

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
BRL4093C0	BRAZILIAN REAL-NDF	Emerging Markets	0	4/2/2024	USD	0	5.0061	0.00	0.01	USD
BRL4124B5	BRAZILIAN REAL-NDF	Emerging Markets	0	5/3/2024	USD	-16876.48	5.0206	-3,361.48	0.09	USD
BRL4184C0	BRAZILIAN REAL-NDF	Emerging Markets	0	7/2/2024	USD	-6400000	5.0487	-1,267,653.06	0.24	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Net Short Duration Instruments	5.62	6/5/2024	USD	42576.951	9.7270	414,146.01	0.11	USD
317U5EWA0	ORO USD 1Y C 3.34200 L 09/09/24 FAR	Net Short Duration Instruments	0	9/9/2024	USD	-12500000	0.0298	-3,725.00	0.94	USD
317U5EXA9	ORO USD 1Y P 4.90000 L 09/09/24 FAR	Net Short Duration Instruments	0	9/9/2024	USD	12500000	0.1070	13,368.75	0.95	USD
00130HCE3	AES CORP/THE SR UNSEC	Invest. Grade Credit	1.375	1/15/2026	USD	1300000	92.6546	1,204,509.80	1.72	USD
694308HP5	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	2.95	3/1/2026	USD	100000	95.5504	95,550.40	1.80	USD
694308KE6	PACIFIC GAS & ELECTRIC 1LIEN	Invest. Grade Credit	4.95	6/8/2025	USD	500000	99.2326	496,163.07	1.13	USD
893045AE4	TRANS-ALLEGHENY INTERSTA UNSEC 144A	Invest. Grade Credit	3.85	6/1/2025	USD	100000	97.9884	97,988.38	1.11	USD
EK5851408	ISRAEL ELECTRIC CORP LTD SEC	Invest. Grade Credit	5	11/12/2024	USD	500000	99.5472	497,736.20	0.60	USD
03027XAT7	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	3.375	5/15/2024	USD	0	99.7018	0.00	0.12	USD
11135FAN1	BROADCOM INC SR UNSEC 144A	Invest. Grade Credit	3.459	9/15/2026	USD	900000	96.2713	866,441.40	2.27	USD
55903VAZ6	WARNERMEDIA HOLDINGS INC SR UNSEC SMR	Invest. Grade Credit	3.638	3/15/2025	USD	700000	98.0566	686,396.49	0.92	USD
BS4737828	RENEASAS ELECTRONICS CORP SR UNSEC REGS	Invest. Grade Credit	1.543	11/26/2024	USD	1700000	97.0897	1,650,524.99	0.64	USD
87162WAD2	TD SYNEX CORP SR UNSEC	Invest. Grade Credit	1.25	8/9/2024	USD	1000000	98.3911	983,910.68	0.35	USD
00084DBC3	ABN AMRO BANK NV SR NON PREF 144A	Invest. Grade Credit	6.575	10/13/2026	USD	300000	101.0446	303,133.78	1.44	USD
04685A3S8	ATHENE GLOBAL FUNDING SEC 144A	Invest. Grade Credit	5.684	2/23/2026	USD	800000	100.4456	803,564.87	1.76	USD
06738EBZ7	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	5.304	8/9/2026	USD	600000	99.5375	597,224.76	1.29	USD
05571AAQ8	BPCE SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.612	10/19/2027	USD	400000	102.1883	408,753.01	2.32	USD
05971KAM1	BANCO SANTANDER SA SR PREF	Invest. Grade Credit	3.892	5/24/2024	USD	1000000	99.7614	997,613.67	0.15	USD
53944YAT0	LLOYDS BANKING GROUP PLC SR UNSEC	Invest. Grade Credit	4.716	8/11/2026	USD	1000000	98.8345	988,344.58	1.30	USD
302635AJ6	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	1.65	10/12/2024	USD	1200000	97.6813	1,172,175.68	0.53	USD
23371DAJ3	DAE FUNDING LLC SR UNSEC 144A	Invest. Grade Credit	1.55	8/1/2024	USD	600000	98.3742	590,245.33	0.33	USD
87165BAD5	SYNCHRONY FINANCIAL SR UNSEC	Invest. Grade Credit	4.25	8/15/2024	USD	600000	99.3707	596,224.27	0.37	USD
78448TAE2	SMBC AVIATION CAPITAL FI SR UNSEC 144A	Invest. Grade Credit	3.55	4/15/2024	USD	300000	99.9010	299,703.02	0.04	USD
902613AM0	UBS GROUP AG SR UNSEC 144A	Invest. Grade Credit	4.488	5/12/2026	USD	700000	98.6302	690,411.11	1.06	USD
45262BAA1	IMPERIAL BRANDS FIN PLC SR UNSEC 144A	Invest. Grade Credit	3.125	7/26/2024	USD	650000	99.1388	644,402.26	0.32	USD
459506AN1	INTL FLAVOR & FRAGRANCES SR UNSEC 144A	Invest. Grade Credit	1.23	10/1/2025	USD	1000000	93.6459	936,459.41	1.45	USD
08576PAH4	BERRY GLOBAL INC	Invest. Grade Credit	1.57	1/15/2026	USD	600000	93.5584	561,350.43	1.71	USD
085770AA3	BERRY GLOBAL INC 1L SR SEC 144A SMR	Invest. Grade Credit	4.875	7/15/2026	USD	600000	98.0869	588,521.58	1.61	USD
44891ACB1	HYUNDAI CAPITAL AMERICA SR UNSEC 144A	Invest. Grade Credit	5.5	3/30/2026	USD	800000	100.1418	801,134.78	1.85	USD
345397XL2	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	4.134	8/4/2025	USD	400000	97.7912	391,164.81	1.28	USD
960386AM2	WABTEC SR UNSEC SMR	Invest. Grade Credit	4.7	9/15/2028	USD	300000	98.4224	295,267.06	3.84	USD
925650AA1	VICI PROPERTIES LP SR UNSEC	Invest. Grade Credit	4.375	5/15/2025	USD	300000	98.3757	295,127.10	1.07	USD
SWU01PDU1	IRS AUD 4.50000 09/20/23-10Y LCH	Government Related	4.5	9/20/2033	AUD	3300000	2.5673	55,271.70	7.34	USD

XMM400020	FINTECH AUS 10YK BOND SFL 06/17/24	Government Related	6	6/18/2024	AUD	3100000	96.0250	2,357,675.75	7.77	USD
AR5033816	LLOYDS BANKING GROUP PLC	Invest. Grade Credit	5.75	3/7/2025	AUD	1000000	100.3421	654,631.96	0.18	USD
AZ2249409	BARCLAYS PLC	Invest. Grade Credit	6.5005	6/26/2024	AUD	500000	100.2976	327,170.70	0.23	USD
EK6424791	TRANSURBAN QLD FINANCE	Invest. Grade Credit	6.4039	12/16/2024	AUD	1500000	100.6724	985,180.24	0.21	USD
CX2ND60S5	HARVT 21A A2R 144A	Securitized	1.04	7/15/2031	EUR	400000	95.2677	411,556.51	2.55	USD
BN3592373	LETRA TESOURO NACIONAL	Emerging Markets	0	7/1/2024	BRL	6400	976.4479	1,248,467.52	0.23	USD
908209794	STIF FUND (AUD) (SSKC)	Net Short Duration Instruments	0.45	12/31/2030	AUD	73224.82	100.0000	47,771.87	0.00	USD
920089497	CCSVII (CAD)	Net Short Duration Instruments	0.51	12/31/2030	CAD	79933.34	100.0000	59,067.68	0.00	USD
929072692	STATE STREET STIF FUND (EUR)	Net Short Duration Instruments	0.7	12/1/2030	EUR	128.02	100.0000	138.26	0.00	USD
988072690	STATE STREET STIF FUND (GBP)	Net Short Duration Instruments	0.54	12/1/2030	GBP	1	100.0000	1.26	0.00	USD
EUR4094G4	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/3/2024	USD	37000	0.9259	39,963.10	0.01	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	-0.25	12/31/2030	JPY	73190	100.0000	483.60	0.00	USD
998001382	FIXED INC CLEARING CORP REPO (FICC)	Net Short Duration Instruments	2.6	12/1/2030	USD	1397811.64	100.0000	1,397,811.64	0.00	USD
AUD4093B5	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	4/2/2024	USD	0	1.5328	0.00	0.01	USD
AUD4094D0	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	4/3/2024	USD	-76000	1.5327	-49,585.12	0.01	USD
AUD4123A1	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	5/2/2024	USD	-1939000	1.5315	-1,266,054.21	0.09	USD
CAD4093E1	CANADIAN DOLLAR	Net Short Duration Instruments	0	4/2/2024	USD	60328.1	1.3532	44,582.73	0.01	USD
CAD4123A3	CANADIAN DOLLAR	Net Short Duration Instruments	0	5/2/2024	USD	-1055198.32	1.3526	-780,116.69	0.09	USD
CHF4093D6	SWISS FRANCS	Net Short Duration Instruments	0	4/2/2024	USD	327.51	0.9006	363.66	0.01	USD
CHF4094B9	SWISS FRANCS	Net Short Duration Instruments	0	4/3/2024	USD	36918.86	0.9005	40,998.09	0.01	USD
CHF4123A6	SWISS FRANCS	Net Short Duration Instruments	0	5/2/2024	USD	-593347.92	0.8978	-660,888.77	0.09	USD
EUR4093N0	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/2/2024	USD	0	0.9259	0.01	0.01	USD
EUR4123C8	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	5/2/2024	USD	-6280000	0.9248	-6,790,312.34	0.09	USD
GBP4093H5	BRITISH POUND STERLING	Net Short Duration Instruments	0	4/2/2024	USD	0	0.7916	0.00	0.01	USD
GBP4123A4	BRITISH POUND STERLING	Net Short Duration Instruments	0	5/2/2024	USD	-1921000	0.7915	-2,427,092.47	0.09	USD
JPY4093F5	JAPANESE YEN	Net Short Duration Instruments	0	4/2/2024	USD	142729	151.3219	943.22	0.01	USD
JPY4123B8	JAPANESE YEN	Net Short Duration Instruments	0	5/2/2024	USD	214844304	150.6760	1,425,869.07	0.09	USD
SEK4093B4	SWEDISH KRONER	Net Short Duration Instruments	0	4/2/2024	USD	-154.5	10.6922	-14.45	0.01	USD
SEK4094C1	SWEDISH KRONER	Net Short Duration Instruments	0	4/3/2024	USD	438085	10.6917	40,974.12	0.01	USD
SEK4123A0	SWEDISH KRONER	Net Short Duration Instruments	0	5/2/2024	USD	-6981242.06	10.6801	-653,667.19	0.09	USD
USDU3S6I7	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	BRL	0	0.0000	3,111.59	0.00	USD
USDU3TIH4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	EUR	6280000	0.0000	6,804,467.92	0.08	USD

USDU3TJS9	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/3/2024	EUR	-37000	0.0000	-39,969.99	0.00	USD
USDU3TMA4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	EUR	0	0.0000	28,310.75	0.00	USD
USDU3TTT6	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	JPY	-214844304	0.0000	-1,427,615.83	0.08	USD
USDU3TXR5	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	JPY	-142729	0.0000	-17,699.31	0.00	USD
USDU3U5L6	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	GBP	1921000	0.0000	2,432,076.90	0.08	USD
USDU3U9D0	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	GBP	0	0.0000	9,818.56	0.00	USD
USDU3UHT6	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	AUD	1939000	0.0000	1,268,972.12	0.08	USD
USDU3UJ98	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/3/2024	AUD	76000	0.0000	49,580.12	0.00	USD
USDU3ULY0	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	AUD	0	0.0000	-1,117.57	0.00	USD
USDU3UUA2	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	CAD	1055198.32	0.0000	776,992.33	0.08	USD
USDU3UYB6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	CAD	-60328.1	0.0000	-39,190.26	0.00	USD
USDU3V6R0	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	CHF	593347.92	0.0000	660,304.07	0.08	USD
USDU3V856	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	4/3/2024	CHF	-36918.86	0.0000	-41,000.00	0.00	USD
USDU3VAV6	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	CHF	-327.51	0.0000	8,779.77	0.00	USD
USDU3VX25	SEK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/3/2024	SEK	-438085	0.0000	-41,000.00	0.00	USD
USDU3W1R3	SEK - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	SEK	6981242.06	0.0000	662,684.86	0.08	USD
USDU3W5Q1	SEK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	SEK	154.5	0.0000	4,846.83	0.00	USD
USDU3XU65	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	BRL	6400000	0.0000	1,291,044.74	0.25	USD
USDU3ZDG7	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	5/3/2024	BRL	16876.48	0.0000	-5,679.04	0.09	USD
30227FAA8	ESA 2021-ESH A TSFR1M+119.448BP 144A	Net Short Duration Instruments	6.51948	7/15/2038	USD	1188532.47	100.0328	1,188,922.78	0.04	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	Net Short Duration Instruments	6.53548	11/15/2038	USD	1000000	96.9612	969,612.20	-0.05	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	Net Short Duration Instruments	6.44389	10/25/2034	USD	117612.33	98.5528	115,910.20	0.07	USD
38374XPT6	GNR 2009-16 NF TSFR1M+56.448BP	Net Short Duration Instruments	5.89323	10/20/2037	USD	16772.66	99.8114	16,741.02	0.12	USD
07384YBM7	BSABS 2001-3 A2 TSFR1M+91.448BP	Net Short Duration Instruments	6.24389	10/27/2032	USD	13140.21	96.7940	12,718.94	0.04	USD
05608VAA4	BX 2021-MFM1 A TSFR1M+81.45BP 144A	Net Short Duration Instruments	6.13948	1/15/2034	USD	919514.2	99.4855	914,783.12	0.03	USD
05608XAA0	BXMT 2020-FL3 A TSFR1M+151.45BP 144A	Net Short Duration Instruments	6.83981	11/15/2037	USD	849899.22	97.1411	825,601.83	-0.05	USD
06051GAX7	BAFC 2004-A 1A3 T1Y AS PT	Net Short Duration Instruments	6.495999	9/20/2034	USD	7187.36	90.9106	6,534.07	0.22	USD
07384MTM4	BSARM 2003-1 5A1 WM31 WC6.2	Net Short Duration Instruments	6.262312	4/25/2033	USD	8100.61	96.3943	7,808.53	0.59	USD
36228FWS1	GSR 2003-9 A2 TSFR12M+246.5BP	Net Short Duration Instruments	7.55845	8/25/2033	USD	28113.24	91.0470	25,596.26	0.09	USD
26210YAA4	DROP 2021-FILE A TSFR1M+126.448BP 144A	Net Short Duration Instruments	6.58948	10/15/2043	USD	1000000	96.3069	963,068.70	-0.01	USD

585525ED6	MRFC 2000-TBC2 A1 TSFR1M+59.448BP	Net Short Duration Instruments	5.91981	6/15/2030	USD	3685.83	95.5661	3,522.40	0.14	USD
12430YAA8	BWAY 2021-1450 A TSFR1M+136.448BP 144A	Net Short Duration Instruments	6.68981	9/15/2036	USD	1000000	95.0913	950,912.50	-0.05	USD
161546DQ6	CFAB 2002-4 2A1 TSFR1M+85.448BP	Net Short Duration Instruments	6.18389	10/25/2032	USD	33305.97	98.3070	32,742.10	0.03	USD
36266DAA2	GSMS 2022-GTWY A TSFR1M+340BP 144A	Net Short Duration Instruments	8.726	9/15/2027	USD	1200000	100.6089	1,207,306.68	0.14	USD
466247BM4	JPMMT 2004-A1 2A1 ARM WM33 WC4.857	Net Short Duration Instruments	6.490004	2/25/2034	USD	7869.4	96.2834	7,576.92	0.45	USD
55282XAA8	MF1 2021-FL5 A (1MSOFR+11)+85BP 144A	Net Short Duration Instruments	6.28981	7/15/2036	USD	225420.98	99.4808	224,250.52	0.04	USD
38376RKZ8	GNR 2015-H30 FA TSFR1M+79.448BP	Net Short Duration Instruments	6.12443	8/20/2061	USD	704.02	99.3922	699.74	0.13	USD
45254NFL6	IMM 2003-9F A1 TSFR1M+111.448BP	Net Short Duration Instruments	6.44389	7/25/2033	USD	20556.62	97.2435	19,989.98	0.06	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A	Net Short Duration Instruments	7.8136	8/15/2039	USD	400000	100.6722	402,688.72	0.03	USD
46651QAA5	JPMCC 2019-FL12 A TSFR1M+149.701BP 144A	Net Short Duration Instruments	6.82301	12/15/2031	USD	285858.71	84.6564	241,997.58	-0.13	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	Net Short Duration Instruments	6.138161	4/25/2035	USD	6696.52	96.7859	6,481.29	0.27	USD
69357XAA9	PFP 2021-8 A TSFR1M+111.4BP 144A	Net Short Duration Instruments	6.43948	8/9/2037	USD	392427.32	99.5741	390,755.95	0.03	USD
76120BAA8	RESI 2021-2NCA A1A TSFR1M+76.448BP 144A	Net Short Duration Instruments	6.08692	2/3/2053	USD	306130	99.6993	305,209.31	0.04	USD
89177HAA0	TPMT 2019-HY2 A1 TSFR1M+111.448BP 144A	Net Short Duration Instruments	6.44389	5/25/2058	USD	330345.26	101.7971	336,281.86	0.86	USD
89177XAA5	TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	Net Short Duration Instruments	6.44389	10/25/2059	USD	293850.93	100.8200	296,260.57	0.05	USD
CX2MGE016	GMG 2021-1A A SONIA+59BP 144A	Net Short Duration Instruments	5.78382	12/16/2067	GBP	553052.92	99.9384	698,213.48	0.02	USD
74160MDL3	PRIME 2004-CL1 1A2 TSFR1M+51.448BP	Net Short Duration Instruments	5.84389	2/25/2034	USD	2186.54	93.3908	2,042.03	-0.32	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP	Net Short Duration Instruments	6.08389	9/25/2043	USD	2330.19	93.6561	2,182.37	-0.02	USD
CX2A9H013	TPMF 2019-GR4X A1 SONIA+114.43BP	Net Short Duration Instruments	6.35861	10/20/2051	GBP	130672.44	100.0387	165,135.77	0.06	USD
CX2RC0019	TRINI 2021-1A A SONIA+85BP 144A	Net Short Duration Instruments	6.06685	7/15/2059	GBP	1227831.31	100.0679	1,552,111.28	0.04	USD
38013JAC7	GMCAR 2023-1 A2B SOFR30A+62BP	Net Short Duration Instruments	5.93864	3/16/2026	USD	309972.35	100.1147	310,327.83	0.00	USD
89179XAL9	TPAT 2021-SL1 A2 TSFR1M+81.448BP 144A	Net Short Duration Instruments	6.14323	11/20/2061	USD	213610.5	98.9691	211,408.28	0.04	USD
78449DAC0	SMB 2020-PTB A2B TSFR1M+96.448BP 144A	Net Short Duration Instruments	6.29389	9/15/2054	USD	465945.55	99.7159	464,621.61	0.00	USD
78449MAB2	SMB 2021-D A1B TSFR1M+71.448BP 144A	Net Short Duration Instruments	6.03981	3/17/2053	USD	95588.52	98.4879	94,143.15	0.00	USD
78449VAC0	SMB 2020-PTA A2B TSFR1M+96.448BP 144A	Net Short Duration Instruments	6.29389	9/15/2054	USD	944684.48	99.6038	940,941.45	0.06	USD
06051GJR1	BANK OF AMERICA CORP SR UNSEC SOFR	Net Short Duration Instruments	0.976	4/22/2025	USD	2200000	99.7051	2,193,512.93	0.06	USD
404280BW8	HSBC HOLDINGS PLC SR UNSEC TSFR3M	Net Short Duration Instruments	6.96245	9/12/2026	USD	2070000	101.0711	2,092,171.77	0.00	USD
52206AAD2	LEASEPLAN CORPORATION NV SR UNSEC 144A	Net Short Duration Instruments	2.875	10/24/2024	USD	2100000	98.3904	2,066,197.35	0.55	USD
50200YAQ1	LCM 30A AR TSFR3M+134.161BP 144A	Net Short Duration Instruments	6.65942	4/20/2031	USD	250000	99.9531	249,882.78	0.00	USD
03767JAF2	APID 2017-27A A1R TSFR3M+119.161BP 144A	Net Short Duration Instruments	6.50814	7/17/2030	USD	274520.69	100.2358	275,167.96	0.00	USD

59863KAS6	MIDO 2013-2A ARR TSFR3M+129.161BP 144A	Net Short Duration Instruments	6.6112	1/29/2030	USD	301933.19	100.0250	302,008.67	0.00	USD
12478CAA9	CBAM 2018-8A A1 TSFR3M+138.161BP 144A	Net Short Duration Instruments	6.69942	10/20/2029	USD	454386.18	100.0950	454,817.85	0.00	USD
14314BAL1	CGMS 2017-1A A1R TSFR3M+126.161BP 144A	Net Short Duration Instruments	6.57942	4/20/2031	USD	1041610.67	100.2209	1,043,911.73	0.00	USD
33835NAA9	MORGN 2018-3A AR TSFR3M+130.161BP 144A	Net Short Duration Instruments	6.61942	10/20/2031	USD	581305.45	100.2535	582,779.22	0.00	USD
40638TAA0	HLSY 2020-2A A1 TSFR3M+136.161BP 144A	Net Short Duration Instruments	6.67942	7/20/2031	USD	753345.01	100.1524	754,492.98	0.00	USD
38136MAU2	GLM 2017-2A AR TSFR3M+117.161BP 144A	Net Short Duration Instruments	6.48942	11/20/2030	USD	782979.1	100.0303	783,216.33	0.00	USD
42704RAA9	HERA 2021-FL1 A TSFR1M+116.45BP 144A	Net Short Duration Instruments	6.49115	2/18/2038	USD	667988.91	98.6493	658,966.69	0.02	USD
55284AAA6	MF1 2021-FL7 A TSFR1M+119.448BP 144A	Net Short Duration Instruments	6.52115	10/16/2036	USD	94280.69	99.3750	93,691.44	0.03	USD
58003UAA6	MF1 2020-FL4 A (1MSOFR+11)+170BP 144A	Net Short Duration Instruments	7.13981	12/15/2035	USD	267089.92	100.1852	267,584.69	0.03	USD
87240UAR1	TCW 2018-1A A1R TSFR3M+123.161BP 144A	Net Short Duration Instruments	6.55628	4/25/2031	USD	977536.79	99.9797	977,337.87	0.00	USD
92916GBE3	INGIM 2012-4A A1R3 TSFR3M+126.16B 144A	Net Short Duration Instruments	6.5756	10/15/2030	USD	986470.72	100.0950	987,407.87	0.00	USD
CCSOGVUS0	CASH COLLATERAL RRP SOG USD	Net Short Duration Instruments	5.33	12/31/2060	USD	11000	100.0000	11,000.00	0.00	USD
CCWFSHUS2	CASH COLLATERAL LCH WFS USD	Net Short Duration Instruments	5.23	12/31/2060	USD	128000	100.0000	128,000.00	0.00	USD
CCWFSXUS7	CASH COLLATERAL FUT WFS USD	Net Short Duration Instruments	5.23	12/31/2060	USD	554000	100.0000	554,000.00	0.00	USD
CM1A03232	JUBIL 2014-11A ARR 3MEUR+61BP 144A	Net Short Duration Instruments	4.552	4/15/2030	EUR	688128.86	99.8750	742,250.41	0.00	USD
CX2NNU0K8	TCLO 6A AR 3MEUR + 92BP 144A	Net Short Duration Instruments	4.856	1/12/2032	EUR	500000	99.7337	538,562.00	0.00	USD
CX32VR1O2	CGMSE 2014-2A AR1 3MEUR + 75BP	Net Short Duration Instruments	4.651	11/15/2031	EUR	698472.01	99.3647	749,557.48	-0.01	USD
CX35030M7	CGMSE 2017-3A A1R 3MEUR + 70BP 144A	Net Short Duration Instruments	4.642	1/15/2031	EUR	730841.28	99.1176	782,343.54	-0.01	USD
CX2OL80J0	OCPE 2020-4A AR 3MEUR+88BP 144A	Net Short Duration Instruments	4.85	9/22/2034	EUR	500000	99.7144	538,457.74	0.00	USD
92329VAS1	VENTR 2016-25A ARR TSFR3M+128.161BP 144A	Net Short Duration Instruments	6.59942	4/20/2029	USD	52231.36	100.1266	52,297.51	0.00	USD
92331MAE8	VENTR 2017-26A AR TSFR3M+136.161BP 144A	Net Short Duration Instruments	6.67942	1/20/2029	USD	132596.91	99.9500	132,530.61	0.00	USD
CX2N7F0M5	BECLO 7A AR 3MEUR+62BP 144A	Net Short Duration Instruments	4.562	10/15/2031	EUR	1963048.32	99.4015	2,107,402.50	-0.01	USD
CX37AP019	PSTET 2021-1A A 3MEUR + 78BP 144A	Net Short Duration Instruments	4.722	4/15/2031	EUR	191645.05	99.0813	205,075.07	-0.01	USD
RRCABDW93	U S CORP REV REPO	Net Short Duration Instruments	5.5	7/26/2025	USD	-1906056	100.0000	-1,906,056.00	0.00	USD
RRCABE2T0	U S CORP REV REPO	Net Short Duration Instruments	5.51	7/26/2025	USD	-1253525	100.0000	-1,253,525.00	0.00	USD
RRCABE310	U S CORP REV REPO	Net Short Duration Instruments	5.49	7/26/2025	USD	-2597383.13	100.0000	-2,597,383.13	0.00	USD
RRCABE5V2	U S CORP REV REPO	Net Short Duration Instruments	5.5	7/26/2025	USD	-1214955	100.0000	-1,214,955.00	0.00	USD
RRCABE7D0	U S CORP REV REPO	Net Short Duration Instruments	5.5	7/26/2025	USD	-1484163.75	100.0000	-1,484,163.75	0.00	USD
RRCABE7I9	U S CORP REV REPO	Net Short Duration Instruments	5.49	7/26/2025	USD	-1125750	100.0000	-1,125,750.00	0.00	USD
RRCACPJF6	U S CORP REV REPO	Net Short Duration Instruments	5.5	3/12/2026	USD	-2086438.72	100.0000	-2,086,438.72	0.00	USD

RRCACPJ07	U S CORP REV REPO	Net Short Duration Instruments	5.5	3/12/2026	USD	-2843477.65	100.0000	-2,843,477.65	0.00	USD
RRHABE7E3	U S HY CORP REV REPO	Net Short Duration Instruments	5.57	7/26/2025	USD	-954975	100.0000	-954,975.00	0.00	USD
XXWFS1US8	VM CASH FUT DOM WFS USD	Net Short Duration Instruments	0.005	12/31/2060	USD	45594	100.0000	45,594.00	0.00	USD
XXWFS2AU3	VM CASH FUT FOR WFS AUD	Net Short Duration Instruments	0.005	12/31/2060	AUD	27087.47	100.0000	17,671.87	0.00	USD
XXWFS5AU6	VM CASH CCP LCH WFS AUD	Net Short Duration Instruments	0.05	12/31/2060	AUD	14610.66	100.0000	9,531.99	0.00	USD
FVM400020	FIN FUT US 5YR CBT 06/28/24	Government Related	6	6/29/2024	USD	9400000	107.0156	10,059,468.76	3.81	USD
UXYM40006	FIN FUT US ULTRA 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-9600000	114.6094	-11,002,500.00	7.62	USD
WNM400011	FIN FUT US ULTRA 30YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-1700000	129.0000	-2,193,000.00	16.52	USD
TYM400029	FIN FUT US 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-2700000	110.7969	-2,991,515.63	5.77	USD
TUM400027	FIN FUT US 2YR CBT 06/28/24	Government Related	6	6/29/2024	USD	71600000	102.2422	73,205,406.26	1.76	USD
3137HOW53	FHR 5115 EM WM40 WC4.9399	Securitized	1	9/15/2044	USD	1318429.91	84.8397	1,118,551.58	4.57	USD
01F040644	FNMA TBA 4.0% APR 30YR	Securitized	4	4/11/2054	USD	0	92.7120	0.00	6.30	USD
01F040651	FNMA TBA 4.0% MAY 30YR	Securitized	4	5/13/2054	USD	-11000000	92.7511	-10,202,620.78	6.30	USD
01F050643	FNMA TBA 5.0% APR 30YR	Securitized	5	4/11/2054	USD	0	97.6632	0.00	5.05	USD
22541NX20	CSPD 2005-8 JAI SEQ WM11 WC7.750	Securitized	6.5	4/25/2033	USD	11217.62	96.1386	10,784.46	3.36	USD
36263KAJ0	GSMB5 2021-INV1 A9 30ALIB+85BP 144A SOFR	Securitized	5	12/25/2051	USD	409478.98	92.8582	380,234.73	3.66	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	Securitized	6.02017	10/20/2029	USD	3946.79	100.4546	3,964.73	1.70	USD
17329VDF3	CMLTI 2021-INV3 A11 144A SOFR30A+85BP	Securitized	5	5/25/2051	USD	870372.43	92.8852	808,446.91	3.73	USD
55283QAA2	MFRA 2021-RPL1 A1 144A	Securitized	1.1313	7/25/2060	USD	519885.85	88.5618	460,420.11	2.53	USD
36262JAJ4	GSMB5 2021-GR2 A9 SOFR30A+85BP 144A	Securitized	5	2/25/2052	USD	1221969.75	92.8671	1,134,807.38	3.56	USD
61748HFE6	MSRM 2004-10AR ZAZ WM14 WC2.7224	Securitized	6.172812	11/25/2034	USD	960.56	91.4343	878.28	1.84	USD
61772QAN0	MSRM 2021-6 A6 144A SOFR	Securitized	5	9/25/2051	USD	163063.71	92.8255	151,364.72	4.14	USD
64829VAA4	NRZT 2018-RPL1 A1	Securitized	3.5	12/25/2057	USD	495041.37	95.1405	470,984.93	2.88	USD
74140QAA6	PRET 2021-RN1 A1 144A	Securitized	1.9917	2/25/2061	USD	288767.9	97.7931	282,395.17	2.30	USD
86359LBY4	JAIMI 2004-ARK1 IAZ TSFR1M+69.448BP	Securitized	6.0208	7/19/2034	USD	12048.78	89.0483	10,729.23	-0.18	USD
89178WAU2	SAMI 1999-1 A1 WM19 WC4.0303 144A	Securitized	2.71	1/25/2060	USD	263908.29	93.6417	247,128.24	1.82	USD
86358HGW3	SAMI 1999-1-2A SEQ WM 19 W9.385	Securitized	3.90506	6/25/2029	USD	2550.58	91.9851	2,346.15	9.24	USD
86358HNX3	JAIMI 2002-ARK1 AL TSFR1M+77.448BP	Securitized	6.1008	9/19/2032	USD	2317.28	95.8369	2,220.81	0.16	USD
81743VAB9	SEMT 10 2A1 TSFR1M+87.448BP	Securitized	6.20323	10/20/2027	USD	2690.85	93.6880	2,521.00	0.01	USD
81743WAA9	SEMT 5 A TSFR1M+81.448BP	Securitized	6.1408	10/19/2026	USD	19409.74	94.5235	18,346.76	1.28	USD
89175MAA1	PRET 2018-5 A1 WM13 WC4.0702 144A	Securitized	3.75	5/25/2058	USD	506948.18	96.3725	488,558.78	2.15	USD
92540EAA1	VERUS 2024-1 A1 144A	Securitized	5.712	1/25/2069	USD	294720.97	99.4811	293,191.78	2.60	USD
073877AM4	BSABS 2005-SD1 2M2 TSFR1M+131.448BP	Securitized	6.64389	1/25/2045	USD	34261.94	100.2197	34,337.21	0.30	USD
073879UQ9	BSABS 2005-AQ1 M3 TSFR1M+123.948BP	Securitized	6.56889	3/25/2035	USD	319455.74	98.9494	316,099.47	0.99	USD
126670PJ1	CWLE 2005-10 MV2 TSFR1M+82.448BP	Securitized	6.16389	5/25/2036	USD	210592.78	98.5278	207,492.37	1.03	USD
317350BD7	FINA 2004-2 M1 TSFR1M+93.948BP	Securitized	6.26889	8/25/2034	USD	86700.7	94.1153	81,598.66	4.82	USD
24763LFX3	DELTA 1999-5 A1A TSFR1M+93.448BP	Securitized	6.25981	9/15/2029	USD	3576.62	93.5532	3,346.04	-0.06	USD
32027EAE1	TSFR1M+142.448BP	Securitized	5.76389	4/25/2036	USD	882716.44	96.8322	854,753.93	1.77	USD
362439AE1	GSAMP 2006-HE4 A2D TSFR1M+63.448BP	Securitized	5.96389	6/25/2036	USD	401298.39	95.2603	382,278.09	2.49	USD
66987WDE4	NHEL 2005-4 M1 TSFR1M+77.448BP	Securitized	3.332277	1/25/2036	USD	295418.99	98.3484	290,539.85	1.06	USD
81375WCT1	JADR 2005-OP1 M2 TSFR1M+78.048BP	Securitized	6.11889	1/25/2035	USD	268778.99	88.9099	238,971.16	3.70	USD
64352VHV6	TSFR1M+104.448BP	Securitized	6.37389	11/25/2034	USD	493848.59	98.2372	485,143.18	0.69	USD

74919TAB7	RAAC 2006-RP4 M1 TSFR1M+66.448BP 144A	Securitized	5.99389	1/25/2046	USD	343654.79	98.8567	339,725.82	0.21	USD
22541QCT7	CSFB 2003-AR15 2A1 ARM WM33 WC5.1835	Securitized	4.921397	6/25/2033	USD	4820.76	90.5368	4,364.56	1.65	USD
45254NLJ4	JPMMT 2004-A1 A1 TSFR1M+75.448BP	Securitized	6.08389	3/25/2035	USD	114153.17	94.3151	107,663.70	1.32	USD
07384MZ96	BSARM 2004-8 11A2 AS ARM	Securitized	6.033059	11/25/2034	USD	15510.04	90.7360	14,073.19	0.59	USD
07384MZS4	BSARM 2003-8 2A1 NON-AGENCY ARM	Securitized	5.711047	1/25/2034	USD	3010.18	94.5599	2,846.42	1.25	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.063473	9/25/2035	USD	1598.81	93.2554	1,490.98	2.95	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	Securitized	7.78	10/25/2035	USD	1904.74	96.7881	1,843.56	1.42	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	Securitized	5.90389	4/25/2029	USD	1497.94	92.6256	1,387.48	2.18	USD
466247EH2	JPMMT 2004-A4 2A2 WM34 WC4.9497 ARM	Securitized	5.296787	9/25/2034	USD	4486.89	88.8975	3,988.73	2.47	USD
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	Securitized	5.314758	2/25/2035	USD	866.01	89.6304	776.21	1.68	USD
5899292M9	MLCC 2003-F A1 TSFR1M+75.448BP	Securitized	6.08389	10/25/2028	USD	777.67	91.2134	709.34	0.00	USD
59020USJ5	MLMI 2005-A2 A2 ARM	Securitized	5.445521	2/25/2035	USD	46317.8	94.3709	43,710.53	2.74	USD
885220HB2	WAMU 2003-1 A3 WM33 WC3.0402 ARM	Securitized	5.378128	4/25/2045	USD	6892.07	92.6105	6,382.78	1.24	USD
929227QB5	WAMU 2002-AR6 A 12MTA+140	Securitized	6.48905	6/25/2042	USD	2046.76	91.5019	1,872.83	2.70	USD
92922F4M7	WAMU 2005-AR13 A1A1 TSFR1M+69.448BP	Securitized	6.02389	10/25/2045	USD	10007.13	95.8321	9,590.04	2.58	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	6.18389	11/25/2034	USD	26813.38	93.6398	25,107.98	1.02	USD
92922FUN6	WAMU 2004-AR6 A2 TSFR1M+61.448BP	Securitized	6.24389	6/25/2044	USD	9696.52	91.7434	8,895.92	2.03	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	Securitized	5.98389	12/25/2045	USD	64333.06	97.7934	62,913.48	2.39	USD
36167RAA1	GCT 2021-GCT A TSFR1M+91.448BP 144A	Securitized	6.24048	2/15/2038	USD	200000	83.9241	167,848.12	-0.39	USD
55286LAA0	MFRA 2023-NQM4 A1 144A	Securitized	6.105	12/25/2068	USD	192725.01	100.0719	192,863.58	2.36	USD
28628BAA6	ELFI 2021-A A 144A	Securitized	1.53	12/26/2046	USD	866622.3	86.6762	751,155.02	3.49	USD
552751AA7	MFRA 2020-NQM2 A1 144A	Securitized	1.381	4/25/2065	USD	108926.94	93.1641	101,480.79	2.36	USD
36167HAC9	GCAT 2021-NQM3 A2 WM51 WC5.0845 144A	Securitized	1.348	5/25/2066	USD	499916.63	84.0416	420,137.88	6.05	USD
36167HAD7	GCAT 2021-NQM3 A3 WM51 WC5.0845 144A	Securitized	1.503	5/25/2066	USD	499916.63	84.1340	420,599.96	6.00	USD
63941TAA4	NAVSL 2020-EA A 144A	Securitized	1.69	5/15/2069	USD	727704.21	90.7384	660,307.38	2.50	USD
63941UAA1	NAVSL 2020-GA A 144A	Securitized	1.17	9/16/2069	USD	413841.54	90.2458	373,474.40	2.19	USD
64831EAA8	NRZT 2021-NQ2R A1 WM48 WC6.6626 144A	Securitized	0.94054	10/25/2058	USD	258708.9	91.2243	236,005.36	2.77	USD
67117VAA8	OBX 2023-NQM6 A1 144A	Securitized	6.52	7/25/2063	USD	355648.34	100.9300	358,955.87	2.17	USD
784442AC9	SOFI 2006-2 A2 SOFR00A+101.161BP	Securitized	6.3725	4/25/2049	USD	82069.2	99.4558	81,622.57	0.05	USD
78444YAD7	SOFI 2006-2 A1 SOFR00A+106.161BP	Securitized	7.3225	10/25/2024	USD	149176.71	100.0573	149,262.23	0.06	USD
69362GAA9	PRET 2021-NPL6 A1 WM63 WC4.8507 144A	Securitized	2.4871	11/25/2051	USD	401757.52	97.8165	392,985.02	2.30	USD
78471AAB9	SOFI 2016-F A2 144A	Securitized	3.02	2/25/2040	USD	48247.39	96.2769	46,451.08	1.35	USD
	Uninvested Cash							-635.32		
	Interest Receivable							28,024.75		
	Net Unsettled Trades							13,058,640.61		
	Bond/Stock Futures							-69,435,535.14		
	Swap Offset							-55,148.17		
	Total Market Value							59,681,041.63		

Additional Disclosures:

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