

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
950074898	STIF FUND (MYR)	Emerging Markets	0	12/31/2030	MYR	1	100.0000	0.21	0.00	USD
966014896	STIF FUND (PHP)	Emerging Markets	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
971070099	STIF FUND (RUB)	Emerging Markets	0	12/1/2030	RUB	1	100.0000	0.01	0.00	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	551002.54	100.0000	110,078.32	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	14578.37	100.0000	877.07	0.00	USD
BRL4124B5	BRAZILIAN REAL-NDF	Emerging Markets	0	5/3/2024	USD	-629862.64	5.0206	-125,456.90	0.09	USD
MXN4135B5	MEXICAN NUEVO PESO	Emerging Markets	0	5/14/2024	USD	1556598.28	16.7311	93,036.15	0.13	USD
MXN4172A1	MEXICAN NUEVO PESO	Emerging Markets	0	6/20/2024	USD	-2071.62	16.8308	-123.08	0.23	USD
PEN4172A0	PERUVIAN SOL-NDF	Emerging Markets	0	6/20/2024	USD	-449129.89	3.7260	-120,539.42	0.23	USD
317U4WRA7	ORO USD 2Y C 3.80000 L 04/16/24 BPS	Net Short Duration Instruments	0	4/16/2024	USD	-13200000	0.0025	-327.36	1.90	USD
317U54UA4	ORO USD 2Y C 4.26900 L 05/13/24 GLM	Net Short Duration Instruments	0	5/13/2024	USD	-13500000	0.1428	-19,279.35	1.88	USD
317U3ULA8	IRO EUR 2Y P 2.90000 L 08/29/25 GLM	Net Short Duration Instruments	0	8/29/2025	EUR	-2700000	0.4323	-12,606.16	1.84	USD
317U3UMA7	IRO EUR 2Y C 2.90000 L 08/29/25 GLM	Net Short Duration Instruments	0	8/29/2025	EUR	-2700000	1.3369	-38,984.58	1.84	USD
317U3VGA2	IRO EUR 2Y C 2.80000 L 09/01/25 GST	Net Short Duration Instruments	0	9/1/2025	EUR	-15200000	1.2128	-199,096.51	1.84	USD
317U3VHA1	IRO EUR 2Y P 2.80000 L 09/01/25 GST	Net Short Duration Instruments	0	9/1/2025	EUR	-15200000	0.4918	-80,730.60	1.84	USD
SWU04AM49	INF SWAP EM NI 3.13 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	300000	1.1669	3,780.76	0.05	USD
SWU0AY200	INF SWAP US IT 2.89 04/05/23-1Y LCH	Net Short Duration Instruments	0	4/5/2024	USD	-27000000	0.2032	-54,852.36	0.00	USD
SWU0DZ774	INF SWAP EM NI 3.52 09/15/22-2Y LCH	Net Short Duration Instruments	0	9/15/2024	EUR	-800000	0.8688	-7,506.65	0.00	USD
SWU0EA018	INF SWAP EM NI 3.0 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	1000000	1.8421	19,894.27	0.07	USD
SWU0EN655	INF SWAP US IT 2.31375 02/26/21-5Y LCH	Net Short Duration Instruments	0	2/26/2026	USD	2700000	10.6141	286,580.62	0.17	USD
SWU0EN705	INF SWAP US IT 2.41875 03/05/21-5Y LCH	Net Short Duration Instruments	0	3/5/2026	USD	2100000	10.0874	211,835.48	0.17	USD
SWU0EQ088	INF SWAP US IT 2.7675 05/13/21-5Y LCH	Net Short Duration Instruments	0	5/13/2026	USD	1800000	7.9516	143,127.94	0.15	USD
SWU0EQ211	INF SWAP US IT 2.69 06/01/21-5Y LCH	Net Short Duration Instruments	0	6/1/2026	USD	600000	8.1382	48,829.47	0.16	USD
SWU0JD9B6	INF SWAP US IT 2.51 09/08/23-1Y LCH	Net Short Duration Instruments	0	9/8/2024	USD	-3900000	0.5668	-22,106.94	0.00	USD
SWU0JL852	INF SWAP US IT 2.813 05/14/21-5Y LCH	Net Short Duration Instruments	0	5/14/2026	USD	800000	7.7104	61,683.51	0.14	USD
SWU0KT143	INF SWAP EM NI 2.965 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	200000	2.0233	4,370.23	0.07	USD
SWU0Z7004	INF SWAP US IT 2.37 06/06/18-10Y LCH	Net Short Duration Instruments	0	6/6/2028	USD	-2200000	9.2490	-203,478.07	0.33	USD
SWU0ZN009	INF SWAP US IT 2.703 05/25/21-5Y LCH	Net Short Duration Instruments	0	5/25/2026	USD	830000	8.1575	67,706.94	0.15	USD
SWU0225S5	RFR EUR ESTRON/3.47500 02/26/24-1Y LCH	Net Short Duration Instruments	3.475	2/26/2025	EUR	-66500000	-0.0035	2,477.79	0.89	USD
SWU0JD9A8	INF SWAP US IT 2.5 09/07/23-1Y LCH	Net Short Duration Instruments	0	9/7/2024	USD	-7700000	0.5764	-44,379.43	0.00	USD
XMM400020	UNIT OF AOS 10Y BOND SFL 06/17/24	Government Related	6	6/18/2024	AUD	5900000	96.0250	4,487,189.33	7.77	USD
135087VS0	CANADA GOVT REAL RETURN	Government Related	4.25	12/1/2026	CAD	1081458	106.8679	854,041.16	2.53	USD

3175RWRC3	INF CAP FWD EU @ 3 06/22/15-20Y GLM	Government Related	0	6/22/2035	EUR	-1200000	2.3286	-22,695.68	0.23	USD
BK0496913	FRANCE GOVT OATE I/L	Government Related	0.1	3/1/2026	EUR	2695002	99.1880	2,886,968.69	1.85	USD
BN5634736	FRANCE GOVT OATE I/L	Government Related	0.1	7/25/2031	EUR	1056204	97.9991	1,117,875.54	7.09	USD
DUM400016	FIN FUT EURO-SCHATZ 2YR EUX 06/06/24	Government Related	6	6/7/2024	EUR	-24900000	105.7000	-28,424,841.73	1.70	USD
BJ2189949	ITALIAN BTP BOND I/L	Government Related	1.4	5/26/2025	EUR	9202576	99.0099	9,840,373.69	1.13	USD
BTSM40003	FIN FUT EUX SHORT EURO-BTP 06/06/24	Government Related	6	6/7/2024	EUR	-6100000	105.8800	-6,975,373.84	2.00	USD
IKM400013	FIN FUT EUX EURO-BTP 06/06/24	Government Related	6	6/7/2024	EUR	3400000	119.0100	4,370,046.85	7.30	USD
OATM40009	FRANCE GOVT OATE I/L	Government Related	6	6/7/2024	EUR	-1400000	128.1700	-1,937,930.24	7.77	USD
OEM400010	FRANCE GOVT OATE I/L	Government Related	6	6/7/2024	EUR	-400000	118.2500	-510,839.96	4.51	USD
RXM400023	FRANCE GOVT OATE I/L	Government Related	6	6/7/2024	EUR	-2800000	133.3800	-4,033,410.88	7.74	USD
SWU01IOA9	IRS EUR 0.65000 05/11/22-5Y LCH	Government Related	0.65	5/11/2027	EUR	900000	-6.5620	-63,782.93	2.88	USD
SWU01IVA1	IRS EUR 1.00000 05/18/22-5Y LCH	Government Related	1	5/18/2027	EUR	800000	-5.5585	-48,025.61	2.87	USD
SWU01JA46	INF SWAP EM NI 2.4875 05/15/22-15Y LCH	Government Related	0	5/15/2037	EUR	-10000	2.9758	-321.38	0.41	USD
SWU01MJY4	IRS EUR 0.19000 11/04/22-30Y LCH	Government Related	0.19	11/4/2052	EUR	-1000000	-43.7506	472,506.33	25.75	USD
SWU01MK06	IRS EUR 0.19500 11/04/22-30Y LCH	Government Related	0.195	11/4/2052	EUR	-1100000	-43.6491	518,551.62	25.73	USD
SWU01MMU8	IRS EUR 0.19700 11/08/22-30Y LCH	Government Related	0.197	11/8/2052	EUR	-1900000	-43.6166	895,013.38	25.72	USD
SWU01QDX3	IRS EUR 2.87880 06/12/23-9Y* LCH	Government Related	2.8788	8/15/2032	EUR	5600000	2.2667	137,087.59	7.04	USD
SWU022DJ6	IRS EUR 2.75000 09/18/24-10Y LCH	Government Related	2.75	9/18/2034	EUR	25300000	2.1047	575,090.91	8.55	USD
SWU022DP2	IRS EUR 2.50000 09/18/24-30Y LCH	Government Related	2.5	9/18/2054	EUR	-9100000	4.7369	-465,541.52	20.37	USD
SWU074A19	INF SWAP EM NI 1.71 03/15/18-15Y LCH	Government Related	0	3/15/2033	EUR	300000	14.6306	47,403.09	1.10	USD
SWU086FC4	INF SWAP EM NI 1.38 03/15/21-10Y LCH	Government Related	0	3/15/2031	EUR	-3900000	19.2002	-808,713.85	1.15	USD
SWU0EA026	INF SWAP EM NI 2.421 05/15/22-30Y LCH	Government Related	0	5/15/2052	EUR	-170000	7.6612	-14,065.90	1.96	USD
SWU0EA042	INF SWAP EM NI 2.72 06/15/22-10Y LCH	Government Related	0	6/15/2032	EUR	2100000	-0.8293	-18,807.88	-0.02	USD
SWU0EA125	INF SWAP EM NI 2.359 08/15/22-8Y LCH	Government Related	0	8/15/2030	EUR	1600000	2.3420	40,470.53	0.16	USD
SWU0EA166	INF SWAP EM NI 2.47 07/15/22-10Y LCH	Government Related	0	7/15/2032	EUR	800000	1.7270	14,921.59	0.16	USD
SWU0GH854	INF SWAP EM NI 2.763 09/15/23-30Y LCH	Government Related	0	9/15/2053	EUR	-700000	-9.0963	68,767.84	-2.38	USD
SWU0GK337	INF SWAP EM NI 2.3625 11/15/23-10Y LCH	Government Related	0	11/15/2033	EUR	-800000	-1.8907	16,335.35	-0.19	USD
SWU0JE262	INF SWAP EM NI 1.41 11/15/19-20Y LCH	Government Related	0	11/15/2039	EUR	-300000	22.5383	-73,024.02	3.09	USD
SWU0K8A23	INF SWAP EM NI 2.7 04/15/23-30Y LCH	Government Related	0	4/15/2053	EUR	-1100000	-7.0245	83,450.90	-1.73	USD
SWU0KH016	INF SWAP EM NI 2.682 10/15/23-30Y LCH	Government Related	0	10/15/2053	EUR	-200000	-6.5605	14,170.66	-1.75	USD
SWU0KT325	INF SWAP EM NI 2.57 06/15/22-10Y LCH	Government Related	0	6/15/2032	EUR	900000	0.7280	7,076.39	0.10	USD
SWU0WR565	INF SWAP EM NI 2.356 11/15/23-10Y LCH	Government Related	0	11/15/2033	EUR	-1300000	-1.8272	25,653.86	-0.18	USD
SWU0XL419	INF SWAP EM NI 2.59 12/15/22-30Y LCH	Government Related	0	12/15/2052	EUR	-300000	-2.3367	7,570.93	-0.55	USD
SWU0YH672	INF SWAP EM NI 2.5475 11/15/23-30Y LCH	Government Related	0	11/15/2053	EUR	200000	-2.4597	-5,312.86	-0.67	USD
SWU0YU459	INF SWAP EM NI 2.39 11/15/23-10Y LCH	Government Related	0	11/15/2033	EUR	-700000	-2.1596	16,326.45	-0.22	USD
SWU0YU764	INF SWAP EM NI 2.62 11/15/23-30Y LCH	Government Related	0	11/15/2053	EUR	200000	-4.7549	-10,270.49	-1.29	USD
SWU0ZD712	INF SWAP EM NI 2.59 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-400000	4.0241	-17,383.90	1.06	USD

UBM400019	INTOT EUR BOXE 30TK LOK 06/06/24	Government Related	4	6/7/2024	EUR	300000	135.8000	439,991.96	19.89	USD
ZD8283354	ITALIAN BTP BOND I/L	Government Related	1.8	5/15/2036	EUR	99466	100.4527	107,909.53	10.96	USD
SWU01HY44	IRS EUR 0.65000 04/12/22-5Y LCH	Government Related	0.65	4/12/2027	EUR	2000000	-6.4471	-139,256.70	2.89	USD
SWU0KT119	INF SWAP EM NI 2.58 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-300000	4.3503	-14,094.99	1.14	USD
SWU01IQW9	IRS EUR 1.00000 05/13/22-5Y LCH	Government Related	1	5/13/2027	EUR	1800000	-5.5417	-107,729.67	2.87	USD
ZR9250799	ITALIAN BTP BOND I/L	Government Related	0.4	5/15/2030	EUR	237980	94.6916	243,374.73	5.96	USD
SWU07KU29	INF SWAP EM NI 2.0 03/15/22-10Y LCH	Government Related	0	5/15/2032	EUR	1400000	2.0045	30,308.50	0.18	USD
SWU0NL451	INF SWAP EM NI 2.736 10/15/23- 30Y LCH	Government Related	0	10/15/2053	EUR	-400000	-8.3336	36,001.08	-2.23	USD
CMD706015	GRIF 1 A 6MEUR + 28BP	Securitized	4.181	8/28/2039	EUR	63076.85	97.0826	66,135.54	0.35	USD
ZN2761189	UBS GROUP AG SR UNSEC REGS	Invest. Grade Credit	7.75	3/1/2029	EUR	100000	114.1660	123,299.27	3.49	USD
AX8961184	JYSKE REALKREDIT A/S**PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.71	77.7120	0.19	10.14	USD
AX9013746	NORDEA REALKREDIT SEC**PARTIAL CALL**	Invest. Grade Credit	1	10/1/2050	DKK	1.26	78.4924	0.14	10.14	USD
AX9541290	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	12275.69	77.6674	1,380.47	10.13	USD
BG5056190	NYKREDIT REALKREDIT AS SEC**PARTIAL CALL	Invest. Grade Credit	1	10/1/2053	DKK	1.63	76.7965	0.18	11.00	USD
BJ7619163	JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	2.05	80.7229	0.24	10.24	USD
BJ7669762	JYSKE REALKREDIT SEC IO1**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	1879975.16	77.0443	209,717.47	12.09	USD
BO2829311	NORDEA KREDIT IO30 SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	100000	69.3073	10,035.09	16.19	USD
BO3594195	NYKREDIT REALKREDIT **PARTIAL CALL** IO	Invest. Grade Credit	1.5	10/1/2053	DKK	99654.29	69.3035	9,999.84	16.39	USD
BO3608318	NORDEA KREDIT REALKREDIT**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	649971.8	80.7286	75,973.80	10.14	USD
BO3610603	NORDEA REALKREDIT IO10 **PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	54980	77.0804	6,136.08	12.26	USD
BO3636459	REALKREDIT DANMARK IO10**PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.77	77.0253	0.20	12.26	USD
BP2299314	REALKREDIT DANMARK SEC***PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2053	DKK	2307512.24	80.6937	269,603.55	10.15	USD
BV1963834	REALKREDIT DANMARK REG**PARTIAL CALL**	Invest. Grade Credit	3	10/1/2053	DKK	4502189.86	93.5581	609,883.93	7.69	USD
EK4381829	NYKREDIT REALKREDIT AS V**PARTIAL CALL**	Invest. Grade Credit	2.5	10/1/2047	DKK	16060.45	92.9528	2,161.54	7.80	USD
EK4399300	NORDEA KREDIT REALKREDIT*PARTIAL CALL*	Invest. Grade Credit	2.5	10/1/2047	DKK	115.76	92.9638	15.58	7.73	USD
EK4481033	REALKREDIT DANMARK***PARTIAL CALL*	Invest. Grade Credit	2.5	4/1/2047	DKK	10951.65	93.0437	1,475.40	7.75	USD
AX9392660	REALKREDIT DANMARK SEC**PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.66	77.6627	0.19	10.14	USD
AX2401385	REALKREDIT DANMARK IO10**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2050	DKK	1.81	79.2433	0.21	11.21	USD
BG5047181	NYKREDIT REALKRE O10**PARTIAL CALL** IO	Invest. Grade Credit	1	10/1/2053	DKK	252.94	72.8489	26.68	13.24	USD
BH5668075	NYKREDIT REALKREDIT**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2052	DKK	9123592.42	80.6637	1,065,579.34	10.15	USD
BH5668265	NYKREDIT AS SEC IO10 PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	1.21	77.0033	0.13	12.09	USD
BR6974181	REALKREDIT DANMARK IO10**PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	36822.26	82.3206	4,388.96	11.29	USD
BJ3621080	NORDEA REALKREDIT SEC**PARTIAL CALL**	Invest. Grade Credit	1	10/1/2053	DKK	24399.55	77.3737	2,733.49	10.63	USD

BK1675457	REALKREDIT DANMARK SEC**PARTIAL CALL**	Invest. Grade Credit	1	10/1/2053	DKK	2.06	76.8082	0.23	11.02	USD
BP7802229	NYKREDIT REALKREDIT **PARTIAL CALL** IO	Invest. Grade Credit	2	10/1/2053	DKK	1.53	76.4795	0.17	14.29	USD
BP8365838	REALKREDIT DANMARK IO30**PARTIAL CALL**	Invest. Grade Credit	2	10/1/2053	DKK	330910.25	76.5181	36,662.03	14.26	USD
BQ0443532	NORDEA REALKREDIT SEC IO10*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	499556.13	82.3197	59,542.90	11.22	USD
BU7068721	NYKREDIT AS SEC REG**PARTIAL CALL**	Invest. Grade Credit	3	10/1/2053	DKK	5070613.9	93.5235	686,630.86	7.70	USD
AS5951049	JAPANESE GOVT BOND (ILB) #23	Government Related	0.1	3/10/2028	JPY	428748090	105.0000	2,974,564.69	3.96	USD
SWU01E2S3	RFR JPY MUT+5.89/0.3000 09/20/17- 10Y LCH	Government Related	0.3	9/20/2027	JPY	-172740000	-0.5830	6,654.62	3.45	USD
SWU01Q355	RFR JPY MUTK/0.55000 09/14/23-5Y LCH	Government Related	0.55	9/14/2028	JPY	-160000000	0.3399	-3,593.16	4.40	USD
SWU01VBR7	RFR JPY MUTK/0.50000 12/15/21- 10Y LCH	Government Related	0.5	12/15/2031	JPY	-607000000	-1.5242	61,132.35	7.58	USD
ZS5858627	JAPANESE GOVT BOND (ILB) #24	Government Related	0.1	3/10/2029	JPY	750757000	105.4000	5,228,437.48	4.96	USD
908004690	STATE STREET OVERNIGHT RATE AUD	Net Short Duration Instruments	0.45	12/31/2030	AUD	116615.53	100.0000	76,079.97	0.00	USD
974014896	STIF FUND (KRW)	Net Short Duration Instruments	0	12/1/2030	KRW	1	100.0000	0.00	0.00	USD
988072690	STATE STREET STIF FUND (GBP)	Net Short Duration Instruments	0.54	12/1/2030	GBP	43622.06	100.0000	55,105.56	0.00	USD
998001382	FIXED INC CLEARING CORP REPO (FICC)	Net Short Duration Instruments	2.6	12/1/2030	USD	1924702.69	100.0000	1,924,702.69	0.00	USD
JPY4092G4	JAPANESE YEN	Net Short Duration Instruments	0	4/1/2024	USD	-5374821	151.3450	-35,513.70	0.01	USD
920089497	CCSVII (CAD)	Net Short Duration Instruments	0.51	12/31/2030	CAD	2138.11	100.0000	1,579.98	0.00	USD
929072692	STATE STREET STIF FUND (EUR)	Net Short Duration Instruments	0.7	12/1/2030	EUR	235254.45	100.0000	254,074.79	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	-0.25	12/31/2030	JPY	5374822	100.0000	35,513.71	0.00	USD
967070095	STIF FUND (PLN)	Net Short Duration Instruments	0	12/1/2030	PLN	1	100.0000	0.25	0.00	USD
968061499	STIF FUND (SGD)	Net Short Duration Instruments	0	12/1/2030	SGD	885.11	100.0000	655.83	0.00	USD
984029694	STIF FUND (CHF)	Net Short Duration Instruments	0.23	12/31/2030	CHF	1	100.0000	1.11	0.00	USD
CAD4093E1	CANADIAN DOLLAR	Net Short Duration Instruments	0	4/2/2024	USD	-3661.51	1.3532	-2,705.87	0.01	USD
CAD4123A3	CANADIAN DOLLAR	Net Short Duration Instruments	0	5/2/2024	USD	-1047375.72	1.3526	-774,333.38	0.09	USD
DKK4093F7	DANISH KRONER	Net Short Duration Instruments	0	4/2/2024	USD	-5099.37	6.9062	-738.39	0.01	USD
DKK4094D1	DANISH KRONER	Net Short Duration Instruments	0	4/3/2024	USD	-5771819.24	6.9058	-835,790.21	0.01	USD
DKK4123A2	DANISH KRONER	Net Short Duration Instruments	0	5/2/2024	USD	-15557134.28	6.8965	-2,255,806.62	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
EUR4094G4	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/3/2024	USD	-984692.35	0.9259	-1,063,550.35	0.01	USD
EUR4123C8	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	5/2/2024	USD	-24426000	0.9248	-26,410,854.98	0.09	USD
JPY4093F5	JAPANESE YEN	Net Short Duration Instruments	0	4/2/2024	USD	-43988838	151.3219	-290,697.08	0.01	USD

JPY4123B8	JAPANESE YEN	Net Short Duration Instruments	0	5/2/2024	USD	-1199231843	150.6760	-7,959,008.24	0.09	USD
NOK4093B7	NORWEGIAN KRONER	Net Short Duration Instruments	0	4/2/2024	USD	-61115.15	10.8483	-5,633.61	0.01	USD
NOK4123A3	NORWEGIAN KRONER	Net Short Duration Instruments	0	5/2/2024	USD	-324410.65	10.8406	-29,925.46	0.09	USD
NZD4093B0	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	4/2/2024	USD	0	1.6718	0.00	0.01	USD
NZD4123A6	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	5/2/2024	USD	237763	1.6718	142,222.49	0.09	USD
PLN4204B4	POLISH ZLOTY	Net Short Duration Instruments	0	7/22/2024	USD	-396946.45	3.9932	-99,405.95	0.31	USD
USDU3H352	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	DKK	5099.37	0.0000	4,787.24	0.00	USD
USDU3HD93	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/3/2024	DKK	5771819.24	0.0000	836,000.00	0.00	USD
USDU3HQ73	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/1/2024	JPY	5374821	0.0000	35,690.44	0.00	USD
USDU3STH4	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	NZD	0	0.0000	-2,154.58	0.00	USD
USDU3STZ4	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	NZD	-237763	0.0000	-142,790.26	0.08	USD
USDU3TIH4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	EUR	24426000	0.0000	26,465,912.96	0.08	USD
USDU3TJS9	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/3/2024	EUR	984692.35	0.0000	1,063,743.45	0.00	USD
USDU3TMA4	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	EUR	0	0.0000	114,969.60	0.00	USD
USDU3TTT6	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	JPY	1199231843	0.0000	7,968,758.41	0.08	USD
USDU3TXR5	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	JPY	43988838	0.0000	373,218.67	0.00	USD
USDU3UUA2	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	CAD	1047375.72	0.0000	772,421.25	0.08	USD
USDU3UYB6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	CAD	3661.51	0.0000	2,021.30	0.00	USD
USDU3VJI6	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	NOK	324410.65	0.0000	30,327.00	0.08	USD
USDU3VNP5	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2024	NOK	61115.15	0.0000	6,117.38	0.00	USD
USDU3ZDG7	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	5/3/2024	BRL	629862.64	0.0000	127,450.96	0.09	USD
USDU3ZTN5	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	7/22/2024	PLN	396946.45	0.0000	97,959.32	0.30	USD
USDU41O53	PEN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	PEN	449129.89	0.0000	120,656.00	0.22	USD
USDU41OP9	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2024	MXN	2071.62	0.0000	122.00	0.22	USD
USDU41WX3	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	5/14/2024	MXN	-1556598.28	0.0000	-91,610.41	0.12	USD
USDU42EV5	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2024	DKK	15557134.28	0.0000	2,265,239.47	0.08	USD
31406DAF3	FN ARM 806506 12MTA+120 8.806	Net Short Duration Instruments	6.289	10/1/2044	USD	1268.51	99.8587	1,266.72	0.16	USD
3128NFFX0	FH ARM 1A1082 RFUCCT6M+179.3 12.499	Net Short Duration Instruments	7.611	7/1/2036	USD	20907.12	102.0433	21,334.32	0.44	USD
3128NHPT4	FH ARM 1J1334 RFUCCT1Y+152.2 11.668	Net Short Duration Instruments	5.771	9/1/2036	USD	6596.02	100.7883	6,648.02	0.63	USD
31396PMC2	FNR 2007-4 DF SOFR30A+55.948BP	Net Short Duration Instruments	5.87987	2/25/2037	USD	8887.63	98.7268	8,774.48	0.68	USD

38383KHN5	GNR 2023-H27 FA SOFR30A+90.00BP	Net Short Duration Instruments	6.21931	11/20/2073	USD	1213998.63	100.3552	1,218,311.24	0.13	USD
38380LJY0	GNR 2018-H15 FG TSFR12M+86.513BP	Net Short Duration Instruments	6.24637	8/20/2068	USD	271942.48	98.5255	267,932.77	0.28	USD
38383KEF5	GNR 2023-H22 FB SOFR30A+95BP	Net Short Duration Instruments	6.26931	9/20/2073	USD	2028019.14	100.6732	2,041,672.37	0.10	USD
38383KFR8	GNR 2023-H23 JF SOFR30A+98BP	Net Short Duration Instruments	6.29931	9/20/2073	USD	3910172.59	100.7195	3,938,305.50	0.15	USD
38383KGP1	GNR 2023-H24 FA SOFR30A+95BP	Net Short Duration Instruments	6.26931	10/20/2073	USD	3762209.97	100.6845	3,787,963.05	0.09	USD
38383KHV7	GNR 2023-H27 FD SOFR30A+110BP	Net Short Duration Instruments	6.41931	11/20/2073	USD	1836439.43	101.6495	1,866,731.50	0.00	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A	Net Short Duration Instruments	8.414418	11/15/2040	USD	1722351.96	101.2725	1,744,268.89	0.04	USD
86364LAA0	SASC 2007-WF2 A1 TSFR1M+111.448BP	Net Short Duration Instruments	7.44389	8/25/2037	USD	6309	99.1687	6,256.56	0.86	USD
57563NAA6	MEFA 2008-1 A1 SOFR90A+121.161BP	Net Short Duration Instruments	6.5725	4/25/2038	USD	15565.28	100.0124	15,567.20	0.05	USD
EJ5588417	FRANCE GOVT OATE I/L	Net Short Duration Instruments	0.25	7/25/2024	EUR	3746850	100.9979	4,086,978.14	0.30	USD
ERJ4C0229	ICE ACAL EURIBOR FUT 04/12/24 @ 96.75	Net Short Duration Instruments	0	4/12/2024	EUR	-130000000	0.0025	-877.50	0.25	USD
04943AAC3	ATCLO 2017-8A A TSFR3M+141.161BP 144A	Net Short Duration Instruments	6.7256	1/16/2030	USD	145521.08	100.0500	145,593.84	0.00	USD
290020AA4	ELM24 2023-3A A1 TSFR3M+170BP 144A	Net Short Duration Instruments	7.04358	12/11/2033	USD	1800000	100.5019	1,809,034.34	-0.24	USD
64135WAA1	NEUB 2023-53A A TSFR3M+159BP 144A	Net Short Duration Instruments	6.92944	10/24/2032	USD	900000	100.2753	902,477.92	0.00	USD
56586PAW8	MSTAT 2022-18A A1R2 144A SOFR90A+115BP	Net Short Duration Instruments	6.483	7/20/2030	USD	990000	100.0006	990,005.66	0.00	USD
83609RAL5	SNDPT 2017-1A ARR TSFR3M+116.161BP 144A	Net Short Duration Instruments	6.47741	1/23/2029	USD	12125.07	100.1990	12,149.20	0.00	USD
CX2OAT0K3	GLGE 6A AR 3MEUR +81BP 144A	Net Short Duration Instruments	4.752	10/15/2032	EUR	277130.25	99.6249	298,177.89	-0.01	USD
GCM400013	FIN FUT GOLD 100 OZ FUTR 06/26/24	Net Short Duration Instruments	0	6/27/2024	USD	-700	#####	-1,566,880.00	0.00	USD
CCMSCCUS3	CASH COLLATERAL CME MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	85000	100.0000	85,000.00	0.00	USD
CCMSCXUS7	CASH COLLATERAL FUT MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	1618000	100.0000	1,618,000.00	0.00	USD
CX2N03023	CGMSE 2018-2A A1A 3MEUR +80BP	Net Short Duration Instruments	4.752	8/28/2031	EUR	1407273.84	99.7749	1,516,435.16	0.00	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A	Net Short Duration Instruments	4.63	12/15/2031	EUR	921349.48	99.6353	991,428.02	0.00	USD
CX32VR102	CGMSE 2014-2A AR1 3MEUR + 75BP	Net Short Duration Instruments	4.651	11/15/2031	EUR	898035.44	99.3647	963,716.76	-0.01	USD
CCMSCHUS2	CASH COLLATERAL LCH MSC USD	Net Short Duration Instruments	5.33	12/31/2060	USD	1467000	100.0000	1,467,000.00	0.00	USD
CX25KB0J5	GLGE 2A A1R 3MEUR+87BP 144A	Net Short Duration Instruments	4.812	1/15/2030	EUR	38833.43	100.0650	41,967.36	0.00	USD
CX467M011	AVOST 1A A 3MEUR + 160 BP 144A	Net Short Duration Instruments	5.69	10/15/2030	EUR	1000000	100.2767	1,082,988.00	0.00	USD
CX47SK010	MECLO 2023-1A A 3MEUR + 175 BP 144A	Net Short Duration Instruments	5.779	10/15/2036	EUR	1800000	100.5251	1,954,207.92	0.01	USD
CX48I3017	PSTET 2023-3A A 3MEUR + 150BP 144A	Net Short Duration Instruments	5.494	5/15/2033	EUR	1750000	100.0211	1,890,397.86	0.00	USD
XXMSC1US8	VM CASH FUT DOM MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	20796	100.0000	20,796.00	0.00	USD
XXMSC2AU3	VM CASH FUT FOR MSC AUD	Net Short Duration Instruments	4.25	12/31/2060	AUD	25098.1	100.0000	16,374.00	0.00	USD

XXMSC2EM7	VM CASH FUT FOR MSC EUR	Net Short Duration Instruments	0	12/31/2060	EUR	15391.9	100.0000	16,623.25	0.00	USD
XXMSC3US4	VM CASH CCP CME MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	7412.26	100.0000	7,412.26	0.00	USD
XXMSC4US2	VM CASH CCP ICE MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	0	100.0000	0.00	0.00	USD
XXMSC5EM0	VM CASH CCP LCH MSC EUR	Net Short Duration Instruments	0	12/31/2060	EUR	26539.07	100.0000	28,662.19	0.00	USD
XXMSC5JP8	VM CASH CCP LCH MSC JPY	Net Short Duration Instruments	0	12/31/2060	JPY	1142799	100.0000	7,550.95	0.00	USD
XXMSC5US9	VM CASH CCP LCH MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	23676	100.0000	23,676.00	0.00	USD
FVM400020	FIN FUT US 5YR CBT 06/28/24	Government Related	6	6/29/2024	USD	-13800000	107.0156	-14,768,156.25	3.81	USD
USM400020	FIN FUT US 30YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-11200000	120.4375	-13,489,000.00	11.20	USD
WNM400011	FIN FUT US ULTRA 30YR CBT 06/18/24	Government Related	6	6/19/2024	USD	300000	129.0000	387,000.00	16.52	USD
UXYM40006	FIN FUT US ULTRA 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	11500000	114.6094	13,180,078.14	7.62	USD
TUM400027	FIN FUT US 2YR CBT 06/28/24	Government Related	6	6/29/2024	USD	-48400000	102.2422	-49,485,218.78	1.76	USD
TYM400029	FIN FUT US 10YR CBT 06/18/24	Government Related	6	6/19/2024	USD	-19900000	110.7969	-22,048,578.15	5.77	USD
912810SV1	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2051	USD	4027708	60.0919	2,420,327.74	25.95	USD
317515FG4	INF CAP US @ 4 04/22/14-10Y JPM	Government Related	0	4/22/2024	USD	-6500000	0.0000	-0.65	0.00	USD
317526H53	INF CAP US @ 4 05/16/14-10Y JPM	Government Related	0	5/16/2024	USD	-500000	0.0000	-0.05	0.00	USD
912810RA8	U S TREASURY INFLATE PROT BD	Government Related	0.625	2/15/2043	USD	3782917.2	77.0848	2,916,055.26	17.67	USD
912810RL4	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2045	USD	2449195.1	77.0543	1,887,210.14	19.19	USD
912810PV4	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2028	USD	4350291.9	99.2714	4,318,594.02	3.60	USD
912810QP6	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2041	USD	2774449.5	101.6267	2,819,580.72	14.16	USD
912810RF7	U S TREASURY INFLATE PROT BD	Government Related	1.375	2/15/2044	USD	608736.4	88.0356	535,904.55	17.28	USD
912810RR1	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2046	USD	7276167.6	80.3840	5,848,871.58	19.48	USD
912810FD5	U S TREASURY INFLATE PROT BD	Government Related	3.625	4/15/2028	USD	2497999.7	106.4410	2,658,895.66	3.71	USD
912810QF8	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2040	USD	1655238.8	101.5369	1,680,678.21	13.41	USD
912810RW0	U S TREASURY INFLATE PROT BD	Government Related	0.875	2/15/2047	USD	696324.7	77.4219	539,107.77	20.52	USD
912810FQ6	U S TREASURY INFLATE PROT BD	Government Related	3.375	4/15/2032	USD	443077.8	110.9838	491,744.71	6.98	USD
912810FS2	U S TREASURY INFLATE PROT BD	Government Related	2	1/15/2026	USD	2351065.83	99.5856	2,341,322.61	1.72	USD
912810PZ5	U S TREASURY INFLATE PROT BD	Government Related	2.5	1/15/2029	USD	2900293.5	102.8665	2,983,431.63	4.43	USD
912810QV3	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2042	USD	3398625.9	80.1023	2,722,376.90	16.55	USD
912810SB5	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2048	USD	1608387.34	79.0796	1,271,906.31	20.95	USD
912810SG4	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2049	USD	3346024.5	78.6861	2,632,857.29	21.61	USD
912810SM1	U S TREASURY INFLATE PROT BD	Government Related	0.25	2/15/2050	USD	4498575	63.4510	2,854,391.55	24.69	USD
912810TE8	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2052	USD	4210096	59.1514	2,490,331.99	26.60	USD
912810TP3	U S TREASURY INFLATE PROT BD	Government Related	1.5	2/15/2053	USD	311265	87.6751	272,901.90	22.33	USD
912810TY4	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2054	USD	1808874	101.5143	1,836,265.56	21.36	USD
9128282L3	U S TREASURY INFLATE PROT BD	Government Related	0.375	7/15/2027	USD	10152304.4	95.2322	9,668,263.74	3.19	USD
9128283R9	U S TREASURY INFLATE PROT BD	Government Related	0.5	1/15/2028	USD	7181595.6	94.7176	6,802,236.28	3.67	USD
9128285W6	U S TREASURY INFLATE PROT BD	Government Related	0.875	1/15/2029	USD	3420032	95.4518	3,264,483.03	4.58	USD
9128287D6	U S TREASURY INFLATE PROT BD	Government Related	0.25	7/15/2029	USD	11505235.95	92.3374	10,623,638.62	5.12	USD
912828N71	U S TREASURY INFLATE PROT BD	Government Related	0.625	1/15/2026	USD	18467122.8	97.1645	17,943,480.33	1.74	USD
912828S50	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2026	USD	4876479.3	95.8982	4,676,457.87	2.23	USD
912828V49	U S TREASURY INFLATE PROT BD	Government Related	0.375	1/15/2027	USD	1021424	95.4531	974,981.12	2.71	USD
912828XL9	U S TREASURY INFLATE PROT BD	Government Related	0.375	7/15/2025	USD	3220161.8	97.8456	3,150,788.18	1.25	USD
912828Y38	U S TREASURY INFLATE PROT BD	Government Related	0.75	7/15/2028	USD	860069	95.6410	822,578.33	4.12	USD
912828Z37	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2030	USD	19214128.8	90.6602	17,419,574.13	5.62	USD
912828ZZ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2030	USD	2044964	90.2376	1,845,326.54	6.11	USD
91282CAQ4	U S TREASURY INFLATE PROT BD	Government Related	0.125	10/15/2025	USD	832048	97.0906	807,840.57	1.50	USD

91282CBF7	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2031	USD	7978699.4	89.1233	7,110,876.61	6.59	USD
91282CCA7	U S TREASURY INFLATE PROT BD	Government Related	0.125	4/15/2026	USD	5104013.6	95.8184	4,890,582.48	1.98	USD
91282CHP9	U S TREASURY INFLATE PROT BD	Government Related	1.375	7/15/2033	USD	15097628	96.1734	14,519,899.90	8.51	USD
91282CJH5	U S TREASURY INFLATE PROT BD	Government Related	2.375	10/15/2028	USD	17147516	102.4342	17,564,921.52	4.22	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	1806012	98.9354	1,786,785.31	8.80	USD
91282CCM1	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2031	USD	23237848.8	88.6346	20,596,768.06	7.07	USD
91282CDC2	U S TREASURY INFLATE PROT BD	Government Related	0.125	10/15/2026	USD	9748616	95.4585	9,305,884.16	2.47	USD
91282CDX6	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2032	USD	8364050	87.5338	7,321,366.78	7.56	USD
91282CEJ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	4/15/2027	USD	2949318	94.2926	2,780,988.30	2.95	USD
91282CEZ0	U S TREASURY INFLATE PROT BD	Government Related	0.625	7/15/2032	USD	13525500	90.8607	12,289,369.93	7.87	USD
91282CFR7	U S TREASURY INFLATE PROT BD	Government Related	1.625	10/15/2027	USD	6770844	99.1241	6,711,541.09	3.36	USD
91282CGK1	U S TREASURY INFLATE PROT BD	Government Related	1.125	1/15/2033	USD	310617	93.9797	291,916.96	8.17	USD
SWU086923	INF SWAP US IT 2.165 04/16/19-10Y LCH	Government Related	0	4/16/2029	USD	-2000000	11.9671	-239,341.01	0.52	USD
SWU0JB268	INF SWAP US IT 1.954 06/03/19-10Y LCH	Government Related	0	6/3/2029	USD	-1000000	13.8564	-138,563.57	0.63	USD
SWU0SG481	INF SWAP US IT 1.9975 07/25/19-10Y LCH	Government Related	0	7/25/2029	USD	-1300000	13.2016	-171,620.91	0.62	USD
SWU0PS017	INF SWAP US IT 2.31125 02/24/21-10Y LCH	Government Related	0	2/24/2031	USD	1500000	11.1235	166,852.97	0.70	USD
SWU0JD587	INF SWAP US IT 1.8825 11/20/19-10Y LCH	Government Related	0	11/20/2029	USD	-500000	14.5764	-72,881.94	0.72	USD
SWU01OR39	RFR USD SOFR/3.08500 02/13/24-10Y LCH	Government Related	3.085	2/13/2034	USD	11200000	-6.1746	-691,558.56	8.35	USD
SWU01OR47	RFR USD SOFR/2.86500 02/13/24-30Y LCH	Government Related	2.865	2/13/2054	USD	-7000000	-13.5854	950,980.11	18.79	USD
SWU01VA64	RFR USD SOFR/4.25000 12/20/23-2Y LCH	Government Related	4.25	12/20/2025	USD	-26080000	-0.7166	186,891.89	1.65	USD
SWU01YS36	RFRF USD SOFR/2.34000 11/21/23-5Y LCH	Government Related	2.34	11/21/2028	USD	14780000	-8.2239	-1,215,487.99	4.31	USD
SWU0206Z2	RFR USD SOFR/3.50000 06/20/24-30Y CME	Government Related	3.5	6/20/2054	USD	-2000000	-1.4213	28,426.60	17.87	USD
SWU020SG0	RFR USD SOFR/4.75750 01/18/24-2Y LCH	Government Related	4.7575	1/18/2026	USD	-4800000	0.1908	-9,160.32	1.72	USD
SWU020UT9	RFR USD SOFR/3.80000 04/18/24-2Y LCH	Government Related	3.8	4/18/2026	USD	6600000	-1.3355	-88,144.98	1.90	USD
SWU01YS44	RFRF USD SOFR/2.23650 11/21/23-30Y LCH	Government Related	2.2365	11/21/2053	USD	-3050000	-29.7469	907,280.76	20.07	USD
SWU020SH8	RFR USD SOFR/4.75000 01/18/24-2Y LCH	Government Related	4.75	1/18/2026	USD	-1400000	0.1780	-2,491.30	1.72	USD
3138WGAM6	FNMA PASS THRU 30YR #AS6311	Securitized	3.5	12/1/2045	USD	7195.23	91.3252	6,571.06	6.01	USD
21H032647	GNMA II TBA 3.5% APR 30YR JMBO	Securitized	3.5	4/18/2054	USD	13300000	91.1055	12,117,031.36	5.72	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	6100000	92.7511	5,657,816.98	6.30	USD
01F042640	FNMA TBA 4.5% APR 30YR	Securitized	4.5	4/11/2054	USD	10400000	95.3281	9,914,119.81	5.99	USD
01F050643	FNMA TBA 5.0% APR 30YR	Securitized	5	4/11/2054	USD	0	97.6632	0.00	5.05	USD
01F050650	FNMA TBA 5.0% MAY 30YR	Securitized	5	5/13/2054	USD	4600000	97.6866	4,493,583.74	5.05	USD
01F052649	FNMA TBA 5.5% APR 30YR	Securitized	5.5	4/11/2054	USD	5300000	99.5889	5,278,209.95	4.06	USD
01F060659	FNMA TBA 6.0% MAY 30YR	Securitized	6	5/13/2054	USD	8300000	100.9538	8,379,165.23	3.05	USD
01F062648	FNMA TBA 6.5% APR 30YR	Securitized	6.5	4/11/2054	USD	6300000	102.2194	6,439,819.81	2.08	USD
17307GP85	CMLTI 2007-1147 MS TSFR1M+19.448BP	Securitized	6.13389	10/25/2035	USD	500000	89.6009	448,004.60	4.64	USD
17309PAS5	CMLTI 2006-AMC1 A1 TSFR1M+40.448BP 144A	Securitized	5.73389	9/25/2036	USD	225780.01	95.1255	214,774.36	2.63	USD
17311XAA3	CMLTI 2007-AMC2 A3A TSFR1M+19.448BP	Securitized	5.52389	1/25/2037	USD	129691.21	71.6621	92,939.38	5.86	USD

65536HAH1	NHELI 2005-FM1 M3 TSFR1M+87.948BP	Securitized	6.20889	5/25/2035	USD	986998.39	98.2844	970,064.95	1.42	USD
437084CE4	HEAT 2004-3 M1 TSFR1M+96.948BP	Securitized	6.29889	8/25/2034	USD	28127.43	98.1857	27,617.11	1.44	USD
61744CNC6	MSAC 2005-1 M2 TSFR1M+77.448BP	Securitized	6.10389	1/25/2035	USD	191019.39	96.4925	184,319.46	2.25	USD
805564RN3	SAST 2005-1 M2 TSFR1M+83.448BP	Securitized	6.16389	5/25/2035	USD	28394.43	93.5547	26,564.33	2.58	USD
05951EAC1	BAFC 2006-J 2A1	Securitized	4.346311	1/20/2047	USD	313311.02	83.4455	261,443.95	4.67	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.063473	9/25/2035	USD	6395.24	93.2554	5,963.91	2.95	USD
61913PAN2	MHL 2004-2 M2 TSFR1M+111.948BP	Securitized	6.44889	12/25/2034	USD	6417.84	91.8462	5,894.54	-0.11	USD
12668PAA0	CWALT 2006-OA17 1A1A TSFR1M+30.948BP	Securitized	5.63823	12/20/2046	USD	513798.75	85.7637	440,652.87	4.24	USD
75114NAA2	KALI 2006-Q00 A1 TSFR1M+47.448BP	Securitized	5.62389	6/25/2046	USD	198059.11	23.5566	46,655.91	3.87	USD
45660N2W4	INDX 2004-AR10 1A1 TSFR1M+95.448BP	Securitized	6.28389	5/25/2034	USD	490583.02	88.8895	436,076.94	-0.40	USD
41161PSV6	HWMLT 2005-9 B1 TSFR1M+101.448BP	Securitized	6.34323	6/20/2035	USD	202182.27	89.4924	180,937.81	3.74	USD
	Uninvested Cash							68,885.11		
	Interest Receivable							972,176.70		
	Net Unsettled Trades							-184,892,741.30		
	Bond/Stock Futures							120,376,801.05		
	Swap Offset							-1,615,354.60		
	Broker Money							-150,293.10		
	Total Market Value							163,873,499.96		

Additional Disclosures:

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