grade Credit	6.575	10/13/2026	USD	300000	101.8290	305,487.05	0.99	USD
04685A3S8	ATHENE GLOBAL FUNDING SEC 144A	Invest. Grade Credit	5.684	2/23/2026	USD	800000	101.4938	811,950.76	1.33	USD
05571AAQ8	BPCE SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.612	10/19/2027	USD	400000	103.8318	415,327.05	1.90	USD
06738EBZ7	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	5.304	8/9/2026	USD	600000	100.3790	602,273.96	0.83	USD
686330AS0	ORIX CORP SR UNSEC	Invest. Grade Credit	4.65	9/10/2029	USD	500000	100.8670	504,334.96	4.37	USD
53944YAT0	LLOYDS BANKING GROUP PLC SR UNSEC	Invest. Grade Credit	4.716	8/11/2026	USD	1000000	99.9018	999,017.71	0.83	USD
925650AA1	VICI PROPERTIES LP SR UNSEC	Invest. Grade Credit	4.375	5/15/2025	USD	300000	99.5340	298,602.08	0.61	USD
459506AN1	INTL FLAVOR & FRAGRANCES SR UNSEC 144A	Invest. Grade Credit	1.23	10/1/2025	USD	1000000	96.5391	965,391.49	0.97	USD
08576PAH4	BERRY GLOBAL INC	Invest. Grade Credit	1.57	1/15/2026	USD	600000	96.2587	577,552.38	1.25	USD
085770AA3	BERRY GLOBAL INC 1L SR SEC 144A SMR	Invest. Grade Credit	4.875	7/15/2026	USD	280000	99.9322	279,810.16	0.50	USD
00130HCE3	AES CORP/THE SR UNSEC	Invest. Grade Credit	1.375	1/15/2026	USD	1300000	95.9942	1,247,924.35	1.26	USD
345397XL2	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	4.134	8/4/2025	USD	400000	99.1003	396,401.15	0.82	USD
097023DG7	BOEING CO SR UNSEC	Invest. Grade Credit	2.196	2/4/2026	USD	300000	96.3364	289,009.30	1.31	USD
345397C50	FORD MOTOR CREDIT CO LLC SOFR	Invest. Grade Credit	8.136616	3/6/2026	USD	500000	102.5639	512,819.73	0.00	USD
44891ACB1	HYUNDAI CAPITAL AMERICA SR UNSEC 144A	Invest. Grade Credit	5.5	3/30/2026	USD	800000	101.5312	812,249.22	1.43	USD
517834AJ6	LAS VEGAS SANDS CORP SR UNSEC	Invest. Grade Credit	5.9	6/1/2027	USD	500000	102.7160	513,579.76	2.41	USD
694308HP5	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	2.95	3/1/2026	USD	100000	97.6333	97,633.32	1.34	USD
694308KS5	PACIFIC GAS & ELECTRIC 1ST MTGE SOFR	Invest. Grade Credit	6.144018	9/4/2025	USD	300000	100.0447	300,134.02	0.00	USD
694308KE6	PACIFIC GAS & ELECTRIC 1LIEN	Invest. Grade Credit	4.95	6/8/2025	USD	500000	99.9411	499,705.45	0.67	USD
893045AE4	TRANS-ALLEGHENY INTERSTA UNSEC 144A	Invest. Grade Credit	3.85	6/1/2025	USD	100000	99.2622	99,262.22	0.66	USD
960386AM2	WABTEC SR UNSEC SMR	Invest. Grade Credit	4.7	9/15/2028	USD	300000	101.2966	303,889.82	3.46	USD
EK5851408	ISRAEL ELECTRIC CORP LTD SEC	Invest. Grade Credit	5	11/12/2024	USD	500000	100.1210	500,605.00	0.12	USD
SWU01PDU1	IRS AUD 4.50000 09/20/23-10Y LCH	Government Related	4.5	9/20/2033	AUD	3300000	3.7228	85,229.54	7.05	USD
XMZ400026	FIN FUT UKS 10YR BOND SFL 12/16/24	Government Related	6	12/17/2024	AUD	2800000	96.0050	2,260,998.24	7.76	USD
AP6703965	AUSGRID FINANCE PTY LTD	Invest. Grade Credit	5.711	10/30/2024	AUD	1000000	100.0223	693,905.02	0.04	USD
AR5033816	LLOYDS BANKING GROUP PLC	Invest. Grade Credit	5.8053	3/7/2025	AUD	1000000	100.2270	695,325.03	0.19	USD
CX2ND60S5	HARVT 21A A2R 144A	Securitized	1.04	7/15/2031	EUR	384921.64	95.8773	411,881.30	2.56	USD
G Z40002	FIN FUT UK GILT ICE 12/27/24	Government Related	4	12/28/2024	GBP	1400000	98.4300	1,848,406.07	10.86	USD

SWU022DV9	RFR GBP SONIO/4.00000 09/18/24-5Y LCH	Government Related	4	9/18/2029	GBP	1900000	1.6534	42,138.96	4.43	USD
ZM0252431	LETRA TESOURO NACIONAL	Emerging Markets	0	4/1/2025	BRL	6900	948.0753	1,201,241.30	0.44	USD
147918AC0	CASSA DEPOSITI E PRESTIT SR UNSEC 144A	Government Related	5.875	4/30/2029	USD	300000	105.0604	315,181.20	4.01	USD
929142073	STATE STREET UNINVESTED CASH - EUR	Net Short Duration Instruments	2.666	12/1/2030	EUR	320.02	100.0000	357.16	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	0	12/31/2030	JPY	841700	100.0000	5,884.37	0.00	USD
988142055	STATE STREET UNINVESTED CASH - GBP	Net Short Duration Instruments	4.2	12/1/2030	GBP	10761.63	100.0000	14,435.10	0.00	USD
998142038	STATE STREET UNINVESTED CASH - USD	Net Short Duration Instruments	4.58	12/1/2030	USD	214424.58	100.0000	214,424.58	0.00	USD
CHF4309C8	SWISS FRANCS	Net Short Duration Instruments	0	11/4/2024	USD	-479122.66	0.8402	-570,241.56	0.10	USD
908142086	STATE STREET UNINVESTED CASH - AUD	Net Short Duration Instruments	3.59	12/31/2030	AUD	53727.59	100.0000	37,273.53	0.00	USD
920142031	STATE STREET UNINVESTED CASH - CAD	Net Short Duration Instruments	3.54	12/31/2030	CAD	3032.77	100.0000	2,244.92	0.00	USD
AUD4276E8	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	10/2/2024	USD	0	1.4414	0.00	0.01	USD
AUD4309C3	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	11/4/2024	USD	-2067000	1.4407	-1,434,732.18	0.10	USD
CAD4276F7	CANADIAN DOLLAR	Net Short Duration Instruments	0	10/2/2024	USD	293.27	1.3509	217.09	0.01	USD
CAD4309C5	CANADIAN DOLLAR	Net Short Duration Instruments	0	11/4/2024	USD	-986959.21	1.3498	-731,163.76	0.10	USD
CHF4276B9	SWISS FRANCS	Net Short Duration Instruments	0	10/2/2024	USD	-1001.33	0.8436	-1,187.04	0.01	USD
EUR4276F6	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	10/2/2024	USD	0	0.8960	0.00	0.01	USD
EUR4309L4	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	11/4/2024	USD	-5832000	0.8947	-6,518,203.92	0.10	USD
GBP4276G6	BRITISH POUND STERLING	Net Short Duration Instruments	0	10/2/2024	USD	0	0.7455	0.00	0.01	USD
GBP4309D4	BRITISH POUND STERLING	Net Short Duration Instruments	0	11/4/2024	USD	-466000	0.7455	-625,051.14	0.10	USD
USDU3TEF2	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	EUR	0	0.0000	-21,800.01	0.00	USD
USDU3TK99	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	EUR	5832000	0.0000	6,530,440.32	0.09	USD
USDU3U1H9	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	GBP	0	0.0000	-8,727.06	0.00	USD
USDU3U7C4	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	GBP	466000	0.0000	624,180.53	0.09	USD
USDU3UDE3	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	AUD	0	0.0000	-8,137.02	0.00	USD
USDU3UJQ0	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	AUD	2067000	0.0000	1,421,023.38	0.09	USD
USDU3UPZ3	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	CAD	-293.27	0.0000	-42.84	0.00	USD
USDU3UW51	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	CAD	986959.21	0.0000	733,193.58	0.09	USD
USDU3V286	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	10/2/2024	CHF	1001.33	0.0000	290.90	0.00	USD
USDU3V8N7	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	11/4/2024	CHF	479122.66	0.0000	569,977.53	0.09	USD

USDU44C68	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	BRL	6900000	0.0000	1,236,581.70	0.49	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP	Net Short Duration Instruments	5.60926	9/25/2043	USD	2103.49	95.5674	2,010.25	0.00	USD
00792MAA1	AG 2024-NLP A TSFR1M+201.564BP 144A	Net Short Duration Instruments	7.11215	8/16/2041	USD	400000	100.2286	400,914.32	0.00	USD
07384MTM4	BSARM 2003-1 5A1 WM31 WC6.2	Net Short Duration Instruments	6.899788	4/25/2033	USD	7591.73	100.6419	7,640.46	0.24	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	Net Short Duration Instruments	5.96926	10/25/2034	USD	107446.73	100.0584	107,509.48	0.01	USD
30227FAA8	ESA 2021-ESH A TSFR1M+119.448BP 144A	Net Short Duration Instruments	6.29148	7/15/2038	USD	1158345.96	99.9556	1,157,831.65	0.03	USD
585525ED6	MRFC 2000-TBC2 A1 TSFR1M+59.448BP	Net Short Duration Instruments	5.69099	6/15/2030	USD	3005.66	96.8072	2,909.70	-0.05	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	Net Short Duration Instruments	6.30648	11/15/2038	USD	1000000	97.1958	971,958.40	-0.05	USD
05608VAA4	BX 2021-MFM1 A TSFR1M+81.45BP 144A	Net Short Duration Instruments	5.91148	1/15/2034	USD	457196.07	99.5984	455,360.11	0.02	USD
05608XAA0	BXMT 2020-FL3 A TSFR1M+151.45BP 144A	Net Short Duration Instruments	6.59721	11/15/2037	USD	787276.09	98.4829	775,332.64	-0.01	USD
06051GAX7	BAFC 2004-A 1A3 T1Y AS PT	Net Short Duration Instruments	7.620984	9/20/2034	USD	6900.27	85.0317	5,867.42	0.55	USD
07384YBM7	BSABS 2001-3 A2 TSFR1M+91.448BP	Net Short Duration Instruments	5.76926	10/27/2032	USD	9297.42	99.5224	9,253.02	0.00	USD
12430YAA8	BWAY 2021-1450 A TSFR1M+136.448BP 144A	Net Short Duration Instruments	6.46099	9/15/2036	USD	1000000	95.3379	953,378.60	-0.04	USD
22541NX20	CSFB 2003-8 5A1 SEQ WM31 WC7.750	Net Short Duration Instruments	6.5	4/25/2033	USD	10311	101.8981	10,506.72	0.54	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	Net Short Duration Instruments	6.13442	10/20/2029	USD	3296.84	101.9999	3,362.77	0.52	USD
161546DQ6	CFAB 2002-4 2A1 TSFR1M+85.448BP	Net Short Duration Instruments	5.70926	10/25/2032	USD	30523.6	99.1450	30,262.63	0.03	USD
26210YAA4	DROP 2021-FILE A TSFR1M+126.448BP 144A	Net Short Duration Instruments	6.36148	10/15/2043	USD	1000000	94.8490	948,489.50	-0.03	USD
36228FWS1	GSR 2003-9 A2 TSFR12M+246.5BP	Net Short Duration Instruments	6.66218	8/25/2033	USD	11853.73	96.7761	11,471.58	0.01	USD
36266DAA2	GSMS 2022-GTWY A TSFR1M+340BP 144A	Net Short Duration Instruments	8.497	9/15/2027	USD	1200000	100.2783	1,203,339.96	0.02	USD
38374XPT6	GNR 2009-16 NF TSFR1M+56.448BP	Net Short Duration Instruments	5.52534	10/20/2037	USD	15639.42	99.9181	15,626.61	0.06	USD
55282XAA8	MF1 2021-FL5 A (1MSOFR+11)+85BP 144A	Net Short Duration Instruments	6.04721	7/15/2036	USD	186924.55	99.5723	186,125.16	0.03	USD
38376RKZ8	GNR 2015-H30 FA TSFR1M+79.448BP	Net Short Duration Instruments	6.14652	8/20/2061	USD	691.51	100.0209	691.65	0.13	USD
466247BM4	JPMMT 2004-A1 2A1 ARM WM33 WC4.857	Net Short Duration Instruments	6.490024	2/25/2034	USD	7537.39	100.6997	7,590.13	0.90	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	Net Short Duration Instruments	6.988621	4/25/2035	USD	6095.99	100.8098	6,145.36	0.44	USD
46651QAA5	JPMCC 2019-FL12 A TSFR1M+149.701BP 144A	Net Short Duration Instruments	6.59401	12/15/2031	USD	285858.71	92.8209	265,336.51	-0.03	USD
45254NFL6	IMM 2003-9F A1 TSFR1M+111.448BP	Net Short Duration Instruments	5.96926	7/25/2033	USD	8006.22	99.9171	7,999.58	0.07	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A	Net Short Duration Instruments	7.5856	8/15/2039	USD	400000	100.4559	401,823.72	0.03	USD
67117VAA8	OBX 2023-NQM6 A1 144A	Net Short Duration Instruments	6.52	7/25/2063	USD	311599.73	101.7154	316,944.97	0.82	USD
74160MDL3	PRIME 2004-CL1 1A2 TSFR1M+51.448BP	Net Short Duration Instruments	5.36926	2/25/2034	USD	1958.2	93.4075	1,829.11	-0.36	USD

76120BAA8	RESI 2021-2NCA A1A TSFR1M+76.448BP 144A	Net Short Duration Instruments	5.95983	2/3/2053	USD	223802.68	99.8176	223,394.35	0.04	USD
89177XAA5	TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	Net Short Duration Instruments	5.96926	10/25/2059	USD	251628.17	102.0687	256,833.60	0.05	USD
92540EAA1	VERUS 2024-1 A1 144A	Net Short Duration Instruments	5.712	1/25/2069	USD	259487.31	100.9506	261,953.94	0.92	USD
CX2MGE016	GMG 2021-1A A SONIA+59BP 144A	Net Short Duration Instruments	5.54479	12/16/2067	GBP	425559.18	100.0127	570,895.80	0.01	USD
78449DAC0	SMB 2020-PTB A2B TSFR1M+96.448BP 144A	Net Short Duration Instruments	5.81926	9/15/2054	USD	410695.04	99.6335	409,189.97	0.00	USD
78449VAC0	SMB 2020-PTA A2B TSFR1M+96.448BP 144A	Net Short Duration Instruments	5.81926	9/15/2054	USD	835255.3	99.5697	831,660.95	0.05	USD
784442AC9	SLMA 2008-2 A3 SOFR90A+101.161BP	Net Short Duration Instruments	6.37075	4/25/2049	USD	51189.83	100.0165	51,198.29	0.06	USD
38013JAC7	GMCAR 2023-1 A2B SOFR30A+62BP	Net Short Duration Instruments	5.96207	3/16/2026	USD	89661.73	100.0220	89,681.47	0.04	USD
78449MAB2	SMB 2021-D A1B TSFR1M+71.448BP 144A	Net Short Duration Instruments	5.81099	3/17/2053	USD	85709.59	98.8012	84,682.13	0.00	USD
78444YAD7	SLMA 2008-5 A4 SOFR90A+196.161BP	Net Short Duration Instruments	7.32075	10/25/2024	USD	111301.5	100.2113	111,536.66	0.06	USD
78471AAB9	SOFI 2016-F A2 144A	Net Short Duration Instruments	3.02	2/25/2040	USD	38969.09	98.3241	38,316.01	0.87	USD
89179XAL9	TPAT 2021-SL1 A2 TSFR1M+81.448BP 144A	Net Short Duration Instruments	5.77534	11/20/2061	USD	172183.3	99.4066	171,161.58	0.05	USD
404280BW8	HSBC HOLDINGS PLC SR UNSEC TSFR3M	Net Short Duration Instruments	6.59047	9/12/2026	USD	2070000	100.8985	2,088,598.87	0.00	USD
52206AAD2	LEASEPLAN CORPORATION NV SR UNSEC 144A	Net Short Duration Instruments	2.875	10/24/2024	USD	2100000	99.8384	2,096,605.75	0.06	USD
902613AM0	UBS GROUP AG SR UNSEC 144A	Net Short Duration Instruments	4.488	5/12/2026	USD	700000	99.7263	698,083.92	0.60	USD
SFRM50005	FIN FUT SOFR 90DAY CME (WHT) 09/16/25	Net Short Duration Instruments	0	9/17/2025	USD	45000000	96.7925	43,556,625.00	0.25	USD
SFRZ40007	FIN FUT SOFR 90DAY CME (WHT) 03/18/25	Net Short Duration Instruments	0	3/19/2025	USD	-33000000	95.9575	-31,665,975.00	0.25	USD
SFRU40008	FIN FUT SOFR 90DAY CME (WHT) 12/17/24	Net Short Duration Instruments	0	12/18/2024	USD	15500000	95.2663	14,766,268.75	0.21	USD
03767JAF2	APID 2017-27A A1R TSFR3M+119.161BP 144A	Net Short Duration Instruments	6.47738	7/17/2030	USD	124382.29	100.0286	124,417.86	0.00	USD
14314BAL1	CGMS 2017-1A A1R TSFR3M+126.161BP 144A	Net Short Duration Instruments	6.54362	4/20/2031	USD	618862.5	100.0326	619,064.35	0.00	USD
88430TAQ4	PUTNM 2021-1A AR TSFR3M+128BP 144A	Net Short Duration Instruments	6.31996	10/15/2034	USD	400000	100.0000	400,000.00	0.00	USD
55284AAA6	MF1 2021-FL7 A TSFR1M+119.448BP 144A	Net Short Duration Instruments	6.20877	10/16/2036	USD	78923.9	99.6250	78,627.94	0.04	USD
58003UAA6	MF1 2020-FL4 A (1MSOFR+11)+170BP 144A	Net Short Duration Instruments	6.89721	12/15/2035	USD	162553.94	100.2170	162,906.68	0.04	USD
33835NAA9	MORGN 2018-3A AR TSFR3M+130.161BP 144A	Net Short Duration Instruments	6.58362	10/20/2031	USD	365691.55	100.1500	366,240.09	0.00	USD
42704RAA9	HERA 2021-FL1 A TSFR1M+116.45BP 144A	Net Short Duration Instruments	6.17877	2/18/2038	USD	432997.01	99.4201	430,486.18	0.04	USD
50200YAQ1	LCM 30A AR TSFR3M+134.161BP 144A	Net Short Duration Instruments	6.62362	4/20/2031	USD	214129.76	100.0851	214,312.00	0.00	USD
87240UAR1	TCW 2018-1A A1R TSFR3M+123.161BP 144A	Net Short Duration Instruments	6.51621	4/25/2031	USD	566800.96	100.0500	567,084.36	0.00	USD
89289EBL7	TRAL 2019-6A A1RR TSFR3M+122BP 144A	Net Short Duration Instruments	6.5046	10/25/2032	USD	400000	100.0737	400,294.84	0.00	USD
92331MAE8	VENTR 2017-26A AR TSFR3M+136.161BP 144A	Net Short Duration Instruments	6.64362	1/20/2029	USD	47494.57	100.0521	47,519.33	0.00	USD

92916GBE3	INGIM 2012-4A A1R3 TSFR3M+126.16B 144A	Net Short Duration Instruments	6.56298	10/15/2030	USD	621003.18	100.1292	621,805.61	0.00	USD
CCWFSHUS2	CASH COLLATERAL LCH WFS USD	Net Short Duration Instruments	4.73	12/31/2060	USD	152000	100.0000	152,000.00	0.00	USD
CCWFSXUS7	CASH COLLATERAL FUT WFS USD	Net Short Duration Instruments	4.73	12/31/2060	USD	600000	100.0000	600,000.00	0.00	USD
CX2N7F0M5	BECLO 7A AR 3MEUR+62BP 144A	Net Short Duration Instruments	4.305	10/15/2031	EUR	1841241.69	99.9039	2,052,943.87	0.00	USD
CX2OL80J0	OCPE 2020-4A AR 3MEUR+88BP 144A	Net Short Duration Instruments	4.568	9/22/2034	EUR	497754.77	99.7750	554,269.42	0.00	USD
CX32VR1O2	CGMSE 2014-2A AR1 3MEUR + 75BP	Net Short Duration Instruments	4.292	11/15/2031	EUR	596161.92	99.9046	664,712.20	0.00	USD
CX35030M7	CGMSE 2017-3A A1R 3MEUR + 70BP 144A	Net Short Duration Instruments	4.385	1/15/2031	EUR	640200.09	99.7989	713,058.92	0.00	USD
CX37AP019	PSTET 2021-1A A 3MEUR + 78BP 144A	Net Short Duration Instruments	4.465	4/15/2031	EUR	135423	100.0513	151,216.45	0.00	USD
RRCAE6IF7	U S CORP REV REPO	Net Short Duration Instruments	4.99	9/19/2026	USD	-1439715.17	100.0000	-1,439,715.17	0.00	USD
RRCAE6II1	U S CORP REV REPO	Net Short Duration Instruments	5.01	9/19/2026	USD	-4077811.88	100.0000	-4,077,811.88	0.00	USD
XXWFS1US8	VM CASH FUT DOM WFS USD	Net Short Duration Instruments	5.23	12/31/2060	USD	13422.43	100.0000	13,422.43	0.00	USD
XXWFS2AU3	VM CASH FUT FOR WFS AUD	Net Short Duration Instruments	4.25	12/31/2060	AUD	12344.51	100.0000	8,564.01	0.00	USD
XXWFS2GB9	VM CASH FUT FOR WFS GBP	Net Short Duration Instruments	4.95	12/31/2060	GBP	3342.4	100.0000	4,483.33	0.00	USD
XXWFS5GB2	VM CASH CCP LCH WFS GBP	Net Short Duration Instruments	0.005	12/31/2060	GBP	5266.81	100.0000	7,064.63	0.00	USD
XXWFS5US9	VM CASH CCP LCH WFS USD	Net Short Duration Instruments	0.005	12/31/2060	USD	10912.03	100.0000	10,912.03	0.00	USD
CX2NNU0K8	TCLO 6A AR 3MEUR + 92BP 144A	Net Short Duration Instruments	4.624	1/12/2032	EUR	499151.83	99.8354	556,161.46	0.00	USD
XXWFS5AU6	VM CASH CCP LCH WFS AUD	Net Short Duration Instruments	0.05	12/31/2060	AUD	12344.5	100.0000	8,564.00	0.00	USD
CX44H9089	PSTET 2023-2A AR 3MEUR+98BPS 144A	Net Short Duration Instruments	4.568	1/15/2033	EUR	300000	100.1378	335,276.40	0.00	USD
RRCAE5RR3	U S CORP REV REPO	Net Short Duration Instruments	5	9/19/2026	USD	-94778	100.0000	-94,778.00	0.00	USD
RRCAE6IK6	U S CORP REV REPO	Net Short Duration Instruments	5	9/19/2026	USD	-1895553.87	100.0000	-1,895,553.87	0.00	USD
RRCAE6JZ2	U S CORP REV REPO	Net Short Duration Instruments	5	9/19/2026	USD	-1208369.72	100.0000	-1,208,369.72	0.00	USD
RRHAE6SS3	U S HY CORP REV REPO	Net Short Duration Instruments	5.07	9/19/2026	USD	-727737.94	100.0000	-727,737.94	0.00	USD
FVZ400026	FIN FUT US 5YR CBT 12/31/24	Government Related	6	1/1/2025	USD	-5900000	109.9492	-6,487,003.91	3.86	USD
TUZ400015	FIN FUT US 2YR CBT 12/31/24	Government Related	6	1/1/2025	USD	45400000	104.1348	47,277,183.58	1.78	USD
TYZ400017	FIN FUT US 10YR CBT 12/19/24	Government Related	6	12/20/2024	USD	-2700000	114.3672	-3,087,914.06	5.76	USD
UXYZ40007	FIN FUT US ULTRA 10YR CBT 12/19/24	Government Related	6	12/20/2024	USD	-6100000	118.4453	-7,225,164.06	7.75	USD
WNZ400017	FIN FUT US ULTRA 30YR CBT 12/19/24	Government Related	6	12/20/2024	USD	-1700000	133.2656	-2,265,515.63	16.40	USD
91282CKL4	U S TREASURY INFLATE PROT BD	Government Related	2.125	4/15/2029	USD	7220811	102.8055	7,423,391.58	4.27	USD
SWU025TR4	RFR USD SOFR/3.75000 12/18/24-5Y LCH	Government Related	3.75	12/18/2029	USD	-2400000	2.5900	-62,160.48	4.52	USD
3137H0W53	FHR 5115 EM WM40 WC4.9399	Securitized	1	9/15/2044	USD	1232882.22	87.5767	1,079,717.32	4.47	USD
01F0406A0	FNMA TBA 4.0% OCT 30YR	Securitized	4	10/15/2054	USD	0	96.0440	0.00	6.19	USD
01F0406B8	FNMA TBA 4.0% NOV 30YR	Securitized	4	11/14/2054	USD	-9900000	96.1260	-9,516,473.80	6.19	USD
01F0526A5	FNMA TBA 5.5% OCT 30YR	Securitized	5.5	10/15/2054	USD	0	101.1736	0.00	3.22	USD
01F0526B3	FNMA TBA 5.5% NOV 30YR	Securitized	5.5	11/14/2054	USD	3200000	101.1658	3,237,304.32	3.22	USD

01F0606A8	FNMA TBA 6.0% OCT 30YR	Securitized	6	10/15/2054	USD	0	102.2185	0.00	2.27	USD
01F0606B6	FNMA TBA 6.0% NOV 30YR	Securitized	6	11/14/2054	USD	5600000	102.2068	5,723,580.69	2.27	USD
74140QAA6	PRET 2021-RN1 A1 144A	Securitized	4.9917	2/25/2061	USD	255385.1	100.0704	255,564.99	2.30	USD
86358HGW3	SAMI 1999-1-2A SEQ WM 19 W9.385	Securitized	3.90507	6/25/2029	USD	2550.58	95.8467	2,444.65	9.28	USD
36262JAJ4	GSMB 2021-GR2 A9 SOFR30A+85BP 144A	Securitized	5	2/25/2052	USD	1176143.39	93.1503	1,095,581.45	2.91	USD
86359LBY4	SAMI 2004-A11 AZ TSFR1M+60.448BP	Securitized	5.6593	7/19/2034	USD	9638.16	92.7671	8,941.04	-0.12	USD
36263KAJ0	GSMB 2021-INV1 A9 30ALIB+85BP 144A SOFR	Securitized	5	12/25/2051	USD	397969.11	93.1525	370,718.22	3.01	USD
55283QAA2	MFRA 2021-RPL1 A1 144A	Securitized	1.1313	7/25/2060	USD	473476.41	90.6841	429,367.92	2.21	USD
81743VAB9	SEMT 10 2A1 TSFR1M+87.448BP	Securitized	5.83534	10/20/2027	USD	2295.34	97.6715	2,241.89	0.04	USD
17329VDF3	CMLTI 2021-INV3 A11 144A SOFR30A+85BP	Securitized	5	5/25/2051	USD	833238.13	93.1534	776,189.31	3.09	USD
64829VAA4	NRZT 2018-RPL1 A1	Securitized	3.5	12/25/2057	USD	455266.2	97.0998	442,062.52	2.51	USD
61748HFE6	MSRM 2007-10A1 ZAZ WM34 WC2.7224	Securitized	6.243767	11/25/2034	USD	644.53	94.6606	610.12	2.25	USD
81743WAA9	SEMT 5 A TSFR1M+81.448BP	Securitized	5.7793	10/19/2026	USD	17696.72	97.7769	17,303.30	1.12	USD
61772QAN0	MSRM 2021-6 A6 144A SOFR	Securitized	5	9/25/2051	USD	158033.72	93.1477	147,204.70	3.54	USD
86358HXX3	SAMI 2002-A11 A1 TSFR1M+77.448BP	Securitized	5.7393	9/19/2032	USD	1677.89	96.3058	1,615.91	0.15	USD
89175MAA1	TPMT 2016-1 A1 WM33 WC1.0702 144A	Securitized	3.75	5/25/2058	USD	449984.32	98.2168	441,960.07	1.82	USD
89177HAA0	TPMT 2019-HY2 A1 TSFR1M+111.448BP 144A	Securitized	5.96926	5/25/2058	USD	286637.82	103.1571	295,687.38	1.19	USD
89178WAU2	TPMT 2020-1 A1 WM33 WC1.0303 144A	Securitized	2.71	1/25/2060	USD	233920.71	95.7409	223,957.79	1.54	USD
32027EAE1	TPMT 2000-11-1 A1 TSFR1M+42.448BP	Securitized	5.28926	4/25/2036	USD	788924.57	97.6113	770,079.77	0.64	USD
073879UQ9	BSABS 2005-AQ1 M3 TSFR1M+123.948BP	Securitized	6.09426	3/25/2035	USD	222971.55	99.5513	221,971.14	0.29	USD
126670PJ1	CWLC 2003-10-11V2 TSFR1M+83.448BP	Securitized	5.68926	5/25/2036	USD	169913.66	99.3357	168,784.86	0.33	USD
64352VHV6	TSFR1M+594.448BP	Securitized	5.89926	11/25/2034	USD	466651.49	100.6951	469,895.00	0.11	USD
24763LFX3	TSFR1M+594.448BP	Securitized	6.03099	9/15/2029	USD	3313.04	96.9886	3,213.27	-0.02	USD
317350BD7	FINA 2004-2 M1 TSFR1M+93.948BP	Securitized	5.79426	8/25/2034	USD	82906.12	96.4162	79,934.94	3.70	USD
362439AE1	GSAMP 2006-HE4 A2D TSFR1M+63.448BP	Securitized	5.48926	6/25/2036	USD	371297.61	96.6883	359,001.46	2.11	USD
81375WCT1	JADR 2003-01-11V2 TSFR1M+78.048BP	Securitized	5.64426	1/25/2035	USD	257698.11	87.9794	226,721.17	19.26	USD
66987WDE4	NHEL 2005-4 M1 TSFR1M+77.448BP	Securitized	5.62926	1/25/2036	USD	167815.53	99.0403	166,205.04	0.30	USD
74919TAB7	RAAC 2006-RP4 M1 TSFR1M+66.448BP 144A	Securitized	5.51926	1/25/2046	USD	296294.45	99.7150	295,449.92	0.06	USD
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	Securitized	5.738101	2/25/2035	USD	836.1	94.3881	789.18	1.48	USD
5899292M9	MLCC 2003-F A1 TSFR1M+75.448BP	Securitized	5.60926	10/25/2028	USD	658.48	94.5337	622.49	0.02	USD
07384MZ96	BSARM 2004-8 11A2 AS ARM	Securitized	7.097575	11/25/2034	USD	13770.88	94.5812	13,024.66	0.85	USD
07384MZS4	BSARM 2003-8 2A1 NON-AGENCY ARM	Securitized	5.687854	1/25/2034	USD	2888.83	95.9514	2,771.87	1.55	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.202057	9/25/2035	USD	1538.03	95.7503	1,472.67	3.17	USD
45254NLJ4	IMM 2004-10 1A1 TSFR1M+75.448BP*CONSENT*	Securitized	5.60926	3/25/2035	USD	107349.73	96.6448	103,747.92	0.12	USD
466247EH2	JPMMT 2004-A4 2A2 WM34 WC4.9497 ARM	Securitized	6.499254	9/25/2034	USD	3882.04	93.2145	3,618.62	2.62	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	Securitized	7.23	10/25/2035	USD	1692.85	99.9638	1,692.24	1.53	USD
22541QCT7	CSFB 2003-AR15 2A1 ARM WM33 WC5.1835	Securitized	5.820328	6/25/2033	USD	4620.59	94.8995	4,384.92	1.55	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	Securitized	5.42926	4/25/2029	USD	1265.44	92.9120	1,175.75	2.52	USD
59020USJ5	MLMI 2005-A2 A2 ARM	Securitized	5.517412	2/25/2035	USD	44501.25	94.9183	42,239.81	2.52	USD
885220HB2	TPMT 2003-1 A1 WM33 WC3.0402 ARM	Securitized	5.59299	4/25/2045	USD	6258.08	96.9716	6,068.56	1.12	USD
929227QB5	WAMU 2002-AR6 A 12MTA+140	Securitized	6.52303	6/25/2042	USD	1884.18	92.6055	1,744.85	2.78	USD

92922F4M7	WAMU 2005-AR13 A1A1 TSFR1M+69.448BP	Securitized	5.54926	10/25/2045	USD	9108.96	98.1749	8,942.71	2.59	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	5.70926	11/25/2034	USD	24655.41	95.4306	23,528.81	0.14	USD
92922FUN6	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	5.76926	6/25/2044	USD	9191.19	94.9800	8,729.79	1.03	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	Securitized	5.50926	12/25/2045	USD	58178.43	99.9585	58,154.26	1.27	USD
36167RAA1	GCT 2021-GCT A TSFR1M+91.448BP 144A	Securitized	6.01148	2/15/2038	USD	200000	90.0757	180,151.34	-0.21	USD
28628BAA6	ELFI 2021-A A 144A	Securitized	1.53	12/26/2046	USD	795046.6	89.1177	708,527.16	3.42	USD
36167HAC9	GCAT 2021-NQM3 A2 WM51 WC5.0845 144A	Securitized	1.348	5/25/2066	USD	469109.26	87.0867	408,531.59	5.62	USD
55286LAA0	MFRA 2023-NQM4 A1 144A	Securitized	6.105	12/25/2068	USD	169150.13	100.9597	170,773.40	1.47	USD
36167HAD7	GCAT 2021-NQM3 A3 WM51 WC5.0845 144A	Securitized	1.503	5/25/2066	USD	469109.26	86.8725	407,527.04	5.59	USD
63941UAA1	NAVSL 2020-GA A 144A	Securitized	1.17	9/16/2069	USD	361374.72	92.7408	335,141.63	2.10	USD
552751AA7	MFRA 2020-NQM2 A1 144A	Securitized	1.381	4/25/2065	USD	84581.82	95.1798	80,504.80	2.16	USD
64831EAA8	NRZT 2021-NQ2R A1 WM48 WC6.6626 144A	Securitized	0.94054	10/25/2058	USD	227690.07	93.8922	213,783.19	2.53	USD
63941TAA4	NAVSL 2020-EA A 144A	Securitized	1.69	5/15/2069	USD	640246.65	93.1481	596,377.78	2.49	USD
69362GAA9	PRET 2021-NPL6 A1 WM63 WC4.8507 144A	Securitized	2.4871	11/25/2051	USD	280499.32	99.4582	278,979.60	2.30	USD
	Uninvested Cash							10,856.19		
	Interest Receivable							371,458.58		
	Net Unsettled Trades							-5,031,726.85		
	Bond/Stock Futures							-32,332,998.05		
	Money Market Futures							-26,655,550.00		
	Swap Offset							-65,228.25		
	CD/CW Forecast							0.00		
	Total Market Value							48,938,768.37		

Additional Disclosures:

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