

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
966014896	STIF FUND (PHP)	Emerging Markets	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
950074898	STIF FUND (MYR)	Emerging Markets	0	12/31/2030	MYR	1	100.0000	0.21	0.00	USD
IDR4172A6	INDONESIAN RUPIAH-NDF	Emerging Markets	0	6/20/2024	USD	-9756895819	#####	-613,216.69	0.23	USD
INR4172A4	INDIAN RUPEE-INR-NDF	Emerging Markets	0	6/20/2024	USD	-10429444.79	83.5884	-124,771.45	0.23	USD
TRY4120B6	TURKISH LIRA	Emerging Markets	0	4/29/2024	USD	94297028.17	33.5450	2,811,062.37	0.08	USD
TRY4127B9	TURKISH LIRA	Emerging Markets	0	5/6/2024	USD	65782900.44	33.8357	1,944,187.45	0.10	USD
TRY4137A9	TURKISH LIRA	Emerging Markets	0	5/16/2024	USD	263293396.53	34.2550	7,686,266.93	0.13	USD
TRY4138A8	TURKISH LIRA	Emerging Markets	0	5/17/2024	USD	173721988.64	34.2970	5,065,227.28	0.13	USD
TRY4141B1	TURKISH LIRA	Emerging Markets	0	5/20/2024	USD	72160332.12	34.4228	2,096,295.40	0.14	USD
TRY4144A0	TURKISH LIRA	Emerging Markets	0	5/23/2024	USD	3409323.52	34.5486	98,681.97	0.15	USD
TRY4149B3	TURKISH LIRA	Emerging Markets	0	5/28/2024	USD	2440921.45	34.7583	70,225.61	0.16	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	120.9	100.0000	24.15	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	54739.26	100.0000	3,293.23	0.00	USD
COP4172A0	COLOMBIAN PESO-NDF	Emerging Markets	0	6/20/2024	USD	-2926064251.2	#####	-747,134.52	0.23	USD
MXN4135B5	MEXICAN NUEVO PESO	Emerging Markets	0	5/14/2024	USD	-12109432.55	16.7311	-723,767.35	0.13	USD
MXN4172A1	MEXICAN NUEVO PESO	Emerging Markets	0	6/20/2024	USD	16063.55	16.8308	954.41	0.23	USD
SWPC0G9W3	MEXICO LA SP GST	Emerging Markets	1	12/20/2024	USD	1700000	0.6095	10,360.89	0.00	USD
SWPC0JI49	MEXICO LA SP MYC	Emerging Markets	1	12/20/2025	USD	200000	1.1419	2,283.71	0.01	USD
SWPC0JYF6	MEXICO LA SP JPM	Emerging Markets	1	6/20/2026	USD	600000	1.3575	8,145.13	0.02	USD
SWPC0K9N4	MEXICO LA SP MYC	Emerging Markets	1	12/20/2026	USD	2000000	1.3844	27,688.17	0.02	USD
SWPC0KQT2	MEXICO LA SP MYC	Emerging Markets	1	6/20/2027	USD	700000	1.4105	9,873.63	0.02	USD
SWPC0LOM7	MEXICO LA SP MYC	Emerging Markets	1	6/20/2028	USD	500000	1.0651	5,325.60	0.01	USD
SWPC0M3V8	MEXICO LA SP MYC	Emerging Markets	1	12/20/2028	USD	1900000	0.7029	13,354.93	-0.01	USD
SWPC0M3W6	MEXICO LA SP GST	Emerging Markets	1	12/20/2028	USD	400000	0.7029	2,811.56	-0.01	USD
SWPC0IHU4	MEXICO LA SP MYC	Emerging Markets	1	12/20/2024	USD	1400000	0.6095	8,532.50	0.00	USD
ZAR4110A8	SOUTH AFRICAN RAND	Emerging Markets	0	4/19/2024	USD	3526708.59	18.9619	185,989.14	0.06	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Net Short Duration Instruments	5.62	6/5/2024	USD	1783044.639	9.7270	17,343,675.20	0.11	USD
SWPC0I305	GENERAL ELECTRIC COMPANY SNR S* ICE	Net Short Duration Instruments	1	6/20/2024	USD	-3400000	-0.2056	6,988.95	0.00	USD
SWPC0IIT6	GENERAL ELECTRIC COMPANY SNR S* ICE	Net Short Duration Instruments	1	12/20/2024	USD	-1400000	-0.6473	9,061.61	0.00	USD
SWPC0J5H4	AT&T INC SNR S* ICE	Net Short Duration Instruments	1	6/20/2025	USD	-3700000	-0.7478	27,667.30	0.01	USD
SWPC0JU94	BRITISH TELECOMMUNICATIONS PL SNR SE ICE	Net Short Duration Instruments	1	12/20/2027	EUR	-2000000	-1.9745	42,649.69	0.03	USD
SWPC0JYU3	ENERGY TRANSFER LP SNR S* ICE	Net Short Duration Instruments	1	12/20/2025	USD	-3500000	-1.0995	38,482.58	0.01	USD
SWPC0JYY5	GENERAL ELECTRIC COMPANY SNR S* ICE	Net Short Duration Instruments	1	6/20/2026	USD	-400000	-1.7644	7,057.43	0.02	USD
SWPC0JZL2	BRITISH TELECOMMUNICATIONS PL SNR SE ICE	Net Short Duration Instruments	1	6/20/2028	EUR	-2000000	-1.9476	42,068.27	0.03	USD
SWPC0KBG6	BOEING CO/THE SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-1500000	-0.6844	10,266.29	0.01	USD
SWPC0KE65	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-1400000	-1.4380	20,131.35	0.02	USD
SWPC0KJH6	AT&T INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2026	USD	-700000	-1.2414	8,690.03	0.02	USD

SWPC0LTK6	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	6/20/2028	USD	-3900000	-1.8505	72,170.44	0.03	USD
SWPC0M2L1	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2028	USD	-1000000	-1.8404	18,404.45	0.03	USD
SWPC0M7M4	VERIZON COMMUNICATIONS INC SNR S* ICE	Net Short Duration Instruments	1	12/20/2024	USD	-1800000	-0.5312	9,562.24	0.00	USD
SWU020B78	RFR USD SOFR/3.50000 12/18/24-1Y LCH	Net Short Duration Instruments	3.5	12/18/2025	USD	-175700000	-0.7265	1,276,442.93	0.93	USD
29278NAG8	ENERGY TRANSFER OPERATNG SR UNSEC	Invest. Grade Credit	5.25	4/15/2029	USD	11400000	100.1664	11,418,973.25	4.25	USD
29278NAQ6	ENERGY TRANSFER OPERATNG SR UNSEC	Invest. Grade Credit	3.75	5/15/2030	USD	450000	92.2857	415,285.56	5.26	USD
186108CL8	CLEVELAND ELECTRIC ILLUM SR UNSEC 144A	Invest. Grade Credit	4.55	11/15/2030	USD	2500000	93.7371	2,343,426.45	5.52	USD
55037AAA6	LUNDIN ENERGY FI SR UNSEC 144A	Invest. Grade Credit	2	7/15/2026	USD	1300000	92.4787	1,202,223.62	2.18	USD
595620AP0	MIDAMERICAN ENERGY CO SEC	Invest. Grade Credit	4.25	5/1/2046	USD	600000	85.3531	512,118.44	12.85	USD
694308HL4	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	4.3	3/15/2045	USD	700000	79.2606	554,824.25	11.18	USD
694308KD8	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	5.25	3/1/2052	USD	2000000	89.5318	1,790,635.68	12.09	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.5	7/1/2040	USD	1800000	85.6046	1,540,882.09	10.06	USD
694308HW0	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	3.3	12/1/2027	USD	2800000	93.0050	2,604,138.99	3.30	USD
694308HY6	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	3.95	12/1/2047	USD	2400000	74.6361	1,791,267.31	11.87	USD
694308JK4	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	3.75	7/1/2028	USD	1800000	93.7682	1,687,827.11	3.79	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.55	7/1/2030	USD	3400000	95.1128	3,233,835.67	5.08	USD
695114CV8	PACIFICORP SEC	Invest. Grade Credit	4.15	2/15/2050	USD	1800000	78.6999	1,416,597.71	13.09	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A	Invest. Grade Credit	2.9	3/1/2030	USD	3800000	87.6998	3,332,591.18	5.24	USD
889175BF1	TOLEDO EDISON COMPANY 1ST MTGE 144A	Invest. Grade Credit	2.65	5/1/2028	USD	4584000	89.5086	4,103,073.03	3.71	USD
12513GBG3	CDW LLC/CDW FINANCE SR UNSEC SMR	Invest. Grade Credit	2.67	12/1/2026	USD	4200000	92.9774	3,905,050.80	2.50	USD
161175BS2	CHARTER COMM OPT LLC/CAP SEC	Invest. Grade Credit	5.125	7/1/2049	USD	2000000	77.4999	1,549,997.80	10.26	USD
22822VAL5	CROWN CASTLE INTE CORP SR UNSEC	Invest. Grade Credit	4.3	2/15/2029	USD	3000000	95.9574	2,878,722.54	4.21	USD
24703TAG1	DELL INT LLC / EMC CORP	Invest. Grade Credit	5.3	10/1/2029	USD	1000000	101.3179	1,013,179.31	4.58	USD
55354GAQ3	MSCI INC SR UNSEC 144A	Invest. Grade Credit	3.25	8/15/2033	USD	300000	82.4421	247,326.24	7.27	USD
573874AN4	MARVELL TECHNOLOGI INC SR UNSEC	Invest. Grade Credit	4.875	6/22/2028	USD	5500000	98.7432	5,430,874.57	3.64	USD
68389XCE3	ORACLE CORP SR UNSEC	Invest. Grade Credit	2.875	3/25/2031	USD	2100000	87.0405	1,827,851.42	6.04	USD
55903VBC6	WARNERMEDIA HOLDINGS INC SR UNSEC SMR	Invest. Grade Credit	4.279	3/15/2032	USD	1600000	89.3816	1,430,105.89	6.39	USD
55354GAK6	MSCI INC SR UNSEC 144A	Invest. Grade Credit	3.625	9/1/2030	USD	200000	88.7882	177,576.44	5.13	USD
05565ALQ4	BNP PARIBAS JR SUB COCO 144A	Invest. Grade Credit	4.5	12/31/9999	USD	900000	81.4268	732,840.75	4.45	USD
05565ASK0	BNP PARIBAS JR SUB COCO 144A	Invest. Grade Credit	4.625	12/31/9999	USD	1900000	82.7330	1,571,926.43	5.30	USD
00928QAY7	AIRCATTLE LTD SR UNSEC 144A	Invest. Grade Credit	5.95	2/15/2029	USD	1600000	100.1238	1,601,980.82	4.10	USD
225401BG2	UBS GROUP AG SR UNSEC 144A	Invest. Grade Credit	6.301	9/22/2034	USD	10326000	104.9189	10,833,928.92	7.02	USD
06051GHD4	BANK OF AMERICA CORP SR UNSEC TSFR3M	Invest. Grade Credit	3.419	12/20/2028	USD	25728000	93.7830	24,128,480.72	3.41	USD
125491AN0	CI FINANCIAL CORP SR UNSEC	Invest. Grade Credit	3.2	12/17/2030	USD	3200000	82.0475	2,625,520.51	5.67	USD
11271LAF9	BROOKFIELD FINANCE INC SR UNSEC	Invest. Grade Credit	3.5	3/30/2051	USD	7100000	72.2943	5,132,895.87	14.44	USD
11271LAK8	BROOKFIELD FINANCE INC SR UNSEC	Invest. Grade Credit	6.35	1/5/2034	USD	2500000	106.4816	2,662,039.23	7.13	USD
02401LAA2	AMERICAN ASSETS TRUST LP SR UNSEC	Invest. Grade Credit	3.375	2/1/2031	USD	4000000	81.9767	3,279,066.48	5.72	USD
225401AZ1	UBS GROUP AG SR UNSEC 144A SOEP	Invest. Grade Credit	6.537	8/12/2033	USD	10000000	105.5007	10,550,067.10	6.37	USD
09659W2F0	BNP PARIBAS SR UNSEC 144A	Invest. Grade Credit	4.4	8/14/2028	USD	14700000	97.0014	14,259,206.68	3.89	USD
03666HAG6	WARNER HOLDINGS SR UNSEC 144A	Invest. Grade Credit	6.5	2/8/2029	USD	2000000	99.4421	1,988,841.80	4.02	USD

254709AT5	DISCOVER FINANCIAL SVS SR UNSEC SOFR	Invest. Grade Credit	7.964	11/2/2034	USD	3000000	113.4394	3,403,180.71	6.74	USD
03990BAA9	AREAS MANAGEMENT CORP SR UNSEC	Invest. Grade Credit	6.375	11/10/2028	USD	5900000	104.9850	6,194,116.48	3.90	USD
04015KAB6	AREAS FINANCE CO II LLC SR UNSEC 144A	Invest. Grade Credit	3.25	6/15/2030	USD	4950000	88.2850	4,370,107.05	5.36	USD
05369AAA9	AVIATION CAPITAL GROUP SR UNSEC 144A	Invest. Grade Credit	3.5	11/1/2027	USD	1300000	93.1595	1,211,073.29	3.23	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	Invest. Grade Credit	2.528	11/18/2027	USD	6141000	89.0281	5,467,214.33	3.35	USD
05946KAR2	BANCO BILBAO VIZCAYA ARG SR NON PREF	Invest. Grade Credit	6.033	3/13/2035	USD	5000000	101.5411	5,077,054.65	7.27	USD
05964HBB0	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.538	3/14/2030	USD	10000000	99.9934	9,999,338.60	4.23	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	3.785	3/17/2033	USD	2000000	89.4505	1,789,010.98	6.60	USD
06051GMA4	BANK OF AMERICA CORP SR UNSEC SOFR	Invest. Grade Credit	5.468	1/23/2035	USD	5300000	100.8313	5,344,057.15	7.41	USD
06738EBV6	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	2.894	11/24/2032	USD	6900000	83.1709	5,738,794.24	6.53	USD
09659W2M5	BNP PARIBAS SR NON-PREFER 144A SOFR	Invest. Grade Credit	1.904	9/30/2028	USD	3000000	89.1111	2,673,333.54	3.29	USD
09659X2M3	BNP PARIBAS SR NON-PREFER REGS SOFR	Invest. Grade Credit	1.904	9/30/2028	USD	5000000	89.1111	4,455,555.90	3.29	USD
30225VAK3	EXTRA SPACE STORAGE LP SR UNSEC	Invest. Grade Credit	5.5	7/1/2030	USD	7500000	101.2060	7,590,450.23	5.11	USD
251526CE7	DEUTSCHE BANK AG SOFR	Invest. Grade Credit	2.129	11/24/2026	USD	1400000	94.3580	1,321,012.10	1.58	USD
251526CP2	DEUTSCHE BANK NY SOFR	Invest. Grade Credit	2.311	11/16/2027	USD	9500000	91.4151	8,684,438.97	2.48	USD
138616AM9	CANTOR FITZGERALD LP SR UNSEC 144A	Invest. Grade Credit	7.2	12/12/2028	USD	8700000	103.5956	9,012,815.81	3.88	USD
12803RAC8	CAIXABANK SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.84	9/13/2034	USD	5000000	106.9609	5,348,045.10	6.87	USD
12803RAH7	CAIXABANK SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.037	6/15/2035	USD	3000000	100.9185	3,027,555.36	7.38	USD
14314DAA1	CARLYLE FINANCE SUB LLC SR UNSEC 144A	Invest. Grade Credit	3.5	9/19/2029	USD	4000000	92.7044	3,708,174.44	4.78	USD
251526CB3	DEUTSCHE BANK NY SOFR	Invest. Grade Credit	3.961	11/26/2025	USD	9000000	98.6524	8,878,717.35	0.64	USD
251526CF4	DEUTSCHE BANK NY SUB SOFR	Invest. Grade Credit	3.729	1/14/2032	USD	1200000	84.3622	1,012,346.22	5.73	USD
31847RAG7	FIRST AMERICAN FINANCIAL SR UNSEC	Invest. Grade Credit	4	5/15/2030	USD	3850000	91.1616	3,509,720.79	5.17	USD
338915AH4	FLEETBOSTON FINL CORP	Invest. Grade Credit	6.875	1/15/2028	USD	2120000	106.4309	2,256,334.49	3.32	USD
37959GAB3	GLOBAL ATLANTIC FIN CO SR UNSEC 144A	Invest. Grade Credit	3.125	6/15/2031	USD	1200000	82.9513	995,416.03	6.08	USD
38141GZS6	GOLDMAN SACHS GROUP INC SOFR	Invest. Grade Credit	7.167176	3/15/2028	USD	20000000	102.3593	20,471,859.80	0.00	USD
38173MAC6	GOLUB CAPITAL BDC SR UNSEC	Invest. Grade Credit	2.05	2/15/2027	USD	4000000	89.1324	3,565,295.60	2.70	USD
38173MAE2	GOLUB CAPITAL BDC SR UNSEC	Invest. Grade Credit	6	7/15/2029	USD	1000000	98.4036	984,035.74	4.37	USD
46188BAE2	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	5.45	8/15/2030	USD	5000000	100.4598	5,022,990.55	5.20	USD
46647PDR4	JPMORGAN CHASE & CO SR UNSEC SOFR	Invest. Grade Credit	5.35	6/1/2034	USD	20000000	100.4751	20,095,027.00	7.10	USD
48248AAG3	KKR FINANCIAL HOLDINGS SR UNSEC 144A	Invest. Grade Credit	5.4	5/23/2033	USD	9000000	96.0539	8,644,848.30	3.99	USD
53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	Invest. Grade Credit	4.3	2/1/2061	USD	2000000	63.8569	1,277,137.20	11.69	USD
565130AA9	MAPLE GROVE FUNDING TR I SR UNSEC	Invest. Grade Credit	4.161	8/15/2051	USD	8000000	69.8546	5,588,367.52	12.44	USD
591560AA5	METLIFE CAPITAL TRUST IV SR SUB 144A	Invest. Grade Credit	7.875	12/15/2067	USD	600000	107.4127	644,476.20	7.17	USD
65559CAA9	NORDEA BANK ABP JR SUB 144A RVC	Invest. Grade Credit	6.625	12/31/9999	USD	5000000	99.2442	4,962,210.50	1.75	USD
65559CAD3	NORDEA BANK ABP 144A RVC	Invest. Grade Credit	3.75	12/31/9999	USD	5850000	82.6285	4,833,769.59	4.23	USD
404280AS8	HSBC HOLDINGS PLC COCO JR SUB	Invest. Grade Credit	6.375	12/31/9999	USD	1200000	99.7928	1,197,513.84	0.46	USD
404280BT5	HSBC HOLDINGS PLC SR UNSEC TSFR3M	Invest. Grade Credit	4.583	6/19/2029	USD	4000000	97.1150	3,884,600.16	3.76	USD

50212YAH7	LPL HOLDINGS INC SR UNSEC	Invest. Grade Credit	6.75	11/17/2028	USD	5700000	104.8292	5,975,261.66	3.88	USD
539439AU3	LEONARD BANKING GROUP PLC JR CLUB	Invest. Grade Credit	7.5	12/31/9999	USD	7100000	99.8316	7,088,046.44	1.32	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	Invest. Grade Credit	5.077	2/15/2069	USD	4500000	89.6574	4,034,582.10	13.29	USD
74977RDR2	COOPERATIVE RABOBANK UA SR NONPREF 144A	Invest. Grade Credit	4.655	8/22/2028	USD	6300000	97.9990	6,173,934.80	3.07	USD
78448TAH5	SMBC AVIATION CAPITAL FI SR UNSEC 144A	Invest. Grade Credit	5.45	5/3/2028	USD	3600000	100.3926	3,614,134.07	3.55	USD
79588TAD2	SAMMONS FINANCIAL GROUP SR UNSEC 144A	Invest. Grade Credit	3.35	4/16/2031	USD	3000000	81.9422	2,458,266.42	5.87	USD
79588TAF7	SAMMONS FINANCIAL GROUP SR UNSEC 144A	Invest. Grade Credit	6.875	4/15/2034	USD	3800000	100.7543	3,828,662.34	6.93	USD
87165BAM5	SYNCHRONY FINANCIAL	Invest. Grade Credit	3.95	12/1/2027	USD	1100000	93.6496	1,030,145.93	3.27	USD
95000U2G7	WELLS FARGO & COMPANY SR UNSEC TSFR3M	Invest. Grade Credit	2.879	10/30/2030	USD	10000000	88.4525	8,845,253.30	4.98	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	3.35	3/2/2033	USD	8000000	86.7062	6,936,494.56	6.66	USD
95000U3K7	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	5.499	1/23/2035	USD	13400000	100.4015	13,453,799.66	7.39	USD
EJ1128721	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	0	4/2/2032	USD	7000000	62.8093	4,396,653.17	7.65	USD
45262BAC7	IMPERIAL BRANDS FIN PLC SR UNSEC 144A	Invest. Grade Credit	3.875	7/26/2029	USD	4000000	93.9503	3,758,011.36	4.64	USD
654744AC5	NISSAN MOTOR CO SR UNSEC 144A	Invest. Grade Credit	4.345	9/17/2027	USD	2900000	95.1219	2,758,534.58	3.13	USD
654744AB7	NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	Invest. Grade Credit	3.522	9/17/2025	USD	2000000	96.4590	1,929,179.00	1.40	USD
654744AD3	NISSAN MOTOR CO SR UNSEC 144A	Invest. Grade Credit	4.81	9/17/2030	USD	700000	93.5345	654,741.56	5.34	USD
928668BF8	VOLKSWAGEN GROUP AMERICA SR UNSEC 144A	Invest. Grade Credit	3.75	5/13/2030	USD	1300000	93.1385	1,210,800.81	5.28	USD
07274NAL7	BAYER US FINANCE II LLC SR UNSEC 144A	Invest. Grade Credit	4.375	12/15/2028	USD	6900000	94.2097	6,500,467.92	4.10	USD
11043XAA1	BRITISH AIRWAYS PLC ETC SEC 144A	Invest. Grade Credit	3.3	6/15/2034	USD	2467758.84	89.5414	2,209,665.81	4.43	USD
009088AA3	AIR CANADA 2015-2AA PTT 144A	Invest. Grade Credit	3.75	6/15/2029	USD	1915019.76	94.2219	1,804,368.77	2.88	USD
01166VAA7	ALASKA AIRLINES 2020 TR ETC 144A	Invest. Grade Credit	4.8	2/15/2029	USD	2467179.47	97.7121	2,410,731.64	2.54	USD
023761AA7	AMER AIRLINE 17-1 AA PTT	Invest. Grade Credit	3.65	8/15/2030	USD	2318750	94.5970	2,193,468.64	3.62	USD
023765AA8	AMER AIRLINE 16-2 AA PTT	Invest. Grade Credit	3.2	12/15/2029	USD	1821150	92.0446	1,676,270.05	3.25	USD
02376UAA3	AMERICAN AIRLINES INC EETC	Invest. Grade Credit	3.575	7/15/2029	USD	1736505.48	93.8310	1,629,379.59	2.97	USD
023770AA8	AMER AIRLN 15-1 A PTT SEC	Invest. Grade Credit	3.375	11/1/2028	USD	4933451.03	94.6187	4,667,968.22	2.40	USD
02377AAA6	AMER AIRLN 14-1 A PTT EETC	Invest. Grade Credit	3.7	4/1/2028	USD	2191810.71	96.0611	2,105,478.13	2.12	USD
045054AL7	ASHTHEAD CAPITAL INC SESEC 144A	Invest. Grade Credit	4.25	11/1/2029	USD	1600000	93.3424	1,493,478.78	4.16	USD
210795PZ7	CONTL AIRLINES EETC 2012-1 P/T A	Invest. Grade Credit	4.15	10/11/2025	USD	821445.88	99.9194	820,783.88	0.03	USD
210795QB9	CONTL AIRLINES 2012-2 A SEC	Invest. Grade Credit	4	4/29/2026	USD	1206712.1	98.8013	1,192,247.12	0.54	USD
345397E66	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.125	3/8/2034	USD	4150000	100.5160	4,171,411.93	7.04	USD
314890AB0	FERGUSON FINANCE PLC SR UNSEC 144A	Invest. Grade Credit	3.25	6/2/2030	USD	2500000	89.6283	2,240,708.25	5.36	USD
345397B77	FORD MOTOR CREDIT CO LLC	Invest. Grade Credit	2.7	8/10/2026	USD	400000	93.2810	373,123.98	2.23	USD
345397C27	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	4.95	5/28/2027	USD	5000000	97.6242	4,881,208.10	2.84	USD
361841AJ8	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	5.25	6/1/2025	USD	2450000	99.3407	2,433,847.89	1.01	USD
361841AL3	GLP CAPITAL LP / FIN II SR UNSEC CMP	Invest. Grade Credit	5.3	1/15/2029	USD	3150000	98.4322	3,100,613.99	4.04	USD
361841AP4	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	4	1/15/2030	USD	3278000	91.3421	2,994,193.38	4.93	USD
38239JAA9	GOODMAN US FIN THREE SR UNSEC 144A	Invest. Grade Credit	3.7	3/15/2028	USD	3200000	92.9104	2,973,133.09	3.52	USD
44409MAA4	HUDSON PACIFIC PROPRTIE SR UNSEC	Invest. Grade Credit	3.95	11/1/2027	USD	100000	88.7130	88,713.03	3.20	USD

44409MAB2	HUDSON PACIFIC PROPRTIE SR UNSEC LP	Invest. Grade Credit	4.65	4/1/2029	USD	400000	85.2815	341,125.84	4.18	USD
44409MAC0	HUDSON PACIFIC PROPRTIE SR UNSEC LP	Invest. Grade Credit	3.25	1/15/2030	USD	100000	77.1780	77,178.02	4.89	USD
49427RAN2	KILROY REALTY LP SR UNSEC	Invest. Grade Credit	4.75	12/15/2028	USD	400000	95.6904	382,761.70	4.02	USD
49427RAP7	KILROY REALTY LP SR UNSEC	Invest. Grade Credit	3.05	2/15/2030	USD	3000000	85.2266	2,556,799.26	5.11	USD
44409MAD8	HUDSON PACIFIC PROPRTIE SR UNSEC	Invest. Grade Credit	5.95	2/15/2028	USD	200000	92.5259	185,051.72	3.31	USD
517834AE7	LAS VEGAS SANDS CORP SR UNSEC	Invest. Grade Credit	3.5	8/18/2026	USD	4750000	94.7645	4,501,314.98	2.21	USD
599191AA1	MILEAGE PLUS HLDINGS LLC 144A	Invest. Grade Credit	6.5	6/20/2027	USD	1300000	100.7156	1,309,302.80	1.07	USD
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	Invest. Grade Credit	2.75	3/9/2028	USD	3000000	88.9132	2,667,397.44	3.58	USD
74350LAA2	PROLOGIS TARGETED US SR UNSEC 144A	Invest. Grade Credit	5.25	4/1/2029	USD	5900000	99.7889	5,887,542.62	4.27	USD
76132FAC1	RETAIL OPPORTUNITY IN SR UNSEC	Invest. Grade Credit	6.75	10/15/2028	USD	2400000	103.7015	2,488,835.16	3.81	USD
84858DAA6	SPIRIT AIR 2015-1 PTT A EETC SEC	Invest. Grade Credit	4.1	10/1/2029	USD	281616.83	91.9278	258,884.16	2.92	USD
90346WAA1	US AIRWAYS 2013-1A PTT	Invest. Grade Credit	3.95	5/15/2027	USD	417110.64	97.6771	407,421.62	1.31	USD
90931GAA7	UNITED AIR 2020-1 A PTT EETC SEC	Invest. Grade Credit	5.875	4/15/2029	USD	7247547.08	99.7964	7,232,788.18	1.91	USD
90931MAA4	UNITED AIR 2016-1 A PTT EETC	Invest. Grade Credit	3.45	1/7/2030	USD	1478304.23	90.9213	1,344,093.42	3.17	USD
90932EAA1	UNITED AIR 2016-2 AA PTT	Invest. Grade Credit	2.875	4/7/2030	USD	1444485.34	90.8007	1,311,602.08	3.43	USD
90932JAA0	UNITED AIR 2019-2 AA EETC PTT	Invest. Grade Credit	2.7	11/1/2033	USD	4167352.46	85.8562	3,577,929.21	5.02	USD
90932PAA6	UNITED AIR EETC 14-1 A PTT SEC	Invest. Grade Credit	4	10/11/2027	USD	936347.6	96.9772	908,043.31	1.66	USD
925650AF0	VICI PROPERTIES LP SR UNSEC	Invest. Grade Credit	5.75	4/1/2034	USD	3000000	99.2107	2,976,321.30	7.29	USD
94876QAA4	WEIR GROUP PLC (THE) SR UNSEC 144A	Invest. Grade Credit	2.2	5/13/2026	USD	3400000	92.8767	3,157,806.54	2.00	USD
960386AM2	WABTEC SR UNSEC SMR	Invest. Grade Credit	4.7	9/15/2028	USD	1400000	98.4224	1,377,912.93	3.84	USD
BL3447317	SKYMILES IP LTD TL B 1L TSFR3M	Invest. Grade Credit	9.0678	10/20/2027	USD	900000	103.2605	929,344.50	0.00	USD
26885BAB6	EQM MIDSTREAM PARTNERS LP SR UNSEC	High Yield Credit	4.125	12/1/2026	USD	800000	96.3315	770,651.78	2.40	USD
92858RAB6	VMED O2 UK FINAN 144A SMR	High Yield Credit	4.75	7/15/2031	USD	6000000	86.3347	5,180,083.80	5.05	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
00253XAA9	AMERICAN AIRLINES/AADVAN 144A	High Yield Credit	5.5	4/20/2026	USD	3075000.02	99.3653	3,055,484.27	0.98	USD
00253XAB7	AMERICAN AIRLINES/AADVAN 144A	High Yield Credit	5.75	4/20/2029	USD	1700000	98.4570	1,673,769.51	3.13	USD
58547DAD1	MELCO RESORTS FINANCE SR UNSEC 144A SMR	High Yield Credit	5.375	12/4/2029	USD	400000	91.6993	366,797.28	4.06	USD
90932LAH0	UNITED AIRLINES INC SR SEC 144A	High Yield Credit	4.625	4/15/2029	USD	1000000	93.1950	931,949.71	4.11	USD
BL3570811	AADVANTAGE LOYALTY IP TL 1L TSFR3M	High Yield Credit	10.3294	4/20/2028	USD	2890000	104.0210	3,006,206.90	0.00	USD
CNM400013	FIN FOT CAN 10TK BOND MSL 06/19/24	Government Related	6	6/20/2024	CAD	59600000	120.3400	53,000,288.20	7.22	USD
SWU01OT37	OIS CAD CAONREPO/4.00000 06/21/23-2Y LCH	Government Related	4	6/21/2025	CAD	619500000	-0.6180	-2,829,305.60	1.19	USD
SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	Government Related	3.5	6/1/2032	CAD	-76900000	0.2914	-165,602.80	7.01	USD
303901BD3	FAIRFAX FINL HLDGS LTD SR UNSEC	Invest. Grade Credit	4.23	6/14/2029	CAD	300000	96.7800	214,550.13	4.48	USD
BJ1181772	WELLS FARGO & COMPANY SR UNSEC	Invest. Grade Credit	1.741	5/4/2030	EUR	2300000	91.3035	2,267,978.77	4.80	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC	Invest. Grade Credit	5.625	5/19/2031	EUR	200000	101.2410	218,680.54	1.86	USD
BM0594143	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	0.495	10/26/2029	EUR	3588000	87.2931	3,382,642.27	4.45	USD
BO7983782	FRAPORT AG SR UNSEC REGS	Invest. Grade Credit	1.875	3/31/2028	EUR	2600000	93.4105	2,622,966.63	3.77	USD
BZ8087117	MORGAN STANLEY	Invest. Grade Credit	4.813	10/25/2028	EUR	2068000	104.1449	2,326,013.33	3.32	USD
ZL3435332	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	4.656	3/2/2029	EUR	4344000	103.6868	4,864,486.57	3.61	USD
87666S9A0	TESCO PROPERTY FIN 3 PLC MTGE BACKED	Invest. Grade Credit	5.744	4/13/2040	GBP	581871.03	102.3195	752,098.16	7.09	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	Invest. Grade Credit	5.8006	10/13/2040	GBP	6455941.82	102.4107	8,352,067.89	7.23	USD

AU6128063	HSBC HOLDINGS PLC JR SUB	Invest. Grade Credit	5.875	12/31/9999	GBP	11800000	96.2487	14,347,167.09	2.15	USD
BP9973200	CREDIT AGRICOLE SA 1774 BDFCSOE	Invest. Grade Credit	7.5	12/31/9999	GBP	100000	99.8343	126,115.67	1.90	USD
EJ5474840	TESCO PROP FIN 6 PLC	Invest. Grade Credit	5.4111	7/13/2044	GBP	177988.87	99.0226	222,646.80	7.77	USD
ZO9246679	ROLLS-ROYCE PLC SR UNSEC REGS	Invest. Grade Credit	5.75	10/15/2027	GBP	1100000	101.2500	1,406,944.58	3.02	USD
BG5047181	NYKREDIT REALKRE O10**PARTIAL CALL** IO	Invest. Grade Credit	1	10/1/2053	DKK	1.54	72.8489	0.16	13.24	USD
BG5056190	NYKREDIT REALKREDIT AS SEC**PARTIAL CALL	Invest. Grade Credit	1	10/1/2053	DKK	1.67	76.7965	0.19	11.00	USD
BH5668075	NYKREDIT REALKREDIT**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2052	DKK	1.37	80.6637	0.16	10.15	USD
BH5668265	NYKREDIT AS SEC IO10 PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	1.34	77.0033	0.15	12.09	USD
BP2299314	REALKREDIT DANMARK SEC***PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	1.9	80.6937	0.22	10.15	USD
BJ7619163	JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	1.61	80.7229	0.19	10.24	USD
BO3608318	NORDEA KREDIT REALKREDIT**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	1.08	80.7286	0.13	10.14	USD
BO3636459	REALKREDIT DANMARK IO10**PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.3	77.0253	0.15	12.26	USD
0036449T0	LEHMAN BROS SR 5BR **DEF 201*CONSENT*	High Yield Credit	1.15	10/26/2049	JPY	1200000000	0.1700	13,479.14	0.01	USD
38122ND58	GOLDEN ST TOBACCO-A1	Municipal/Other	3.714	6/1/2041	USD	8200000	78.6653	6,450,555.42	10.21	USD
452152GS4	ILLINOIS-BABS	Municipal/Other	7.35	7/1/2035	USD	938571.43	108.3598	1,017,033.75	4.51	USD
783186TP4	RUTGERS UNIV-P-TXBL	Municipal/Other	3.915	5/1/2119	USD	5000000	72.9553	3,647,767.00	16.54	USD
88880LAW3	TOBACCO SETTLEMENT-B	Municipal/Other	4.875	6/1/2049	USD	8795000	93.8298	8,252,329.15	2.21	USD
913366KD1	UNIV OF CALIFORNIA CA	Municipal/Other	3.706	5/15/2120	USD	4000000	68.8259	2,753,035.20	16.29	USD
915217XA6	UNIV VA-A-TXBL	Municipal/Other	3.227	9/1/2119	USD	4300000	62.3507	2,681,078.38	16.95	USD
19075QAD4	COBANK ACB PFD RVC	Invest. Grade Credit	4.25	12/31/9999	USD	2000000	82.1403	1,642,805.20	1.58	USD
19075QAE2	COBANK ACB PFD RVC	Invest. Grade Credit	6.45	12/31/9999	USD	5500000	99.2361	5,457,983.91	2.88	USD
808513AR6	CHARLES SCHWAB CORP PFD	Invest. Grade Credit	5	12/31/9999	USD	5000000	91.3647	4,568,233.70	2.83	USD
808513BJ3	CHARLES SCHWAB CORP JRSUB PFD RVC	Invest. Grade Credit	4	12/31/9999	USD	5000000	84.4932	4,224,659.60	5.30	USD
14019TAA4	CAPITAL FARM CREDIT ACA PFD RVC	High Yield Credit	5	12/31/9999	USD	4700000	94.3319	4,433,600.05	1.60	USD
908004690	STATE STREET OVERNIGHT RATE AUD	Net Short Duration Instruments	0.45	12/31/2030	AUD	108.56	100.0000	70.82	0.00	USD
920089497	CCSVII (CAD)	Net Short Duration Instruments	0.51	12/31/2030	CAD	1108753.02	100.0000	819,326.08	0.00	USD
923014898	STIF FUND (CLP)	Net Short Duration Instruments	0	12/31/2030	CLP	1	100.0000	0.00	0.00	USD
929072692	STATE STREET STIF FUND (EUR)	Net Short Duration Instruments	0.7	12/1/2030	EUR	186453.72	100.0000	201,370.00	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	-0.25	12/31/2030	JPY	1505165	100.0000	9,945.26	0.00	USD
960002293	STIF FUND (NOK)	Net Short Duration Instruments	0	12/1/2030	NOK	1	100.0000	0.09	0.00	USD
968061499	STIF FUND (SGD)	Net Short Duration Instruments	0	12/1/2030	SGD	856362.37	100.0000	634,530.51	0.00	USD
987126505	STIF FUND (TWD)	Net Short Duration Instruments	0	12/1/2030	TWD	1	100.0000	0.03	0.00	USD
988072690	STATE STREET STIF FUND (GBP)	Net Short Duration Instruments	0.54	12/1/2030	GBP	376.62	100.0000	475.77	0.00	USD
998001382	FIXED INC CLEARING CORP REPO (FICC)	Net Short Duration Instruments	2.6	12/1/2030	USD	3019557.77	100.0000	3,019,557.77	0.00	USD
EUR4123C8	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	5/2/2024	USD	-89560000	0.9248	-96,837,639.09	0.09	USD
AUD4093B5	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	4/2/2024	USD	0	1.5328	0.00	0.01	USD

AUD4123A1	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	5/2/2024	USD	-217000	1.5315	-141,688.37	0.09	USD
CAD4093E1	CANADIAN DOLLAR	Net Short Duration Instruments	0	4/2/2024	USD	1588.63	1.3532	1,174.00	0.01	USD
CAD4123A3	CANADIAN DOLLAR	Net Short Duration Instruments	0	5/2/2024	USD	-8468353.27	1.3526	-6,260,722.39	0.09	USD
EUR4093N0	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/2/2024	USD	0	0.9259	0.00	0.01	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	-27899000	0.7915	-35,249,064.42	0.09	USD
KRW4172A6	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	6/20/2024	USD	208263094	#####	155,024.93	0.23	USD
PLN4204B4	POLISH ZLOTY	Net Short Duration Instruments	0	7/22/2024	USD	1352958.56	3.9932	338,816.81	0.31	USD
USDU38TI6	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	TWD	-18814582	0.0000	-610,620.00	0.22	USD
TWD4141B3	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	5/20/2024	USD	381280	31.9193	11,945.11	0.14	USD
TWD4172A7	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	6/20/2024	USD	18814582	31.8485	590,751.94	0.23	USD
USDU3MPY4	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	IDR	9756895819	0.0000	621,724.36	0.22	USD
USDU3TIH4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	EUR	89560000	0.0000	97,039,513.84	0.08	USD
USDU3TMA4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	EUR	0	0.0000	455,682.04	0.00	USD
USDU3U5L6	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	GBP	27899000	0.0000	35,244,012.75	0.08	USD
USDU3U9D0	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	GBP	0	0.0000	183,895.71	0.00	USD
USDU3UHT6	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	AUD	217000	0.0000	142,099.64	0.08	USD
USDU3UJY0	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	AUD	0	0.0000	-835.65	0.00	USD
USDU3UUA2	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	CAD	8468353.27	0.0000	6,247,082.51	0.08	USD
USDU3UYB6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	CAD	-1588.63	0.0000	37,889.51	0.00	USD
USDU3Y637	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	KRW	-208263094	0.0000	-159,411.38	0.22	USD
USDU3ZLS2	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	INR	10429444.79	0.0000	125,240.00	0.22	USD
USDU3ZTN5	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	7/22/2024	PLN	-1352958.56	0.0000	-333,886.10	0.30	USD
USDU402N0	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/20/2024	TWD	-381280	0.0000	-12,343.54	0.13	USD
USDU411Y5	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/29/2024	TRY	-94297028.17	0.0000	-2,823,179.79	0.07	USD
USDU41E62	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/6/2024	TRY	-65782900.44	0.0000	-1,953,203.00	0.09	USD
USDU41O46	COP - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	COP	2926064251.2	0.0000	734,288.00	0.22	USD
USDU42BI7	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/16/2024	TRY	-263293396.53	0.0000	-7,733,324.00	0.12	USD
USDU41OP9	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	MXN	-16063.55	0.0000	-946.00	0.22	USD
USDU41SZ3	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/19/2024	ZAR	-3526708.59	0.0000	-188,332.19	0.05	USD

USDU41WX3	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	5/14/2024	MXN	12109432.55	0.0000	712,675.90	0.12	USD
USDU42BL0	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/17/2024	TRY	-173721988.64	0.0000	-5,112,929.00	0.12	USD
USDU42CM7	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/20/2024	TRY	-72160332.12	0.0000	-2,112,793.00	0.13	USD
USDU42EQ6	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/23/2024	TRY	-3409323.52	0.0000	-99,078.00	0.14	USD
USDU42ER4	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/28/2024	TRY	-2440921.45	0.0000	-70,577.46	0.15	USD
04965JAA1	AHPT 2017-ATRM A TSFR1M+122.7BP 144A	Net Short Duration Instruments	6.553	12/15/2036	USD	1744004.73	97.2197	1,695,516.16	-0.02	USD
20048FAA6	COMM 2021-2400 A TSFR1M+141.448BP 144A	Net Short Duration Instruments	6.74048	12/15/2036	USD	7974155.19	92.3500	7,364,132.72	-0.12	USD
055742AA8	BSST 2022-1700 A 144A TSFR1M+130BP	Net Short Duration Instruments	6.626	2/15/2037	USD	300000	88.5545	265,663.56	-0.21	USD
05610FAA5	BX 2022-AHP A TSFR1M +99BP 144A	Net Short Duration Instruments	6.31533	1/17/2039	USD	5000000	99.1482	4,957,410.50	0.02	USD
29880YAJ8	ESAIL 2007-3A A3C SONIA+106.93BP 144A	Net Short Duration Instruments	6.26509	6/13/2045	GBP	394462.74	99.7865	497,241.14	0.03	USD
12434FAA5	BX 2021-CIP A TSFR1M+103.548BP 144A	Net Short Duration Instruments	6.36048	12/15/2038	USD	3700000	99.0271	3,664,001.96	0.02	USD
14727QAA3	CFMT 2018-RM2 A 144A	Net Short Duration Instruments	4	10/25/2068	USD	863302.17	98.9576	854,303.28	0.82	USD
36229RJ9	GSR 2003-1 A2 1YRCMT+175	Net Short Duration Instruments	6.75	3/25/2033	USD	2603.35	96.2394	2,505.45	0.58	USD
362341RT8	GSR 2005-AR6 1A1 ARM	Net Short Duration Instruments	6.112459	9/25/2035	USD	6078.88	98.8148	6,006.83	0.52	USD
362341RW1	GSR 2005-AR6 1A4 WM33 WC4.2777 ARM	Net Short Duration Instruments	6.112459	9/25/2035	USD	18616.57	96.3444	17,936.03	0.51	USD
36255WAA3	GSMS 2018-RIVR A TSFR1M+124.7BP 144A	Net Short Duration Instruments	6.572	7/15/2035	USD	1297764.69	77.6611	1,007,857.81	-0.29	USD
4335559A9	WARW 3A A SONIA+95BP 144A	Net Short Duration Instruments	6.14306	12/21/2049	GBP	527895.57	100.4340	669,758.22	0.10	USD
466317AA2	JPMCC 2022-NLP A TSFR1M +59.65P 144A	Net Short Duration Instruments	5.92183	4/15/2037	USD	976279.57	95.6554	933,864.23	-0.04	USD
46652DAA3	JPMCC 2020-MKST A TSFR1M+121.448BP 144A	Net Short Duration Instruments	6.78948	12/15/2036	USD	100000	80.2927	80,292.72	-0.33	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A	Net Short Duration Instruments	8.414418	11/15/2040	USD	10716856.66	101.2725	10,853,228.66	0.04	USD
395387AA1	GMSI 2003-1 A1 ARM WM33 WC4.6479	Net Short Duration Instruments	6.364304	10/25/2033	USD	647.41	91.7420	593.95	0.27	USD
466247RN5	JPMMT 2005-A4 1A1 WM35 WC5.6645 ARM	Net Short Duration Instruments	5.52864	7/25/2035	USD	6186.46	97.0271	6,002.54	0.49	USD
55067LAA5	LUX 2023-LION A 144A TSFR1M+268.978BP	Net Short Duration Instruments	8.01578	8/15/2040	USD	4500000	101.2260	4,555,168.20	0.04	USD
63874AAA6	NCMS 2021-APPL A TSFR1M+106.448BP 144A	Net Short Duration Instruments	6.39048	8/15/2038	USD	1200000	94.6773	1,136,127.36	-0.06	USD
78457JAA0	SMRT 2022-MINI A TSFR1M+100BP 144A	Net Short Duration Instruments	6.326	1/15/2039	USD	2900000	99.4541	2,884,168.32	0.03	USD
89177XAA5	TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	Net Short Duration Instruments	6.44389	10/25/2059	USD	3207872.64	100.8200	3,234,177.84	0.05	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	Net Short Duration Instruments	6.26509	6/13/2045	GBP	257608.32	99.7865	324,728.91	0.03	USD
CX2NTE010	TPMF 2019-A13A A1 SONIA+135BP 144A	Net Short Duration Instruments	6.56431	7/20/2045	GBP	6978020	100.0523	8,819,588.98	0.10	USD
CX2OLS015	RMS 32A A SONIA+125BP 144A	Net Short Duration Instruments	6.44345	6/20/2070	GBP	5260812.94	100.1651	6,656,694.23	0.01	USD
00258BAA2	AASET 2021-2A A 144A	Net Short Duration Instruments	2.798	1/15/2047	USD	5177093.47	87.7286	4,541,790.07	0.00	USD

26828HAA5	ECMC 2018-1A A SOFR30A+86.448BP 144A	Net Short Duration Instruments	6.18487	2/27/2068	USD	4423378.26	98.9074	4,375,048.87	0.03	USD
63939RAA2	NAVSL 2017-2A A SOFR30A+116.448BP 144A	Net Short Duration Instruments	6.48487	12/27/2066	USD	9722651.51	100.0540	9,727,901.74	0.06	USD
912797FS1	U S TREASURY BILLS	Net Short Duration Instruments	0	6/13/2024	USD	791000	98.9434	782,642.50	0.20	USD
912797HH3	U S TREASURY BILLS	Net Short Duration Instruments	0	5/2/2024	USD	335000	99.5458	333,478.45	0.08	USD
00119VAN9	AGL 2020-6A AR TSFR3M+146.161BP 144A	Net Short Duration Instruments	6.77942	7/20/2034	USD	1500000	100.1297	1,501,945.65	0.00	USD
03765LAP7	APID 2015-20A A1RA TSFR3M+136.161BP 144A	Net Short Duration Instruments	6.6756	7/16/2031	USD	5334095.75	100.1650	5,342,894.39	0.00	USD
00500RAA3	ACREC 2021-FL1 A TSFR1M+126.448BP 144A	Net Short Duration Instruments	6.59115	10/16/2036	USD	1663276.29	99.3166	1,651,909.58	0.04	USD
22615MAW2	DEN14 2016-1A AR2 TSFR3M+140.161BP 144A	Net Short Duration Instruments	6.71741	10/23/2031	USD	11829145.3	99.9632	11,824,790.99	0.00	USD
03880RAA7	ARCLO 2021-FL4 A TSFR1M+146.448BP 144A	Net Short Duration Instruments	6.78981	11/15/2036	USD	7600000	99.7344	7,579,814.40	0.03	USD
23222LAN7	CTWTR 2015-1A AR TSFR3M+148.161BP 144A	Net Short Duration Instruments	6.7956	1/15/2029	USD	1348890.68	100.2223	1,351,889.22	0.00	USD
04942UAC0	ATCLO 2018-12A A1 TSFR3M+144.161BP 144A	Net Short Duration Instruments	6.76019	10/24/2031	USD	5805671.17	100.0500	5,808,574.01	0.00	USD
15033EAA6	CEDF 2018-9A A1 TSFR3M+124.161BP 144A	Net Short Duration Instruments	6.55942	4/20/2031	USD	8724941.3	100.0850	8,732,357.85	0.00	USD
15032FAA4	CEDF 2018-7A A1 TSFR3M+126.161BP 144A	Net Short Duration Instruments	6.57942	1/20/2031	USD	1622921.82	99.9707	1,622,446.19	0.00	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	Net Short Duration Instruments	6.6656	7/15/2031	USD	8484096.53	99.9106	8,476,509.54	0.00	USD
39808PAL0	GWOLF 2015-1A A1R TSFR3M+142.161BP 144A	Net Short Duration Instruments	6.74628	1/27/2031	USD	5198189.53	99.9813	5,197,215.49	0.00	USD
50190FAA9	LCCM 2021-FL3 A TSFR1M+156.45BP 144A	Net Short Duration Instruments	6.88981	12/15/2036	USD	4945683.54	98.6817	4,880,484.74	0.01	USD
566061AL1	MP10 2017-1A AR TSFR3M+130.161BP 144A	Net Short Duration Instruments	6.6156	10/15/2030	USD	2779855.26	100.2238	2,786,076.05	0.00	USD
67109KBG8	OZLM 2014-9A A1A4 TSFR3M 144A	Net Short Duration Instruments	6.52088	10/20/2031	USD	3460000	100.2985	3,470,327.89	0.00	USD
696924AA7	PLMRS 2023-4A A 144A TSFR3M+155BP	Net Short Duration Instruments	6.96251	10/20/2033	USD	10700000	100.4135	10,744,246.96	0.01	USD
69702HAA6	PSTAT 2021-4A A1 TSFR3M+106.161BP 144A	Net Short Duration Instruments	6.3756	10/15/2029	USD	4948604.89	99.9219	4,944,739.14	0.00	USD
78486BAA2	STWD 2021-FL2 A TSFR1M+131.448BP 144A	Net Short Duration Instruments	6.64115	4/18/2038	USD	6929933.1	98.1435	6,801,275.57	0.02	USD
83609RAL5	SNDPT 2017-1A ARR TSFR3M+116.161BP 144A	Net Short Duration Instruments	6.47741	1/23/2029	USD	418314.84	100.1990	419,147.37	0.00	USD
83610KAJ2	SNDPT 2017-2A AR TSFR3M+124.161BP 144A	Net Short Duration Instruments	6.56628	7/25/2030	USD	5285580.13	100.1500	5,293,508.50	0.00	USD
92329VAS1	VENTR 2016-25A ARR TSFR3M+128.161BP 144A	Net Short Duration Instruments	6.59942	4/20/2029	USD	1591895.65	100.1266	1,593,911.74	0.00	USD
92329YAL0	VENTR 2014-17A ARR TSFR3M+114.161BP 144A	Net Short Duration Instruments	6.4556	4/15/2027	USD	3436187.73	100.0002	3,436,193.16	0.00	USD
92330WBJ5	VENTR 2016-24A ARR TSFR3M+116.161BP 144A	Net Short Duration Instruments	6.47942	10/20/2028	USD	2560845.77	100.1079	2,563,609.41	0.00	USD
BCC2LWNA5	BLUME 5A A 3MEUR+91BP	Net Short Duration Instruments	4.852	1/15/2033	EUR	7550000	99.6526	8,125,673.66	-0.01	USD
BCC2QYLE0	BNPAM 2018-1A AR 3MEUR + 60BP 144A	Net Short Duration Instruments	4.542	4/15/2031	EUR	1800000	99.6063	1,936,345.83	-0.01	USD
CCBCYXUS0	CASH COLLATERAL FUT BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	1103000	100.0000	1,103,000.00	0.00	USD

CM1H04698	CRNCL 2014-4A ARRR 3MEUR + 60BP 144A	Net Short Duration Instruments	4.487	4/30/2031	EUR	4877820.81	99.6727	5,250,802.42	0.00	USD
CM1J84407	CORDA 7A ARR 3MEUR + 63BP 144A	Net Short Duration Instruments	4.57	9/15/2031	EUR	4335443.46	99.4571	4,656,857.11	-0.01	USD
CMV624341	HARVT 16A ARR 3MEUR + 64BP 144A	Net Short Duration Instruments	4.582	10/15/2031	EUR	7220825.1	99.4120	7,752,631.69	-0.01	USD
CSAT10001	CS AT1 CLAIMS US225401AJ72	Net Short Duration Instruments	0	12/31/2060	USD	10000000	11.5000	1,150,000.00	0.00	USD
CX29HR0K3	CRNCL 2016-7A A1R 3MEUR + 67BP 144A	Net Short Duration Instruments	4.582	1/31/2030	EUR	4657989.81	99.6750	5,014,280.51	0.00	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	Net Short Duration Instruments	4.612	4/16/2030	EUR	6781370.17	99.5748	7,292,741.58	-0.01	USD
CX2DH50G1	BLUME 2017-2A AR 3MEUR+65BP 144A	Net Short Duration Instruments	4.592	7/15/2030	EUR	2830586.53	99.9375	3,055,123.48	0.00	USD
CX2DOE0L3	GLGE 3A AR 3MEUR + 68BP 144A	Net Short Duration Instruments	4.622	10/15/2030	EUR	1261010.12	99.9540	1,361,263.87	0.00	USD
CX2NNS0K3	GLME 3A AR 3MEUR + 90BP 144A	Net Short Duration Instruments	4.87	1/20/2032	EUR	3200000	99.3600	3,433,881.81	-0.01	USD
CX2NNU0K8	TCLO 6A AR 3MEUR + 92BP 144A	Net Short Duration Instruments	4.856	1/12/2032	EUR	2500000	99.7337	2,692,809.98	0.00	USD
CX2OL80J0	OCPE 2020-4A AR 3MEUR+88BP 144A	Net Short Duration Instruments	4.85	9/22/2034	EUR	7200000	99.7144	7,753,791.51	0.00	USD
CX2PUL017	BLUME 2021-1A A 3MEUR +83BP 144A	Net Short Duration Instruments	4.772	4/15/2034	EUR	6000000	99.2086	6,428,717.15	-0.01	USD
CX3HU0018	PSTET 2022-1A A 3MEUR +72BP 144A	Net Short Duration Instruments	4.662	10/15/2031	EUR	4789977.43	98.7598	5,109,019.92	-0.02	USD
CX4BN6017	COLFR 1A A 3MEUR + 138BP 144A	Net Short Duration Instruments	5.289	8/15/2033	EUR	4500000	99.8911	4,854,706.39	0.05	USD
CX2D9H0I0	AQUE 2017-1A AR 3MEUR+64BP 144A	Net Short Duration Instruments	4.61	7/20/2030	EUR	3446105.92	100.1223	3,726,345.96	0.00	USD
CX2IRU025	HLAE 2017-2A AN 3MEUR + 77BP 144A	Net Short Duration Instruments	4.664	1/18/2031	EUR	789410.88	99.7250	850,219.06	0.00	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A	Net Short Duration Instruments	4.63	12/15/2031	EUR	6725851.23	99.6353	7,237,424.55	0.00	USD
RRCACLI6	U S CORP REV REPO	Net Short Duration Instruments	5.3	2/23/2026	USD	-8578416.95	100.0000	-8,578,416.95	0.00	USD
RRCACQVF0	U S CORP REV REPO	Net Short Duration Instruments	5.3	5/3/2024	USD	-1418155.78	100.0000	-1,418,155.78	0.09	USD
WFMBREFL3	WFMB RECEIVABLE 94983TAA8	Net Short Duration Instruments	0	12/31/2060	USD	2775.79	0.0000	0.00	0.00	USD
XXBCY4US5	VM CASH CCP ICE BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	239450.17	100.0000	239,450.17	0.00	USD
XXBCY1US1	VM CASH FUT DOM BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	349930	100.0000	349,930.00	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	Net Short Duration Instruments	0.005	12/31/2060	CAD	320449.26	100.0000	236,799.75	0.00	USD
XXBCY4EM6	VM CASH CCP ICE BCY EUR	Net Short Duration Instruments	0	12/31/2060	EUR	53028.55	100.0000	57,270.83	0.00	USD
XXBCY5CA1	VM CASH CCP LCH BCY CAD	Net Short Duration Instruments	0	12/31/2060	CAD	30586.03	100.0000	22,601.91	0.00	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	Net Short Duration Instruments	5.23	12/31/2060	USD	135418	100.0000	135,418.00	0.00	USD
XXSAL1US1	VM CASH FUT DOM SAL USD	Net Short Duration Instruments	5.23	12/31/2060	USD	0	100.0000	0.00	0.00	USD
912810TW8	U S TREASURY BOND	Government Related	4.75	11/15/2043	USD	56200000	103.9219	58,404,093.75	13.01	USD
TUM400027	FIN FUT US 2YR CBT 06/28/24	Government Related	6	6/29/2024	USD	-569400000	102.2422	-582,167,015.63	1.76	USD
TYM400029	FIN FUT US 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	26600000	110.7969	29,471,968.75	5.77	USD
UXYM40006	FIN FUT US ULTRA 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-195300000	114.6094	-223,832,109.39	7.62	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	62006412	98.9354	61,346,296.08	8.80	USD

9128283R9	U S TREASURY INFLATE PROT BD	Government Related	0.5	1/15/2028	USD	62517000	94.7176	59,214,613.24	3.67	USD
317U54SA7	ORO USD 10Y P 4.50000 L 02/13/25 DUB	Government Related	0	2/13/2025	USD	65900000	0.9803	646,037.47	7.79	USD
317U5BPA4	ORO USD 10Y P 4.02700 L 04/01/24 MYC	Government Related	0	4/1/2024	USD	-6100000	0.0000	-0.61	8.17	USD
317U5BRA2	ORO USD 10Y C 3.68800 L 04/01/24 MYC	Government Related	0	4/1/2024	USD	-6100000	0.0000	-0.61	8.26	USD
317U5G7A3	ORO USD 10Y C 3.68000 L 04/15/24 GLM	Government Related	0	4/15/2024	USD	-6000000	0.1812	-10,869.00	8.24	USD
317U5G8A2	ORO USD 10Y P 4.08500 L 04/18/24 GLM	Government Related	0	4/18/2024	USD	-6000000	0.1147	-6,880.20	8.14	USD
317U54TA6	ORO USD 10Y P 4.50000 L 02/13/25 BOA	Government Related	0	2/13/2025	USD	32900000	0.9803	322,528.57	7.79	USD
317U5BOA5	ORO USD 10Y P 4.08800 L 04/01/24 MYC	Government Related	0	4/1/2024	USD	-6100000	0.0000	-0.61	8.16	USD
317U5BSA1	ORO USD 10Y C 3.62700 L 04/01/24 MYC	Government Related	0	4/1/2024	USD	-6100000	0.0000	-0.61	8.28	USD
317U5BQA3	ORO USD 10Y P 4.02400 L 04/01/24 MYC	Government Related	0	4/1/2024	USD	-6100000	0.0000	-0.61	8.17	USD
317U5BTA0	ORO USD 10Y C 3.62400 L 04/01/24 MYC	Government Related	0	4/1/2024	USD	-6100000	0.0000	-0.61	8.28	USD
317U5F2A0	ORO USD 10Y P 3.90000 L 04/11/24 MYC	Government Related	0	4/11/2024	USD	-4200000	0.3254	-13,666.80	8.19	USD
317U5F3A9	ORO USD 10Y C 3.50000 L 04/11/24 MYC	Government Related	0	4/11/2024	USD	-4200000	0.0225	-945.42	8.30	USD
317U5FHA4	ORO USD 10Y C 3.55000 L 04/12/24 JPM	Government Related	0	4/12/2024	USD	-8000000	0.0466	-3,730.40	8.28	USD
317U5G6A4	ORO USD 10Y P 4.08000 L 04/15/24 GLM	Government Related	0	4/15/2024	USD	-6000000	0.0885	-5,310.60	8.14	USD
317U5G9A1	ORO USD 10Y C 3.68500 L 04/18/24 GLM	Government Related	0	4/18/2024	USD	-6000000	0.2437	-14,623.20	8.24	USD
317U5FGA5	ORO USD 10Y P 3.95000 L 04/12/24 JPM	Government Related	0	4/12/2024	USD	-8000000	0.2333	-18,667.20	8.18	USD
317U5GNA5	ORO USD 10Y C 3.75000 L 04/18/24 GLM	Government Related	0	4/18/2024	USD	-6100000	0.3953	-24,112.69	8.22	USD
317U5GMA6	ORO USD 10Y P 4.15000 L 04/18/24 GLM	Government Related	0	4/18/2024	USD	-6100000	0.0708	-4,318.19	8.12	USD
SWU01YGR6	RFR USD SOFR/4.23000 10/23/23-10Y LCH	Government Related	4.23	10/23/2033	USD	5400000	3.0205	163,105.92	7.85	USD
SWU01YJ51	RFR USD SOFR/4.25500 10/23/23-10Y LCH	Government Related	4.255	10/23/2033	USD	5400000	3.2185	173,800.08	7.84	USD
TYK4C3550	CBOT ACAL USTN FUT 05/24 @ 113	Government Related	0	4/26/2024	USD	-7200000	0.1094	-7,875.00	5.77	USD
TYK4P1717	CBOT APUT USTN FUT 5/24 @ 109	Government Related	0	4/26/2024	USD	-7200000	0.1406	-10,125.00	5.77	USD
31418AAE8	FNMA PASS THRU 30YR #MA0904	Securitized	4.5	11/1/2041	USD	9512.54	98.1993	9,341.25	5.99	USD
3140QRAB9	FNMA PASS THRU 30YR #CB5401	Securitized	4.5	12/1/2052	USD	5613122.48	95.3516	5,352,204.56	5.99	USD
3140QSDX6	FNMA PASS THRU 30YR #CB6417	Securitized	4.5	5/1/2053	USD	8536788.29	95.3512	8,139,927.00	5.99	USD
3140QSSU6	FNMA PASS THRU 30YR #CB6830	Securitized	4.5	7/1/2053	USD	7152916.35	95.3510	6,820,377.91	5.99	USD
3138E0HS1	FNMA PASS THRU 30YR #AJ7440	Securitized	4.5	11/1/2041	USD	64081.14	98.1995	62,927.34	5.99	USD
3140QTNE5	FNMA PASS THRU 30YR #CB7588	Securitized	5	11/1/2053	USD	20804819.22	97.6661	20,319,249.93	5.05	USD
3140QTNF2	FNMA PASS THRU 30YR #CB7589	Securitized	5.5	11/1/2053	USD	2781527.06	99.5881	2,770,069.76	4.06	USD
31416TL49	FNMA PASS THRU 30YR #AA9346	Securitized	4.5	8/1/2039	USD	12927.68	98.1995	12,694.91	6.05	USD
31419BUM5	FNMA PASS THRU 30YR #AE1487	Securitized	4.5	9/1/2040	USD	11750.54	97.3478	11,438.89	6.05	USD
3133KQQZ2	FNMA PASS THRU 30YR #RA8572	Securitized	4.5	6/1/2053	USD	5339407.35	95.3418	5,090,684.94	5.99	USD
3142GQV82	FNMA PASS THRU 30YR #RJ0638	Securitized	5	1/1/2054	USD	7957015.36	97.6620	7,770,979.62	5.05	USD
3132DWH55	FNMA PASS THRU 30YR #SD8341	Securitized	5	7/1/2053	USD	71588895.75	97.6784	69,926,918.01	5.05	USD
3142GQBS0	FNMA PASS THRU 30YR #RJ0048	Securitized	4.5	10/1/2053	USD	2078686.7	95.3259	1,981,526.87	5.99	USD
3142GQBU5	FNMA PASS THRU 30YR #RJ0050	Securitized	5.5	10/1/2053	USD	997551.48	99.6113	993,673.76	4.06	USD

3128L5LP4	FHLMC GOLD 30YR #A7-2134	Securitized	6.5	1/1/2038	USD	10893.6	103.4903	11,273.82	2.16	USD
3132A5KB0	FNMA PASS THRU 30YR #ZS4790	Securitized	4	9/1/2048	USD	233108.5	94.2869	219,790.89	6.16	USD
3128M5SH4	FHLMC GOLD 30YR GNT #G0-3820	Securitized	6.5	1/1/2038	USD	1597.41	103.5046	1,653.39	2.08	USD
312928QX5	FHLMC GOLD 30YR #A8-2270	Securitized	6.5	10/1/2038	USD	9624.63	102.3360	9,849.46	2.17	USD
3132DWERO	FNMA PASS THRU 30YR #SD8244	Securitized	4	9/1/2052	USD	24682655.15	92.7700	22,898,094.49	6.30	USD
3133KR3D4	FNMA PASS THRU 30YR #RA9796	Securitized	4.5	9/1/2053	USD	1314407.09	95.3416	1,253,176.61	5.99	USD
3142GQV90	FNMA PASS THRU 30YR #RJ0639	Securitized	5.5	1/1/2054	USD	998028.03	99.5881	993,917.06	4.06	USD
21H022648	GNMA II TBA 2.5% APR 30YR JMBO	Securitized	2.5	4/18/2054	USD	77400000	85.2932	66,016,970.08	6.12	USD
01F030645	FNMA TBA 3.0% APR 30YR	Securitized	3	4/11/2054	USD	0	86.1488	0.00	6.70	USD
01F030652	FNMA TBA 3.0% MAY 30YR	Securitized	3	5/13/2054	USD	188500000	86.2426	162,567,289.69	6.70	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	64800000	92.7511	60,102,711.50	6.30	USD
01F042640	FNMA TBA 4.5% APR 30YR	Securitized	4.5	4/11/2054	USD	7384000	95.3281	7,039,025.06	5.99	USD
01F042657	FNMA TBA 4.5% MAY 30YR	Securitized	4.5	5/13/2054	USD	99000000	95.3632	94,409,599.68	5.99	USD
01F050643	FNMA TBA 5.0% APR 30YR	Securitized	5	4/11/2054	USD	54000000	97.6632	52,738,109.64	5.05	USD
01F050650	FNMA TBA 5.0% MAY 30YR	Securitized	5	5/13/2054	USD	26000000	97.6866	25,398,516.78	5.05	USD
01F060659	FNMA TBA 6.0% MAY 30YR	Securitized	6	5/13/2054	USD	50000000	100.9538	50,476,899.00	3.05	USD
01F052649	FNMA TBA 5.5% APR 30YR	Securitized	5.5	4/11/2054	USD	0	99.5889	0.00	4.06	USD
01F052656	FNMA TBA 5.5% MAY 30YR	Securitized	5.5	5/13/2054	USD	70200000	99.5811	69,905,900.61	4.06	USD
01F060642	FNMA TBA 6.0% APR 30YR	Securitized	6	4/11/2054	USD	0	100.9811	0.00	3.05	USD
12598JAC5	CSMC 2021-RPL7 A1 144A	Securitized	1.92598	7/27/2061	USD	4695252.13	96.1362	4,513,835.10	3.32	USD
03465JAB6	CSMC 2021-RPL7 A1 144A	Securitized	1.581	9/25/2066	USD	2109566.54	81.9031	1,727,800.18	7.49	USD
12656PAC0	CSMC 2020-RPL3 A1 144A	Securitized	4.081002	3/25/2060	USD	5072544.26	99.6706	5,055,833.78	3.49	USD
12658XAC1	CSMC 2021-RPL9 A1 144A	Securitized	2.43639	2/25/2061	USD	2344636.78	96.9568	2,273,285.50	4.14	USD
12667FMF9	CSMC 2004-TOCD JAI WM57 WC6.011	Securitized	6	8/25/2034	USD	2502115.13	98.7902	2,471,845.29	3.92	USD
52474JAA4	LMAT 2021-GS1 A1 WM50 WC4.2267 144A	Securitized	4.892	10/25/2066	USD	2382966.76	98.8454	2,355,453.98	3.49	USD
62955RAA3	NYMT 2021-SP1 A1 144A	Securitized	1.6696	8/25/2061	USD	4669839.64	95.9190	4,479,261.62	2.40	USD
693582AA6	PRPM 2022-1 A1 WM51 WC2.88810 144A	Securitized	3.72	2/25/2027	USD	3018202.68	97.3921	2,939,490.37	3.16	USD
74140QAA6	PRET 2021-RN1 A1 144A	Securitized	1.9917	2/25/2061	USD	1925119.32	97.7931	1,882,634.44	2.30	USD
748956AA7	RCKT 2023-CES2 A1A 144A	Securitized	6.808	9/25/2043	USD	922820.74	101.3154	934,959.89	1.68	USD
949794AB7	WFMBS 2007-RK0 A2 WM57 WC2.2067	Securitized	6.008602	10/25/2037	USD	1447537.69	91.0649	1,318,198.17	1.34	USD
004421EW9	TSFR 1M+99.448BP	Securitized	6.22389	4/25/2034	USD	210434.08	92.9350	195,566.85	4.44	USD
03072SXEO	TSFR 1M+102.048BP	Securitized	6.35889	1/25/2035	USD	1946693.87	97.2851	1,893,843.86	1.22	USD
03072SXF7	TSFR 1M+112.448BP	Securitized	6.46389	1/25/2035	USD	1268671.74	89.6706	1,137,625.05	3.50	USD
0738792V9	BSABS 2005-AQ2 M1 TSFR1M+84.948BP	Securitized	6.17889	9/25/2035	USD	3391376.1	99.3944	3,370,838.27	0.55	USD
152314PR5	RASC 2005-KS12 M3 TSFR1M+107.448BP	Securitized	6.40389	10/25/2035	USD	4077287.95	98.8904	4,032,045.14	0.93	USD
362341KE8	GSAMP 2005-HE4 M3 TSFR1M+89.448BP	Securitized	6.22389	7/25/2045	USD	1071838.82	97.0886	1,040,633.09	1.34	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	Securitized	6.69389	7/25/2037	USD	7000000	84.3353	5,903,472.40	6.09	USD
59024LAB7	MLMI 2007-HE2 A2A TSFR1M+35.448BP	Securitized	5.68389	2/25/2037	USD	137095.09	29.3127	40,186.31	5.69	USD
753910AF5	RASC 2005-KS12 M3 TSFR1M+59.448BP	Securitized	6.16389	1/25/2036	USD	1500000	97.4819	1,462,227.75	1.88	USD
76110W3V6	RASC 2005-KS12 M3 TSFR1M+75.448BP	Securitized	6.40389	8/25/2035	USD	4201403.61	98.2070	4,126,074.12	1.36	USD
76110W6B7	RASC 2005-EMX4 M3 TSFR1M+57.448BP	Securitized	6.13389	11/25/2035	USD	458959.56	99.3142	455,812.11	0.77	USD
81375WAK2	SABR 2004-INCL M1 TSFR1M+90.448BP	Securitized	6.22389	2/25/2034	USD	5851465.4	98.8611	5,784,820.13	0.00	USD
86358EGW0	SAIL 2004-2 A4 TSFR1M+81.948BP	Securitized	6.14889	3/25/2034	USD	1240297	98.6113	1,223,073.24	2.44	USD

22541QFC1	CSFB 2003-AR18 2A3 WM33 WC5.2935 ARM	Securitized	4.73654	7/25/2033	USD	321.38	93.9393	301.90	1.25	USD
05951EAM9	BAFC 2006-J 4A1 ARM WM36 WC6.3954	Securitized	5.21423	1/20/2047	USD	19279.92	84.9811	16,384.28	3.59	USD
17307GXP8	CMLTI 2005-6 A1 1YCMT+210	Securitized	7.56	9/25/2035	USD	28023.56	98.9905	27,740.66	0.51	USD
17307GXQ6	CMLTI 2005-6 A2 1YCMT+215	Securitized	6.78	9/25/2035	USD	13832.51	97.4379	13,478.11	1.60	USD
07384MN57	BSARM 2004-2 23A ARM WM34 WC4.9227	Securitized	3.999998	5/25/2034	USD	5875.55	83.7498	4,920.76	7.81	USD
07384MYW6	BSARM 2005-7 0A WM33 WC4.979 ARM	Securitized	5.633677	10/25/2033	USD	6125.55	91.9623	5,633.20	0.97	USD
07386HB83	BSARM 2000-1 21A2 ARM WM33 WC6	Securitized	4.47394	2/25/2036	USD	237483.07	69.3190	164,620.94	3.68	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.063473	9/25/2035	USD	39970.27	93.2554	37,274.44	2.95	USD
43739ECB1	HMBT 2005-5 A1 TSFR1M+63.448BP	Securitized	5.96389	1/25/2036	USD	156014.18	94.5846	147,565.37	0.50	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	Securitized	5.51624	7/25/2035	USD	74360.04	97.6577	72,618.28	1.65	USD
61748HBQ3	JPMMT 2007-0A1 5A1 ARM WM34 WC4.87	Securitized	5.349753	8/25/2034	USD	131300.87	92.7034	121,720.41	2.72	USD
466247AZ6	JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	Securitized	4.871598	11/25/2033	USD	9610.36	90.7928	8,725.52	1.10	USD
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	Securitized	5.314758	2/25/2035	USD	4330.05	89.6304	3,881.04	1.68	USD
61754HAD4	JPMMT 2007-7A1 2A3 TSFR1M+82.448BP	Securitized	6.16389	4/25/2037	USD	87356.56	27.4189	23,952.17	5.53	USD
86359BGF2	SARM 2004-1 4A1 WM34 WC5.5718 ARM	Securitized	7.02015	2/25/2034	USD	9225.12	92.9435	8,574.15	0.42	USD
12668BB44	CWALT 2006-OA3 1A1 TSFR1M+51.448BP	Securitized	5.84389	5/25/2036	USD	28816.96	86.0397	24,794.01	4.93	USD
12669GPN5	CWALT 2005-2 1A1 TSFR1M+75.448BP	Securitized	6.08389	3/25/2035	USD	46713.22	85.7229	40,043.91	3.00	USD
23332UBF0	DSLA 2004-AR3 2A1 12MTA	Securitized	6.14264	7/19/2044	USD	170493.52	91.3999	155,830.92	1.74	USD
23332UEM2	DSLA 2005-AR4 2A1A TSFR1M+63.448BP	Securitized	5.95427	8/19/2045	USD	301802.86	82.8078	249,916.43	3.73	USD
41161PSK0	HVMTL 2005-9 2A1A TSFR1M+70.448BP	Securitized	6.12323	6/20/2035	USD	115774.07	92.3540	106,922.00	4.06	USD
41162DAF6	HVMTL 2006-12 2A2A TSFR1M+49.448BP	Securitized	5.8208	1/19/2038	USD	68280.86	87.0981	59,471.35	4.06	USD
39538RBB4	GMPL 2005-AR2 A1 TSFR1M+57.448BP	Securitized	5.90389	6/25/2045	USD	701340.42	72.0502	505,317.25	4.08	USD
761118WP9	KAEP 2005-2 03AR1 TSFR1M+57.448BP	Securitized	5.65389	4/25/2046	USD	699848.58	26.8476	187,892.48	3.72	USD
86359LMW6	SARM 2005-AR6 1A1 TSFR1M+73.448BP	Securitized	6.06389	9/25/2045	USD	243863.36	89.6861	218,711.46	-0.36	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	6.18389	11/25/2034	USD	331029.39	93.6398	309,975.09	1.02	USD
92922FD21	WAMU 2005-AR2 2A1A TSFR1M+73.448BP	Securitized	6.06389	1/25/2045	USD	20162.4	98.0006	19,759.28	1.55	USD
92925CDA7	WAMU 2006-AR3 A1A 12MTA+100	Securitized	6.08905	2/25/2046	USD	229678.88	87.4015	200,742.86	4.44	USD
08163VAC1	BMARK 2023-V3 A3 WM28 WC7.1887	Securitized	6.3629	7/15/2056	USD	6500000	104.6529	6,802,437.85	3.50	USD
24023AAA8	DC 2023-DC A 144A	Securitized	6.3143	9/12/2040	USD	1100000	102.4244	1,126,668.40	3.23	USD
43730XAA2	HPA 2021-3 A 144A	Securitized	2.2	1/17/2041	USD	2388836.97	87.8316	2,098,154.69	3.73	USD
61770YAA3	MSC 2020-CNP A 144A	Securitized	2.4276	4/5/2042	USD	5000000	81.2472	4,062,360.50	5.10	USD
63874FAA5	NCMS 2018-285M A 144A	Securitized	3.7904	11/15/2032	USD	1484200	88.7369	1,317,032.33	1.93	USD
74333WAA0	PROG 2021-SFR10 A WM28 WC3.2740 144A	Securitized	2.393	12/17/2040	USD	2056450.29	88.9142	1,828,476.32	4.33	USD
95003WAA4	WFCM 2022-ONL A WM27 WC4.9710 144A	Securitized	3.862	12/15/2039	USD	2600000	93.4529	2,429,776.44	2.92	USD
03790CAA9	ASHPL 2023-1A A 144A	Securitized	7	7/21/2031	USD	11656510.85	100.1680	11,676,091.46	1.29	USD
05377RHM9	AESOP 2023-8A A 144A	Securitized	6.02	2/20/2030	USD	7500000	103.4237	7,756,776.75	3.99	USD
12510HAS9	CAUTO 2023-1A A1 144A	Securitized	5.75	9/15/2053	USD	6860000	99.5721	6,830,646.75	3.65	USD
12664AAD1	CSMC 2022-ATH3 A1 144A	Securitized	4.991	8/25/2067	USD	1627678.47	98.0390	1,595,760.02	3.57	USD
26827EAA3	ECAF 2015-1A A1 144A	Securitized	3.473	6/15/2040	USD	97299.95	66.4964	64,700.96	0.12	USD
26827EAC9	ECAF 2015-1A A2 144A	Securitized	4.947	6/15/2040	USD	283566.97	69.9952	198,483.27	5.35	USD
393505X98	GT 1999-3 A9 SEQ WM26 WC9.0612	Securitized	6.53	2/1/2031	USD	778808.7	87.8622	684,278.07	2.08	USD

552751AA7	MFRA 2020-NQM2 A1 144A	Securitized	1.381	4/25/2065	USD	1089269.41	93.1641	1,014,807.93	2.36	USD
552751AC3	MFRA 2020-NQM2 A3 144A	Securitized	1.947	4/25/2065	USD	1107432.76	93.1832	1,031,940.84	2.34	USD
55446MAA5	MAACH 2019-1 A 144A	Securitized	3.474	10/15/2039	USD	1364076.71	90.5134	1,234,671.66	1.83	USD
59111RAA0	METAL 2017-1 A 144A	Securitized	4.581	10/15/2042	USD	1624767.16	63.5180	1,032,019.60	3.70	USD
673919AL0	OBX 2023-NQM5 A1A 144A	Securitized	6.567	6/25/2063	USD	2154307.98	100.9600	2,174,989.34	1.78	USD
74143EAA0	PRET 2021-NPL3 A1 WM61 WC4.4352 144A	Securitized	1.8677	7/25/2051	USD	3824765.9	96.8509	3,704,321.34	2.20	USD
78433XAA8	SALTT 2021-1A AA 144A	Securitized	2.301	2/28/2033	USD	874184.87	93.0939	813,812.44	3.00	USD
80287DAC1	SDART 2023-6 A3	Securitized	5.93	7/17/2028	USD	2300000	101.5077	2,334,676.41	1.67	USD
80287DAD9	SDART 2023-6 B	Securitized	5.98	4/16/2029	USD	2300000	101.7603	2,340,486.21	2.37	USD
80287DAE7	SDART 2023-6 C	Securitized	6.4	3/17/2031	USD	2300000	103.0684	2,370,572.05	3.01	USD
91823AAW1	VBTEL 2022-1A C2II 144A	Securitized	3.706	2/15/2057	USD	2000000	82.4335	1,648,669.80	6.47	USD
92348VAA7	VZMT 2023-6 A 144A	Securitized	5.35	9/22/2031	USD	8000000	102.1777	8,174,212.80	3.89	USD
92539XAA2	VERUS 2023-6 A1 WM53 WC8.2412 144A	Securitized	6.665	9/25/2068	USD	9144240.92	100.9677	9,232,733.40	2.08	USD
94354KAA8	WAAV 2019-1 A 144A	Securitized	3.597	9/15/2044	USD	1721710.1	89.1499	1,534,902.49	2.62	USD
98944PAB3	ZCAP 2018-1 A 144A	Securitized	4.605	10/15/2038	USD	1659158.62	90.2594	1,497,547.11	0.87	USD
	Uninvested Cash							19,902.69		
	Interest Receivable							9,427,044.25		
	Net Unsettled Trades							-624,216,290.21		
	Bond/Stock Futures							723,526,868.07		
	Swap Offset							2,380,771.60		
	Broker Money							-2,858,100.88		
	Total Market Value							1,350,930,371.22		

**Additional Disclosures:**

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