

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
CNH6005A9	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	1/5/2026	USD	125.21	6.9786	17.94	0.01	USD
CNH6006B6	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	1/6/2026	USD	9202541.66	6.9782	1,318,765.24	0.02	USD
CNH6021A9	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	1/21/2026	USD	-53219563.28	6.9715	-7,633,899.62	0.06	USD
IDR6022C9	INDONESIAN RUPIAH-NDF	Emerging Markets	0	1/22/2026	USD	-30201155047	#####	-1,808,445.33	0.06	USD
INR6008A9	INDIAN RUPEE-INR-NDF	Emerging Markets	0	1/8/2026	USD	-25240528.6	89.9272	-280,677.26	0.02	USD
INR6012A3	INDIAN RUPEE-INR-NDF	Emerging Markets	0	1/12/2026	USD	-70322222.88	89.9600	-781,705.60	0.03	USD
INR6020B1	INDIAN RUPEE-INR-NDF	Emerging Markets	0	1/20/2026	USD	-17295458	90.0261	-192,116.10	0.05	USD
INR6030A1	INDIAN RUPEE-INR-NDF	Emerging Markets	0	1/30/2026	USD	2042083698.23	90.1087	22,662,453.19	0.08	USD
INR6033D2	INDIAN RUPEE-INR-NDF	Emerging Markets	0	2/2/2026	USD	99776006.89	90.1331	1,106,985.80	0.09	USD
THB6021C6	THAILAND BAHT	Emerging Markets	0	1/21/2026	USD	24308137.39	31.4788	772,206.66	0.06	USD
TRY6012B2	TURKISH LIRA	Emerging Markets	0	1/12/2026	USD	80767487.18	43.3321	1,863,918.61	0.03	USD
TRY6040B8	TURKISH LIRA	Emerging Markets	0	2/9/2026	USD	292478766.54	44.2972	6,602,652.48	0.11	USD
TRY6049B9	TURKISH LIRA	Emerging Markets	0	2/18/2026	USD	186625410.5	44.5983	4,184,583.40	0.13	USD
TRY6054B1	TURKISH LIRA	Emerging Markets	0	2/23/2026	USD	86600027.2	44.7656	1,934,520.16	0.15	USD
TRY6056B9	TURKISH LIRA	Emerging Markets	0	2/25/2026	USD	6705155.75	44.8326	149,559.95	0.15	USD
TRY6063B0	TURKISH LIRA	Emerging Markets	0	3/4/2026	USD	66972864.91	45.0643	1,486,163.35	0.17	USD
TRY6064B9	TURKISH LIRA	Emerging Markets	0	3/5/2026	USD	627053310.29	45.0971	13,904,515.77	0.17	USD
TRY6071B0	TURKISH LIRA	Emerging Markets	0	3/12/2026	USD	213751519.04	45.3269	4,715,775.64	0.19	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	820.42	100.0000	45.63	0.00	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	1	100.0000	0.18	0.00	USD
BRL6005C2	BRAZILIAN REAL-NDF	Emerging Markets	0	1/5/2026	USD	0	5.4840	0.00	0.01	USD
BRL6034D5	BRAZILIAN REAL-NDF	Emerging Markets	0	2/3/2026	USD	78433352.13	5.5264	14,192,521.50	0.08	USD
BRL6062C2	BRAZILIAN REAL-NDF	Emerging Markets	0	3/3/2026	USD	-192895.48	5.5570	-34,711.89	0.14	USD
BRL6092C6	BRAZILIAN REAL-NDF	Emerging Markets	0	4/2/2026	USD	65127166.37	5.6005	11,628,916.67	0.22	USD
MXN6029B9	MEXICAN NUEVO PESO	Emerging Markets	0	1/29/2026	USD	142490585.66	18.0280	7,903,860.17	0.08	USD
MXN6030A8	MEXICAN NUEVO PESO	Emerging Markets	0	1/30/2026	USD	-661789.62	18.0298	-36,705.36	0.08	USD
MXN6054C5	MEXICAN NUEVO PESO	Emerging Markets	0	2/23/2026	USD	39135000	18.0732	2,165,366.02	0.15	USD
MXN6055B6	MEXICAN NUEVO PESO	Emerging Markets	0	2/24/2026	USD	57551000	18.0750	3,184,017.41	0.15	USD
MXN6058A5	MEXICAN NUEVO PESO	Emerging Markets	0	2/27/2026	USD	26170819.27	18.0804	1,447,470.16	0.16	USD
MXN6061B8	MEXICAN NUEVO PESO	Emerging Markets	0	3/2/2026	USD	23173000	18.0859	1,281,277.91	0.17	USD
MXN6068B1	MEXICAN NUEVO PESO	Emerging Markets	0	3/9/2026	USD	43770058.47	18.0988	2,418,395.61	0.19	USD
MXN6077B0	MEXICAN NUEVO PESO	Emerging Markets	0	3/18/2026	USD	48882455.19	18.1155	2,698,384.81	0.21	USD
MXN6099B4	MEXICAN NUEVO PESO	Emerging Markets	0	4/9/2026	USD	8839466.38	18.1565	486,847.57	0.27	USD
MXN6100A3	MEXICAN NUEVO PESO	Emerging Markets	0	4/10/2026	USD	24271000	18.1584	1,336,623.33	0.28	USD
MXN6103B8	MEXICAN NUEVO PESO	Emerging Markets	0	4/13/2026	USD	19659000	18.1642	1,082,296.13	0.28	USD
MXN6105C4	MEXICAN NUEVO PESO	Emerging Markets	0	4/15/2026	USD	32670000	18.1680	1,798,219.52	0.29	USD
ZAR6002A4	SOUTH AFRICAN RAND	Emerging Markets	0	1/2/2026	USD	-11462.12	16.5700	-691.73	0.01	USD
ZAR6005B9	SOUTH AFRICAN RAND	Emerging Markets	0	1/5/2026	USD	13924684.11	16.5728	840,211.05	0.01	USD
ZAR6022C6	SOUTH AFRICAN RAND	Emerging Markets	0	1/22/2026	USD	-26528.13	16.5935	-1,598.71	0.06	USD
ZAR6026B4	SOUTH AFRICAN RAND	Emerging Markets	0	1/26/2026	USD	-496860394	16.5987	-29,933,772.60	0.07	USD
00039NAA2	AASET 2025-2A A 144A	Securitized	5.522	2/16/2050	USD	4336724.96	100.8782	4,374,809.21	3.33	USD
25755TAQ3	DPABS 2025-1A A2I 144A	Securitized	4.93	7/25/2055	USD	10600000	100.8233	10,687,268.74	2.72	USD
23802YAA5	HYPER 2025-1A A2 144A	Securitized	5.18	9/27/2055	USD	3000000	98.7818	2,963,452.80	4.09	USD
25755TAR1	DPABS 2025-1A A2II 144A	Securitized	5.217	7/25/2055	USD	6700000	101.1277	6,775,555.90	4.22	USD
63942TAC9	NAVSL 2023-BA B 144A	Securitized	7.23	3/15/2072	USD	2200000	108.6633	2,390,593.04	5.71	USD

64035UAA6	NSLT 2025-CA A1A 144A	Securitized	4.67	6/22/2065	USD	8553094.46	99.8182	8,537,542.37	3.78	USD
83100AAA0	SLAM 2024-1A A 144A	Securitized	5.335	9/15/2049	USD	3724850.05	101.5697	3,783,319.02	3.50	USD
91823AAW1	VBTEL 2022-1A C2II 144A	Securitized	3.706	2/15/2057	USD	1400000	91.7103	1,283,944.76	5.30	USD
55446MAA5	MAACH 2019-1 A 144A	Securitized	3.474	10/15/2039	USD	391874.04	99.1680	388,613.45	1.10	USD
59111RAA0	METAL 2017-1 A 144A	Securitized	4.581	10/15/2042	USD	2415723.79	69.9969	1,690,932.25	6.00	USD
90321EAA0	UPGHI 2025-2 A 144A	Securitized	5	9/25/2047	USD	8100000	100.0464	8,103,756.78	1.95	USD
74690FAA4	QTSII 2025-1A A2 144A	Securitized	5.044	10/5/2055	USD	2500000	99.3703	2,484,257.25	4.12	USD
94354KAA8	WAAV 2019-1 A 144A	Securitized	3.597	9/15/2044	USD	1109832.55	98.2759	1,090,698.26	1.73	USD
00075VAA9	ADFC 2000-OP1 A1 TSFR1M+30.448BP	Securitized	4.12621	11/25/2036	USD	7214071.04	63.9780	4,615,416.21	5.63	USD
059487AE8	BCAP 2007-AA3 WM37 WC5.507400	Securitized	6	7/25/2046	USD	56755.12	88.0850	49,992.72	6.85	USD
1248RHAC1	CBASS 2007-CB6 A3 TSFR1M+33.448BP 144A	Securitized	4.32551	7/25/2037	USD	150009.32	67.2261	100,845.40	5.92	USD
00075WAC3	ADFC 2000-HE1 A2C TSFR1M+37.448BP	Securitized	4.16621	1/25/2037	USD	177961.13	56.3567	100,293.06	5.61	USD
07388GAD3	BSABS 2006-3 M1 TSFR1M+78.948BP	Securitized	4.52121	8/25/2036	USD	465.22	100.0687	465.54	0.07	USD
00075WAD1	ADFC 2000-HE1 A2D TSFR1M+37.448BP	Securitized	4.28621	1/25/2037	USD	106776.68	56.3411	60,159.10	5.97	USD
00075WAP4	ADFC 2000-HE1 A2D TSFR1M+37.448BP	Securitized	4.06621	1/25/2037	USD	282208.35	56.3421	159,001.99	5.12	USD
05952FAG8	BCAP 2007-AA3 WM37 WC5.070600	Securitized	5.5	5/25/2037	USD	55296.62	77.1780	42,676.84	7.62	USD
07386HSY8	BALTA 2005-4 23A1 AS WM35 WC5.8	Securitized	5.40582	5/25/2035	USD	21731.69	96.0018	20,862.81	2.01	USD
07387YAA1	BSABS 2007-HE6 1A1 TSFR1M+136.448BP	Securitized	5.09621	8/25/2037	USD	4033.6	99.6166	4,018.13	0.32	USD
00252FCV1	AMIT 2005-4 M3 TSFR1M+89.448BP	Securitized	4.62621	10/25/2035	USD	29506.3	99.5983	29,387.76	0.45	USD
02146XAU2	CWALT 2006-36T2 2A3 WM36 WC5.7521	Securitized	6.5	12/25/2036	USD	58683.93	41.6510	24,442.46	5.84	USD
00437NAD4	ACCR 2006-2 A4 TSFR1M+37.448BP	Securitized	4.10621	9/25/2036	USD	680302.58	99.7129	678,349.09	0.09	USD
05953YAB7	BAFC 2007-4 TA4 TSFR1M+91.448BP	Securitized	4.64621	5/25/2037	USD	47655.26	92.1742	43,925.86	3.55	USD
00441QAD1	ACE 2006-CW1 A2C TSFR1M+79.448BP	Securitized	4.12621	7/25/2036	USD	87480.96	83.7859	73,296.74	6.40	USD
05531AAA2	BCAP 2007-AA3 WM37 TSFR1M+141.448BP	Securitized	5.14621	9/25/2047	USD	44842.55	90.3418	40,511.58	7.51	USD
07388EAD8	BSABS 2006-SD2 M3 TSFR1M+131.448BP	Securitized	5.04621	6/25/2036	USD	600000	103.3955	620,372.88	0.07	USD
00441YAA0	ACE 2006-OP2 A1 TSFR1M+42.448BP	Securitized	4.15621	8/25/2036	USD	150608.1	98.0174	147,622.20	1.82	USD
004421GJ6	ACE 2007-PM2 M1 TSFR1M+100.048BP	Securitized	4.82121	6/25/2034	USD	265123.94	95.9833	254,474.65	3.63	USD
07402FAA3	BSSP 2007-R6 1A1 ARM	Securitized	4.99966	1/26/2036	USD	237215.74	70.6779	167,659.17	2.40	USD
004421JH7	ACE 2007-HE4 M1 TSFR1M+101.448BP	Securitized	4.74621	12/25/2034	USD	86332.75	92.1068	79,518.32	4.93	USD
004421UC5	ACE 2005-HE7 M1 TSFR1M+77.448BP	Securitized	4.50621	11/25/2035	USD	7776.14	113.4485	8,821.92	0.23	USD
004421UU5	ACE 2006-NC1 M1 TSFR1M+73.048BP	Securitized	4.46121	12/25/2035	USD	1311943.78	96.0420	1,260,017.18	2.76	USD
05990TAB3	BAFC 2015-R2 1A2 WM44 WC4.9474 144A	Securitized	4.375516	8/27/2036	USD	4525256.64	96.5793	4,370,461.19	0.44	USD
07387AAB1	BSARM 2005-1 2A1 WM35 WC5.2291 ARM	Securitized	4.78314	3/25/2035	USD	19843.92	91.9725	18,250.96	3.63	USD
004421XW8	ACE 2006-SD1 M1 TSFR1M+104.448BP	Securitized	4.77621	2/25/2036	USD	46745.48	95.2239	44,512.87	3.51	USD
05950PAL7	BAFC 2006-H 4A2 WM37 WC5.9945	Securitized	4.65434	9/20/2046	USD	28847.23	90.5018	26,107.25	2.67	USD
00442EAF2	ACE 2006-NC3 A2D TSFR1M+33.448BP	Securitized	4.06621	12/25/2036	USD	280621.57	25.3062	71,014.77	4.98	USD
02150AAA9	CWALT 2007-6 A1 WM47 WC5.4515	Securitized	5.75	4/25/2047	USD	90322.59	50.7516	45,840.18	7.02	USD
007036QH2	ARMT 2005-8 3A21 ARM WM35 WC5.	Securitized	4.7678	11/25/2035	USD	52946.36	70.1348	37,133.81	2.69	USD
05530VAN9	BCAP 2007-AA3 2A1A TSFR1M+55.448BP	Securitized	4.28621	5/25/2047	USD	148664.41	92.9903	138,243.54	4.12	USD
007036TE6	ARMT 2005-10 3A11 ARM WM35 WC5.6737	Securitized	3.88527	1/25/2036	USD	3749.07	88.8991	3,332.89	4.31	USD
007036VE3	ARMT 2005-11 2A12 WM35 WC5.6570	Securitized	4.53071	2/25/2036	USD	70180.47	62.7321	44,025.69	3.60	USD
00764MDY0	WALS 2007-PM2 TSFR1M+111.448BP	Securitized	4.84621	3/25/2035	USD	22980.22	96.1163	22,087.73	1.11	USD
00764MEN3	AABST 2005-1 M4 TSFR1M+81.448BP	Securitized	4.54621	3/25/2035	USD	15500.75	99.2819	15,389.45	0.19	USD
00764MFD4	AABST 2005-2 M3 TSFR1M+83.448BP	Securitized	4.56621	6/25/2035	USD	55700.12	96.6333	53,824.85	0.82	USD

03072SYB5	AMST 2005-R1 M4 TSFR1M+122.448BP	Securitized	4.95621	3/25/2035	USD	91971.81	99.1455	91,185.87	1.14	USD
059515AB2	BAFC 2007-3 TA1B WM37 WC6.4644	Securitized	5.8307	4/25/2037	USD	320342.34	87.2768	279,584.38	8.29	USD
00764MHE0	AABST 2005-5 M1 TSFR1M+75.948BP	Securitized	4.49121	12/25/2035	USD	129510.2	95.1180	123,187.55	2.38	USD
07384M2E1	BSARM 2004-8 2A1 ARM WM37 WC6.8702	Securitized	5.50734	11/25/2034	USD	20894.65	93.1379	19,460.83	2.24	USD
073866BN4	BALTA 2006-R1 2E21 WM36 WC6.8702	Securitized	4.08432	8/25/2036	USD	198061.17	66.0228	130,765.43	4.34	USD
045427AD3	CWL 2006-8 2A4 TSFR1M+61.448BP	Securitized	4.34621	1/25/2046	USD	2751407.43	95.6705	2,632,286.07	3.65	USD
1248RHAA5	CBASS 2007-CB6 A1 TSFR1M+23.448BP 144A	Securitized	4.22551	7/25/2037	USD	6992.7	67.2349	4,701.53	5.84	USD
07386HC25	BALTA 2006-1 22A1 WM35 WC6.0683	Securitized	4.59097	2/25/2036	USD	16116.47	83.1461	13,400.21	2.36	USD
02150VAA3	CWALT 2007-HY7C A1 TSFR1M+39.448BP	Securitized	4.12621	8/25/2037	USD	269532.78	95.3858	257,095.92	0.39	USD
059522AG7	BAFC 2007-C 7A5 TSFR1M+71.448BP	Securitized	4.44838	5/20/2047	USD	21669.4	94.6410	20,508.15	2.44	USD
07387AET8	BSARM 2005-10 A3 WM35 WC5.0491 ARM	Securitized	5.97792	10/25/2035	USD	16634.74	99.8737	16,613.73	1.51	USD
02146VAC6	CWALT 2006-30T1 1A3 WM36 WC	Securitized	6.25	11/25/2036	USD	50122.93	73.2016	36,690.78	5.25	USD
05949CCA2	BOAMS 2005-F 2A2 WM35 WC5.2671	Securitized	5.59683	7/25/2035	USD	3991.87	95.4371	3,809.72	1.62	USD
02146YAC0	CWALT 2006-OA9 2A1A TSFR1M+32.448BP	Securitized	4.26838	7/20/2046	USD	17965.4	86.8868	15,609.56	5.48	USD
073879X45	BSABS 2005-HE10 M2 TSFR1M+116.448BP	Securitized	4.89621	11/25/2035	USD	71138.22	103.3785	73,541.65	0.54	USD
02147CAF0	CWALT 2006-OA8 2A3 TSFR1M+49.448BP	Securitized	4.22621	7/25/2046	USD	12985.65	108.6180	14,104.75	0.48	USD
05949CGX8	BOAMS 2005-8 A10 WM34 WC5.7691	Securitized	5.5	9/25/2035	USD	98568.64	87.7465	86,490.50	6.59	USD
07386HUM1	BALTA 2005-5 25A1 WM36 WC5.2472	Securitized	4.71782	7/25/2035	USD	268918.83	60.5871	162,930.12	2.97	USD
02147DAB7	CWALT 2006-OA11 A1B TSFR1M+49.448BP	Securitized	4.22621	9/25/2046	USD	146897.6	98.8352	145,186.58	4.00	USD
02147QAD4	CWALT 2006-19CB A4 TSFR1M+100BP	Securitized	6	8/25/2036	USD	42784.27	55.5759	23,777.74	5.15	USD
02147QAR3	CWALT 2006-19CB A10 WM36 WC6.8702	Securitized	6	8/25/2036	USD	416319.46	55.6233	231,570.50	5.16	USD
02660LAB6	AHMA 2006-4 1A12 TSFR1M+23.448BP	Securitized	4.05621	10/25/2046	USD	309907.5	50.0626	155,147.69	3.78	USD
021482AC8	CWALT 2006-2R 2A1 WM36 WC6.8702	Securitized	3.724312	8/25/2037	USD	45935.19	43.2043	19,845.99	5.96	USD
021482AE4	CWALT 2006-2R 3A1 WM37 WC6.4602	Securitized	6	8/25/2037	USD	47848.55	45.0729	21,566.74	5.75	USD
02148FBX2	CWALT 2007-4CB 1A35	Securitized	6	4/25/2037	USD	5464643.69	83.5901	4,567,899.49	5.34	USD
02149HAN0	CWALT 2007-2CB 1A13 TSFR1M+111.448BP	Securitized	5.75	3/25/2037	USD	78441.46	50.2801	39,440.48	5.37	USD
02150EAN3	CWALT 2007-5CB 1A13 WM37 WC6.	Securitized	6	4/25/2037	USD	55503.52	48.1330	26,715.50	5.37	USD
02150GAX6	CWALT 2007-11T1 A21 WM37 WC6	Securitized	6	5/25/2037	USD	111332	40.4967	45,085.78	6.12	USD
02150JAU6	CWALT 2007-9T1 2A2 WM37 WC6.4423	Securitized	6	5/25/2037	USD	215199.51	40.5241	87,207.73	5.65	USD
02151ABW9	CWALT 2007-19 2A1 WM37 WC6.3154	Securitized	6.5	8/25/2037	USD	338011.71	41.8247	141,372.49	5.86	USD
07387UGW5	BSABS 2006-AC2 22A2 2311.671BP- 3.28XTSFR	Securitized	10.855311	3/25/2036	USD	180405.1	26.5854	47,961.33	32.93	USD
02150QAK2	CWALT 2007-HY4 4A1 WM37 WC6.	Securitized	4.324987	6/25/2047	USD	27168.54	97.6851	26,539.62	3.98	USD
02151AAB6	CWALT 2007-19 1A2 1MLIB+400BP	Securitized	6	8/25/2037	USD	326167.92	46.1536	150,538.11	6.12	USD
02151CAE6	CWALT 2007-15CB A5 WM37 WC6.	Securitized	5.75	7/25/2037	USD	12228.12	55.9493	6,841.55	5.34	USD
02660XAD6	AHMA 2006-2 2A1 TSFR1M+49.448BP	Securitized	4.22621	9/25/2046	USD	271034.89	96.9018	262,637.56	4.14	USD
02151WAA0	CWALT 2007-OA11 A1A 1YCMT+139	Securitized	5.40927	11/25/2047	USD	975645.01	90.3064	881,069.40	4.89	USD
07386HQ87	BALTA 2006-3 35A1 WM36 WC5.4214	Securitized	4.71367	5/25/2036	USD	293438.5	47.2715	138,712.78	3.55	USD
02151WAT9	CWALT 2007-OA11 A1B 13MTA+13EBB	Securitized	5.27927	11/25/2047	USD	351232.2	90.3165	317,220.63	4.89	USD
07386HJN2	BALTA 2004-5 M MEZ WM34 WC5.19	Securitized	5.34566	6/25/2034	USD	661113.19	90.6747	599,462.27	2.04	USD
07386UAM4	BSABS 2007-SD2 2A1 TSFR1M+91.448BP	Securitized	4.64621	9/25/2046	USD	61714.72	97.3487	60,078.50	2.91	USD
02660KAA0	AHMA 2006-5 A1 1YCMT+92	Securitized	4.94927	11/25/2046	USD	471481.93	24.2898	114,521.88	5.31	USD
040104QN4	AKSI 2005-W5 A2C TSFR1M+57.448BP	Securitized	4.30621	1/25/2036	USD	61051.97	97.0194	59,232.23	2.19	USD

040104QP9	AKSI 2003-W5 A2D TSFR1M+75.448BP	Securitized	4.48621	1/25/2036	USD	2476628.17	94.2997	2,335,453.43	3.53	USD
040104RV5	AKSI 2003-W2 A2B TSFR1M+40.448BP	Securitized	4.22621	3/25/2036	USD	260439.84	56.7258	147,736.61	6.08	USD
04013BAC6	AKSI 2003-W2 A2C TSFR1M+36.448BP	Securitized	3.99621	9/25/2036	USD	708453.58	32.4997	230,245.57	5.88	USD
04541GSL7	ABSHE 2005-HE5 M4 TSFR1M+101.448BP	Securitized	4.74621	6/25/2035	USD	40096.33	98.8276	39,626.24	0.96	USD
04544RAD7	ABSHE 2007-HE1 A3 TSFR1M+32.448BP	Securitized	4.28621	12/25/2036	USD	6300000	93.9325	5,917,748.76	5.50	USD
04545EAC7	ABFC 2007-WMC1 A2B TSFR1M+111.448BP	Securitized	4.84621	6/25/2037	USD	124744.26	85.7390	106,954.52	5.74	USD
05530VAP4	BCAP 2007-AA3 2A1B TSFR1M+41.448BP	Securitized	4.14621	5/25/2047	USD	23059.19	92.6348	21,360.84	2.37	USD
05531CAA8	BCAP 2008-IND1 A1 TSFR1M+251.448BP	Securitized	6.24621	10/25/2047	USD	7530452.83	75.5883	5,692,139.01	5.53	USD
05532LAD1	BCAP 2009-RR14 2A2 WM36 WC5.3962 144A	Securitized	3.83299	7/26/2036	USD	13201.1	89.4059	11,802.56	4.22	USD
05532TAD4	BCAP 2010-RR1 1A4 WM37 WC2.9327 144A	Securitized	4.76513	3/26/2037	USD	46938.02	91.8599	43,117.23	4.14	USD
05533JBE2	BCAP 2010-RR11 5A3 WM37 WC5.5204 144A	Securitized	4.98318	3/27/2037	USD	175646.14	86.0087	151,071.00	4.19	USD
07384MZV7	BSARM 2003-0 1A1 NON AGENCY ARM	Securitized	6.21368	1/25/2034	USD	21510.1	99.4708	21,396.27	2.48	USD
05949A4R8	BOAMS 2003-D 2A7 WM35 WC5.0503 A	Securitized	5.37245	5/25/2035	USD	172075.54	89.2524	153,581.53	2.81	USD
05950PAU7	BAFC 2006-H 6A1 TSFR1M+49.448BP	Securitized	4.22838	10/20/2036	USD	62927.67	78.5486	49,428.78	4.75	USD
07384YQY5	BSABS 2004-HE2 M1 TSFR1M+101.448BP	Securitized	4.74621	3/25/2034	USD	1341488.97	106.6707	1,430,975.41	0.07	USD
058927AA2	BAFC 2006-A 1A1 SUPER SR ARM	Securitized	5.79843	2/20/2036	USD	60982.59	95.6241	58,314.07	1.50	USD
058931BH8	BAFC 2006-3 5A5 WM35 WC5.8474	Securitized	5.5	3/25/2036	USD	5244.8	91.4004	4,793.77	6.07	USD
05946XRT2	BAFC 2005-B 1A1 WM35 WC3.0731	Securitized	5.4241	4/20/2035	USD	36204.48	97.7012	35,372.21	2.32	USD
05948XS93	BOAMS 2004-A 2A1 WM33 WC5.4235 ARM	Securitized	5.7321	2/25/2034	USD	46906.61	98.9027	46,391.89	2.08	USD
059515AD8	BAFC 2007-3 1A3A TSFR1M+52.448BP	Securitized	4.26621	4/25/2037	USD	50009.13	84.6602	42,337.83	4.78	USD
05954DAR7	BAFC 2007-E 8A1 WM39 WC2.9977	Securitized	4.4947	9/20/2047	USD	58076.99	87.1180	50,595.51	4.59	USD
07384M4C3	BSARM 2004-10 12A3 WM34 WC5.1611	Securitized	4.88512	1/25/2035	USD	4730.86	96.6301	4,571.43	3.65	USD
07384MC67	BSARM 2003-9 3A2 ARM WM35 WC5.24	Securitized	5.17942	2/25/2034	USD	20276.88	92.8110	18,819.18	3.19	USD
07384MM25	BSARM 2004-2 12A2 WM34 WC2.901	Securitized	4.32806	5/25/2034	USD	15673.19	90.6325	14,205.01	4.02	USD
07384YLS3	BSABS 2003-3 A2 TSFR1M+130.448BP	Securitized	5.02621	6/25/2043	USD	409307.24	99.6040	407,686.30	0.04	USD
073868AM3	BSARM 2003-0 2A2 ARM WM35 WC5.8284	Securitized	4.139	11/25/2036	USD	64491.26	42.2847	27,269.92	4.52	USD
07386HB83	BSARM 2000-1 21A2 ARM WM35 WC5	Securitized	4.45494	2/25/2036	USD	150320.85	70.0986	105,372.81	3.70	USD
07386HH46	BSARM 2000-2 11A1 TSFR1M+102.448BP	Securitized	4.28621	4/25/2036	USD	51079.91	91.2146	46,592.34	3.02	USD
07386HZG9	BSARM 2005-10 23A1 WM36 WC 2.0447	Securitized	4.72402	1/25/2036	USD	1531272.51	92.9880	1,423,898.92	2.92	USD
07387AAV7	BSARM 2005-3 1A1 WM35 WC4.3484 ARM	Securitized	6.22035	6/25/2035	USD	689.04	98.3965	677.99	0.52	USD
07387AEG6	BSARM 2005-9 A1 AS 1YRCMT+230	Securitized	6.42	10/25/2035	USD	109159.2	96.9278	105,805.65	2.65	USD
07387AGE9	BSARM 2005-12 23A1 ARM WM36 WC	Securitized	4.42199	2/25/2036	USD	28473.3	92.2611	26,269.79	4.45	USD
07387YAE3	BSABS 2007-HE6 2A TSFR1M+116.448BP	Securitized	4.89621	8/25/2037	USD	3948164.21	91.3444	3,606,428.09	5.85	USD
073881AA2	BSARM 2007-3 1A1 WM37 WC5.90	Securitized	4.20338	5/25/2047	USD	71662.09	90.0404	64,524.80	5.45	USD
073888AN9	BSABS 2006-SD3 21A1 ARM	Securitized	4.90088	7/25/2036	USD	1455.71	99.6588	1,450.74	1.09	USD
07389QAN8	BSABS 2007-SD1 22A1 ARM WM36 WC5	Securitized	4.89638	10/25/2036	USD	30298.97	43.0510	13,043.99	3.84	USD
07389YAD3	BSABS 2007-HE2 2A4 TSFR1M+34.448BP	Securitized	4.30621	2/25/2037	USD	9893149.56	97.7402	9,669,582.19	-0.03	USD
07401EAC3	BSARM 2007-2 2A1 TSFR12M+259BP	Securitized	6.27263	12/25/2046	USD	249414.27	85.5537	213,383.16	5.14	USD
07401NAP4	BSMIF 2000-AK3 2A1 TSFR1M+40.448BP	Securitized	4.22621	1/25/2037	USD	41571.51	95.1830	39,569.01	4.61	USD
12543PAB9	CWHL 2006-21 A2 WM36 WC5.724	Securitized	6	2/25/2037	USD	77164.95	43.4379	33,518.80	6.35	USD
12545CAB6	CWHL 2007-10 A2 WM37 WC5.8619	Securitized	5.5	7/25/2037	USD	225507.29	40.4283	91,168.72	5.86	USD

12645QCY2	CSMC 2011-6R 4A2 WM37 WC3.0446 144A	Securitized	3.84008	4/28/2037	USD	95972.47	93.5198	89,753.23	4.75	USD
12662QAA4	CSMC 2021-NQM7 A1 WM52 WC5.0689 144A	Securitized	1.756	10/25/2066	USD	6395147.03	89.8432	5,745,606.66	5.58	USD
12666BAA3	CWL 2006-22 1A TSFR1M+25.448BP	Securitized	4.12621	6/25/2035	USD	5715404.43	92.5789	5,291,255.70	5.01	USD
12666UAD5	CWL 2006-15 A4	Securitized	5.961	10/25/2046	USD	3112486.96	101.9646	3,173,634.88	0.48	USD
126673UR1	CWL 2004-15 MVS TSFR1M+1448BP	Securitized	5.19621	4/25/2035	USD	22809.16	99.2388	22,635.55	0.46	USD
12667FWU5	CWL 2004-2/1CB A1 WM35 WC6.0757	Securitized	6	12/25/2034	USD	33432.32	89.9123	30,059.76	4.09	USD
12667GAW3	CWALT 2005-10CB 1A1 TSFR1M+61.448BP	Securitized	4.34621	5/25/2035	USD	117213.48	74.1044	86,860.33	-2.40	USD
12667GCH4	CWALT 2005-14 4A1 TSFR1M+55.448BP	Securitized	4.28621	5/25/2035	USD	556167.51	95.6769	532,123.72	4.49	USD
12667GEP4	CWALT 2005-9CB 1A5 TSFR1M+61.448BP	Securitized	4.34621	5/25/2035	USD	918659.04	88.8258	816,006.52	-0.54	USD
12667GLD3	CWALT 2005-23CB A3 1948.52BP-2.75XTSFR1M	Securitized	9.222922	7/25/2035	USD	18944.03	94.3409	17,871.96	16.34	USD
12667GME0	CWALT 2005-10 A5 TSFR1M+61.448BP	Securitized	4.34621	6/25/2035	USD	55854.37	95.2518	53,202.30	3.54	USD
12667GRV7	CWALT 2005-17 1A1 TSFR1M+63.448BP	Securitized	4.36621	7/25/2035	USD	57509.64	91.9888	52,902.45	4.36	USD
12667GWF6	CWALT 2005-36 2A1A TSFR1M+73.448BP	Securitized	4.46621	8/25/2035	USD	61630.04	94.0720	57,976.63	6.72	USD
12667GZX4	CWALT 2005-36 3A1 AS ARM WM35	Securitized	4.359802	8/25/2035	USD	100100.17	94.2634	94,357.78	4.04	USD
12668ACY9	CWALT 2005-51 3A2A 1YCMT+129	Securitized	5.31927	11/20/2035	USD	3579742.33	91.2867	3,267,829.36	4.49	USD
12668AVL6	CWALT 2005-01 1A1 TSFR1M+63.448BP	Securitized	4.36621	12/25/2035	USD	411256.02	94.2117	387,451.29	4.27	USD
12668BLG6	CWALT 2006-2CB A7 WM30 WC6.5301	Securitized	6	3/25/2036	USD	141444.55	44.5387	62,997.62	5.47	USD
12668KAD5	CWL 2007-5 2A3 TSFR1M+33.448BP	Securitized	4.28621	9/25/2047	USD	381603.99	102.7975	392,279.48	0.51	USD
12668RAA6	CWALT 2006-OA19 A1 TSFR1M+29.448BP	Securitized	4.02838	2/20/2047	USD	660604.15	82.1401	542,620.70	4.66	USD
1266943Y2	CWHL 2006-HYB3 2A1A ARM WM36	Securitized	4.367874	5/20/2036	USD	21589.6	92.7207	20,018.03	3.81	USD
1266944F2	CWHL 2006-HYB3 3A1B ARM WM36 WC6.3684	Securitized	4.026951	5/20/2036	USD	66645.29	93.5358	62,337.17	4.23	USD
126694YN2	CWHL 2006-5 2A2 TSFR1M+74.448BP	Securitized	4.52621	3/25/2036	USD	3692.26	91.2217	3,368.14	9.74	USD
12669FXJ7	CWHL 2007-7 2A1 ARM WM35	Securitized	5.24183	6/25/2034	USD	273324.03	92.1359	251,829.56	1.93	USD
12669GKG5	CWHL 2004-25 2A2 TSFR1M+33.448BP	Securitized	4.62621	2/25/2035	USD	126748.9	94.7133	120,048.04	3.75	USD
12669GNP2	CWHL 2009-4 2A1 TSFR1M+73.448BP	Securitized	4.46621	3/25/2035	USD	114529.13	90.9549	104,169.89	2.59	USD
12669GXE6	CWHL 2005-R1 2A1 VA SEQ WM33 144A	Securitized	6	3/25/2035	USD	15764.96	100.5567	15,852.72	1.50	USD
12669GZQ7	CWHL 2005-9 1A3 TSFR1M+57.448BP	Securitized	4.30621	5/25/2035	USD	33869.79	89.0645	30,165.97	3.17	USD
12669TAA1	CWL 2007-SD1 A1 TSFR1M+101.448BP 144A	Securitized	4.74621	3/25/2047	USD	45399.67	76.0557	34,529.03	4.77	USD
12669VAD0	CWL 2007-7 2A3 TSFR1M+34.448BP	Securitized	4.07621	10/25/2047	USD	10728.68	99.7641	10,703.37	0.21	USD
144527AC2	CARR 2007-1 RPL1 A3 TSFR1M+37.448BP	Securitized	4.10621	2/25/2037	USD	2841459.53	97.4608	2,769,308.62	2.58	USD
144539AD5	CARR 2006-NC3 BP TSFR1M+33.448BP	Securitized	4.06621	1/25/2037	USD	1200000	79.1170	949,403.52	8.85	USD
151314FP1	CDMC 2003-A A2 WM31 WC6.84144A	Securitized	6	7/25/2043	USD	5655.42	98.8983	5,593.12	3.16	USD
16159RAC9	CHASE 2023-RPL2 A1 WM51WC4.0309 144A	Securitized	3.25	3/25/2063	USD	5551613.35	90.7110	5,035,922.88	6.00	USD
16163CAN2	CHASE 2006-A1 4A1 WM36 WC6.2934 ARM	Securitized	4.460872	9/25/2036	USD	458377.31	85.0511	389,854.99	3.89	USD
16163HAM3	CHASE 2007-S3 1A12 WM37 WC5.182700	Securitized	6	5/25/2037	USD	94146.92	40.9631	38,565.49	6.76	USD
161927AC2	CHASE 2023-RPL3 A1 144A	Securitized	3.25	9/25/2063	USD	3368983.22	90.4955	3,048,778.55	6.07	USD
170257AC3	CWHL 2006-10 2A1 WM30 WC6.055600	Securitized	6.5	11/25/2036	USD	523815.5	25.9199	135,772.45	5.73	USD
17025QAJ6	CWHL 2007-J3 A9 WM37 WC5.2828	Securitized	6	7/25/2037	USD	112813.71	42.2499	47,663.67	6.97	USD
17025QAK3	CWHL 2007-J3 A10 WM37 WC5.223	Securitized	6	7/25/2037	USD	49467.02	42.2499	20,899.76	6.97	USD
17307GTJ7	CMLTI 2005-3 2A2A WM35 WC5.0453	Securitized	5.395148	8/25/2035	USD	3636.83	95.3684	3,468.39	1.77	USD

17307GUX4	CMLTI 2005-OPT4 M7 TSFR1M+179.448BP	Securitized	5.52621	7/25/2035	USD	1000000	88.9409	889,409.30	5.32	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	Securitized	6.48	10/25/2035	USD	27693.22	102.4041	28,358.98	0.45	USD
17307GW95	CMLTI 2005-11 A3 1YTCM+240	Securitized	6.04	11/25/2035	USD	8750.63	99.7693	8,730.44	0.76	USD
17307GWT1	CMLTI 2005-11 A3 1YTCM+240 TSFR1M+84.048BP	Securitized	4.58121	9/25/2035	USD	77522.62	99.9554	77,488.06	0.15	USD
17311WAF4	CMLTI 2007-AR4 2A2A WM37 WC5.9584 ARM	Securitized	4.765128	3/25/2037	USD	32215.65	92.3213	29,741.90	5.02	USD
17312WAA4	CMLTI 2007-SHL1 A TSFR1M+51.448BP 144A	Securitized	4.24621	11/25/2046	USD	50040.44	99.1077	49,593.92	0.76	USD
17315MAK1	CMLTI 2009-7 5A2 WM35 WC5.245500 144A	Securitized	5.5	12/25/2035	USD	106671.15	47.7744	50,961.49	4.68	USD
17315QAN6	CMLTI 2010-4 3A6 WM37 WC6.255500 144A	Securitized	6.25	11/25/2037	USD	92996.66	38.4654	35,771.54	5.38	USD
17318DAL6	CMLTI 2011-2 3A2 WM37 WC6.3343 144A	Securitized	4.05757	9/25/2037	USD	8604.73	100.3594	8,635.66	0.75	USD
18976GAG1	CMALT 2007-A6 1A7 WM37 WC5.461700	Securitized	6	6/25/2037	USD	3500905.89	92.3079	3,231,611.31	6.30	USD
18976GAK2	CMALT 2007-A6 1A10 WM37 WC5.383500	Securitized	6	6/25/2037	USD	2186001.21	92.3079	2,017,851.16	6.30	USD
18976GAU0	CMALT 2007-A6 1A19 WM37 WC5.383500	Securitized	6.5	6/25/2037	USD	59618	94.9335	56,597.48	6.25	USD
22540VK43	CSFB 2002-P1A A AMBAC	Securitized	4.868481	3/25/2032	USD	4819.4	97.0974	4,679.51	0.14	USD
22757XAA4	CROSS 2025-H8 A1 144A	Securitized	5.003	11/25/2070	USD	965160.04	100.2811	967,872.62	4.30	USD
232422AA3	CWL 2006-7 1A TSFR1M+37.448BP	Securitized	4.10621	4/25/2046	USD	2575352.57	94.4754	2,433,073.87	2.14	USD
23245FAC7	CWALT 2006-OC10 2A2A TSFR1M+47.448BP	Securitized	4.20621	11/25/2036	USD	13492	139.2832	18,792.08	1.87	USD
23246BAK7	CWL 2007-10 2A4 TSFR1M+36.448BP	Securitized	4.09621	6/25/2047	USD	112491.76	97.8266	110,046.85	1.85	USD
23332UDX9	USLA 2005-AK3 2A2 TSFR1M+35.448BP	Securitized	4.48552	7/19/2045	USD	2568.73	3.2319	83.02	0.28	USD
24763LFS4	DEERL 1995-2 A1A TSFR1M+42.448BP	Securitized	4.5046	8/15/2030	USD	10822.3	99.9806	10,820.20	0.00	USD
268668AA8	EMCM 2001-A A TSFR1M+85.448BP 144A	Securitized	4.58621	5/25/2040	USD	4304.25	99.0607	4,263.82	-0.01	USD
32027NNA5	FFML 2004-FF11 M4 TSFR1M+131.448BP	Securitized	5.04621	1/25/2035	USD	31854.07	101.3961	32,298.79	0.23	USD
32027NWP2	FFML 2005-FF10 A3 TSFR1M+82.448BP	Securitized	4.56621	11/25/2035	USD	79852.83	94.9055	75,784.75	4.29	USD
32028PAF2	FFML 2006-FF11 2A4 TSFR1M+59.448BP	Securitized	4.32621	8/25/2036	USD	84267.45	95.9780	80,878.20	1.89	USD
32051GH65	FHAMS 2005-AA11 2A1 WM35 WC2.702000	Securitized	4.145268	1/25/2036	USD	120611.46	47.5748	57,380.70	2.34	USD
32051GV44	FHAMS 2006-AA1 2A1 WM36 WC2.576000	Securitized	5.25105	4/25/2036	USD	37406.7	82.2571	30,769.68	1.80	USD
32056JAE4	FHAST 2007-AK3 2A2 WM37 WC5.9632	Securitized	5.71292	11/25/2037	USD	14671.52	71.7303	10,523.92	3.13	USD
35729MAD9	FHLT 2006-3 2A3 TSFR1M+45.448BP	Securitized	4.18621	2/25/2037	USD	654388.32	30.2725	198,099.90	4.82	USD
35729QAD0	FHLT 2006-B 2A3 TSFR1M+43.448BP	Securitized	4.16621	8/25/2036	USD	173172.01	31.0735	53,810.59	5.68	USD
36185MBJ0	GMACM 2005-AR6 2A1 WM35 WC5.4552 ARM	Securitized	3.765098	11/19/2035	USD	74099.35	71.6950	53,125.56	4.39	USD
3622ECAB2	GSAA 2007-3 2A1A TSFR1M+35.448BP	Securitized	4.08621	4/25/2047	USD	40722.06	93.2785	37,984.92	1.76	USD
3622MAAA9	GSAMP 2007-FM1 A1 TSFR1M+25.448BP	Securitized	3.98621	12/25/2036	USD	5963733.84	53.8451	3,211,176.06	5.69	USD
3622MAAC5	GSAMP 2007-FM1 A2B TSFR1M+23.448BP	Securitized	3.96621	12/25/2036	USD	1392452.18	49.6664	691,580.74	5.99	USD
3622MGAE8	GSAMP 2007-NC1 A2D TSFR1M+34.448BP	Securitized	4.30621	12/25/2046	USD	123880.18	49.9910	61,928.93	5.85	USD
3622MHAA4	GSAMP 2007-FM2 A1 TSFR1M+25.448BP	Securitized	3.98621	1/25/2037	USD	33933787.41	62.6093	21,245,720.35	5.82	USD
3622MHAC0	GSAMP 2007-FM2 A2B TSFR1M+20.448BP	Securitized	3.93621	1/25/2037	USD	1876749.45	61.9523	1,162,688.70	5.79	USD

362334PK4	GSAMP 2006-FM1 A2D TSFR1M+65.448BP	Securitized	4.38621	4/25/2036	USD	209989.42	68.3526	143,533.29	7.73	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	4.95116	9/25/2035	USD	44660.87	95.9121	42,835.15	3.01	USD
362341SF7	GSR 2005-AR6 4A5 WM35 WC4.8047 ARM	Securitized	5.10856	9/25/2035	USD	12722.91	90.4794	11,511.62	2.24	USD
362341WX3	GSR 2005-AR7 1A1 WM35 WC5.6724 ARM	Securitized	6.11904	11/25/2035	USD	83645.07	48.6724	40,712.08	0.42	USD
36242DH71	GSR 2005-AR2 2A1 WM35 WC5.0278 ARM	Securitized	5.22292	4/25/2035	USD	12179.48	94.9763	11,567.62	2.53	USD
36242DKL6	GSAMP 2004-WF M2 TSFR1M+176.448BP	Securitized	5.49621	10/25/2034	USD	12172.03	102.3576	12,459.00	0.07	USD
36245DAD2	GSAMP 2006-FM2 A2C TSFR1M+41.448BP	Securitized	4.14621	9/25/2036	USD	2578250.56	34.7007	894,672.02	5.67	USD
39539LAH4	GSAMP 2007-AR2 2A1 TSFR1M+14.42BP	Securitized	4.24621	5/25/2037	USD	1368385.95	99.7375	1,364,794.35	6.38	USD
40430HCN6	GSR 2005-AR2 2A1 TSFR1M+20.42BP	Securitized	4.62621	11/25/2035	USD	1949219.36	94.4592	1,841,217.79	3.41	USD
41161PLR2	GSAMP 2005-WF M2 TSFR1M+176.448BP	Securitized	4.28552	5/19/2035	USD	969235.91	97.5864	945,842.33	2.87	USD
41161PYZ0	HVMLT 2005-16 3A1A TSFR1M+61.448BP	Securitized	4.34552	1/19/2036	USD	71055.73	64.5597	45,873.34	-0.14	USD
41162DAA7	HVMLT 2006-12 1A1A TSFR1M+52.448BP	Securitized	4.25552	12/19/2036	USD	4407753.52	81.6107	3,597,196.74	5.98	USD
43709LAC1	INABS 2006-D 2A3 TSFR1M+37.448BP	Securitized	4.00621	11/25/2036	USD	152022.9	93.4806	142,111.98	3.16	USD
43709LAQ0	INABS 2006-D 1A TSFR1M+25.448BP	Securitized	3.98621	11/25/2036	USD	189837.62	94.2808	178,980.46	3.66	USD
43710XAE8	HELT 2007-FRE1 2AV4 TSFR1M+45.448BP	Securitized	4.18621	4/25/2037	USD	500000	90.4918	452,459.20	6.93	USD
44328BAD0	INASC 2006-FLE2 2A2 TSFR1M+37.448BP	Securitized	4.06621	12/25/2036	USD	184919.97	24.4575	45,226.80	5.10	USD
45660LF95	INDX 2005-AR23 0A1 WM35 WC5.9275	Securitized	3.944212	11/25/2035	USD	66432.75	94.2585	62,618.50	3.71	USD
45660LLP2	INDX 2005-AR7 4A1 ARM WM35 WC5	Securitized	4.522569	6/25/2035	USD	14893.12	96.0122	14,299.21	3.36	USD
45660LVM8	INDX 2005-AR15 A2 ARM WM35 WC5.9465	Securitized	3.98282	9/25/2035	USD	41244.63	81.1667	33,476.89	4.21	USD
45661EGE8	INDX 2006-AR9 2A1 WM36 WC3.3164	Securitized	3.556087	6/25/2036	USD	3218255.11	68.1158	2,192,139.89	5.15	USD
12543PAN3	CWHL 2006-21 A13 WM36 WC5.724	Securitized	6	2/25/2037	USD	125947.55	43.4391	54,710.49	6.35	USD
12544CAR2	CWHL 2007-2 A16 WM37 WC5.35	Securitized	6	3/25/2037	USD	76196.04	41.8292	31,872.22	6.00	USD
24381WAA6	DRMT 2021-2 A1 WM52 WC5.7549 144A	Securitized	0.899	4/25/2066	USD	2316089.6	89.8924	2,081,988.06	7.26	USD
3622MGAD0	GSAMP 2007-NC1 A2C TSFR1M+26.448BP	Securitized	4.14621	12/25/2046	USD	412933.93	49.9932	206,438.72	5.85	USD
12559QAF9	CITM 2007-1 1M1 TSFR1M+161.448BP 144A	Securitized	5.34621	10/25/2037	USD	3827439.56	101.6230	3,889,560.44	0.43	USD
126680AA5	CWALT 2007-OA7 A1A TSFR1M+47.448BP	Securitized	4.20621	5/25/2047	USD	504646.18	93.1228	469,940.65	-0.12	USD
17025MAA4	CWHL 2007-HY6 1A1 WM37 WC2.952	Securitized	4.251326	11/25/2037	USD	63718.1	89.6196	57,103.90	5.00	USD
12662GAC2	CSMC 2021-RPL4 A1 144A	Securitized	4.150289	12/27/2060	USD	2562264.65	99.6885	2,554,282.43	3.35	USD
126670JD1	CWL 2005-IM3 A3 TSFR1M+61.448BP	Securitized	4.34621	3/25/2036	USD	18756.95	166.0054	31,137.56	0.18	USD
126670JY5	CWHL 2005-HYB9 3A2A TSFR12M+246.513BP	Securitized	6.22417	2/20/2036	USD	5268.22	89.2108	4,699.82	2.17	USD
126670MH8	CWL 2005-15 M1 TSFR1M+78.948BP	Securitized	4.52121	3/25/2036	USD	185669.49	99.5248	184,787.11	0.44	USD
1266715K8	CWL 2004-4 M1 TSFR1M+83.448BP	Securitized	4.56621	7/25/2034	USD	1306.06	114.0138	1,489.09	0.07	USD
126673BC5	CWL 2004-6 M1 TSFR1M+101.448BP	Securitized	4.74621	10/25/2034	USD	16071.04	99.7082	16,024.15	0.06	USD
126673NX6	CWL 2004-12 M15 TSFR1M+161.448BP	Securitized	5.34621	2/25/2035	USD	41541.86	99.9867	41,536.33	0.57	USD
126694TD0	CWHL 2005-29 A1 WM35 WC6.0144	Securitized	5.75	12/25/2035	USD	56291.92	46.5124	26,182.73	5.32	USD
232434AA8	CWALT 2006-OC8 1A1 TSFR1M+46.448BP	Securitized	4.19621	11/25/2036	USD	2690493.16	95.0541	2,557,422.98	2.55	USD
23243LAA0	CWL 2006-14 1A TSFR1M+39.448BP	Securitized	4.12621	2/25/2037	USD	3066577.08	96.2360	2,951,149.89	0.32	USD

12668AGN9	CWALT 2005-56 1A1 TSFR1M+157.448BP	Securitized	5.30621	11/25/2035	USD	514345.77	94.8222	487,713.77	4.29	USD
12669FM26	CWHL 2004-12 3A1 WM34 WC3.3454	Securitized	5.315842	8/25/2034	USD	1344596.68	98.6278	1,326,146.12	2.00	USD
12670FAA8	CWL 2007-9 1A TSFR1M+31.448BP	Securitized	4.04621	6/25/2047	USD	10156028.02	90.1482	9,155,472.39	5.53	USD
12668AKQ7	CWALT 2005-53T2 2A2 WM35 WC5.467100	Securitized	5.5	11/25/2035	USD	61644.27	57.1436	35,225.78	5.56	USD
12668AXF7	CWALT 2005-63 3A1 ARM WM35 WC	Securitized	4.671239	11/25/2035	USD	37659.74	93.6065	35,251.96	3.48	USD
12668BDE0	CWALT 2005-76 2A1 1YCMT+100	Securitized	5.02927	2/25/2036	USD	203232.49	92.6798	188,355.44	4.28	USD
43710BAE6	CWALT 2005-86CB A11 WM35 WC6.0045	Securitized	4.16621	4/25/2037	USD	157549.33	89.6972	141,317.34	4.84	USD
12668BFL2	CWALT 2005-86CB A11 WM35 WC6.0045	Securitized	5.5	2/25/2036	USD	42402.48	55.6521	23,597.86	4.92	USD
12669GKH3	CWALT 2005-91 1A1 WM35 WC6.0045	Securitized	4.58621	2/25/2035	USD	149563.7	94.4980	141,334.72	3.51	USD
32027NQN4	CWALT 2005-100 1A1 WM35 WC6.0045	Securitized	5.03121	12/25/2034	USD	886339.83	102.3135	906,845.30	0.17	USD
12668BUK7	CWALT 2006-11CB 3A1 WM35 WC7.	Securitized	4.125622	5/25/2036	USD	6216.13	88.2490	5,485.67	2.64	USD
12668BWF6	CWALT 2006-11CB 3A1 WM35 WC7.	Securitized	6.5	5/25/2036	USD	1231306.21	44.7185	550,621.42	4.95	USD
43710XAD0	HELT 2007-FRE1 2AV3 TSFR1M+34.448BP	Securitized	4.07621	4/25/2037	USD	300302.97	98.1104	294,628.47	1.15	USD
126694UT3	CWALT 2005-91 1A1 WM35 WC6.0045	Securitized	4.860367	1/25/2036	USD	20723.32	95.1036	19,708.63	3.21	USD
126694VP0	CWALT 2005-91 1A1 WM35 WC6.0045	Securitized	4.184895	2/20/2036	USD	89717.56	92.1926	82,712.92	3.51	USD
12669F6Z1	CWALT 2005-91 1A1 WM35 WC6.0045	Securitized	4.795711	11/25/2034	USD	24675.25	96.1547	23,726.41	3.06	USD
12669FN41	CWALT 2005-91 1A1 WM35 WC6.0045	Securitized	6.506578	8/25/2034	USD	12253.68	94.5248	11,582.76	0.39	USD
12669GHY0	CWALT 2005-91 1A1 WM35 WC6.0045	Securitized	4.38621	2/25/2035	USD	3075.01	97.4339	2,996.10	0.76	USD
41161PPB3	CWALT 2005-91 1A1 WM35 WC6.0045	Securitized	4.6111	7/19/2045	USD	21522.46	86.4629	18,608.95	5.66	USD
12669LAA8	CWL 2007-6 1A TSFR1M+31.448BP	Securitized	4.24621	9/25/2037	USD	2069818.96	93.7658	1,940,781.27	4.72	USD
12669LAD2	CWL 2007-6 2A3 TSFR1M+33.448BP	Securitized	4.28621	9/25/2037	USD	159561.42	106.7598	170,347.39	0.52	USD
362480AD7	GSCC 2006-2 A1 TSFR1M+47.448BP	Securitized	4.20621	5/25/2036	USD	44506.48	98.3446	43,769.72	0.68	USD
144531CN8	CARR 2005-OPT2 M5 TSFR1M+116.448BP	Securitized	4.89621	5/25/2035	USD	157446.65	97.6775	153,789.89	1.66	USD
35729NAD7	FHLT 2006-E 2A3 TSFR1M+41.448BP	Securitized	4.14621	1/25/2037	USD	193305.55	46.1490	89,208.56	6.04	USD
36245TAD7	GSAMP 2006-FM3 A2C TSFR1M+31.448BP	Securitized	4.24621	11/25/2036	USD	357516.52	46.9145	167,727.23	5.85	USD
161630BK3	CHASE 2007-A1 11A4 WM36 WC2.726700	Securitized	4.612842	3/25/2037	USD	27749.78	95.2188	26,423.02	4.04	USD
41161PWV1	CHASE 2007-A1 13A1 WM36 WC6.2425 ARM	Securitized	4.80197	12/19/2035	USD	62622.76	47.4352	29,705.23	3.04	USD
161630CF3	CHASE 2007-A1 13A1 WM36 WC6.2425 ARM	Securitized	4.175518	3/25/2037	USD	14167.96	93.2250	13,208.09	3.90	USD
16165AAA2	CFLX 2007-3 1A1 WM37 WC4.8321	Securitized	5	7/25/2037	USD	68445.91	32.3431	22,137.56	6.18	USD
16165AAD6	CFLX 2007-3 2A1 TSFR1M+71.448BP	Securitized	4.44621	7/25/2037	USD	106805.42	89.0436	95,103.38	5.55	USD
16165YAT9	CFLX 2007-M1 2F4 WM37 WC6.8179	Securitized	6.85	8/25/2037	USD	18613.53	85.7777	15,966.25	6.98	USD
16678RCC9	CCMFC 2004-4A A1 TSFR1M+34.448BP 144A	Securitized	4.07621	10/25/2035	USD	419548.87	96.6222	405,377.48	2.68	USD
17181KAA8	CMLTI 2005-10 1A2A WM35 WC6. 144A	Securitized	5.5	8/25/2064	USD	13613113.59	101.1693	13,772,290.37	3.90	USD
17307GT57	CMLTI 2005-10 1A2A WM35 WC6. 144A	Securitized	4.159411	12/25/2035	USD	56482.52	61.3308	34,641.18	3.97	USD
17307GWE4	CMLTI 2005-10 1A2A WM35 WC6. 144A	Securitized	5.797816	8/25/2035	USD	44880.68	99.7392	44,763.63	1.35	USD
45660LQJ1	INDX 2005-AR11 A4 ARM WM35 WC6.096	Securitized	3.662036	8/25/2035	USD	421915.3	74.5184	314,404.32	4.59	USD
17309BAD9	CMLTI 2006-WF2 A2E WM35 WC6.118000	Securitized	6.851	5/25/2036	USD	117318.79	35.6156	41,783.79	5.15	USD
44328BAF5	CMLTI 2006-WF2 A2E WM35 WC6.118000	Securitized	4.28621	12/25/2036	USD	561554.74	23.3170	130,937.89	5.91	USD
17310UAC6	CMLTI 2006-WF2 A2E WM35 WC6.118000	Securitized	4.28621	1/25/2037	USD	1060028.85	88.8641	941,985.52	3.99	USD
17312GAS0	CMLTI 2007-AHL3 A1 TSFR1M+28.448BP 144A	Securitized	4.01621	5/25/2037	USD	9730539.13	89.6584	8,724,242.78	5.85	USD
17312VAE8	CMLTI 2007-6 1A3A ARM	Securitized	4.093164	10/25/2046	USD	60274.03	88.8689	53,564.86	2.68	USD

17313FAR3	CMLTI 2007-AR8 2A1A WM37 WC6	Securitized	5.019341	7/25/2037	USD	298322.88	88.9184	265,263.81	3.52	USD
17313QAL2	CMLTI 2007-10 22AA WM37 WC6.	Securitized	4.456825	9/25/2037	USD	164714	94.0978	154,992.17	3.96	USD
36242DH55	GSR 2005-AR2 1A2 WM35 WC4.9198	Securitized	4.39954	4/25/2035	USD	13733.18	87.7247	12,047.39	3.68	USD
22541SXR4	CSFB 2004-AR8 8M1 TSFR1M+126.448BP	Securitized	4.99621	9/25/2034	USD	10335.84	200.6508	20,738.95	0.51	USD
227923AA7	CROSS 2025-H9 A1 144A	Securitized	5.036	11/25/2070	USD	3581649	100.3278	3,593,390.00	4.90	USD
22944JDG3	CSMC 2010-18R 4A4 WM38 WC2.8812 144A	Securitized	3.5	4/26/2038	USD	68797.49	98.3221	67,643.16	0.82	USD
23245LAD2	CVALT 2006-J8 A4 WM30 WC6.77207P	Securitized	6	2/25/2037	USD	370530.26	37.2763	138,119.82	6.66	USD
25151WAA1	DBALT 2007-AD1 A1 TSFR1M+41.448BP	Securitized	4.14621	4/25/2037	USD	159480.02	71.1859	113,527.29	-1.50	USD
25151XAA9	DBALT 2007-OA4 1A1A TSFR1M+49.448BP	Securitized	4.22621	8/25/2047	USD	144000.86	93.9359	135,268.44	3.17	USD
41162DAG4	HVMLT 2006-12 2A2B TSFR1M+61.448BP	Securitized	4.34552	1/19/2038	USD	23433.89	155.9345	36,541.52	0.55	USD
320275AD2	FFML 2006-FF16 2A3 TSFR1M+39.448BP	Securitized	4.12621	12/25/2036	USD	193608.49	40.6363	78,675.38	5.13	USD
32027EAE1	FFML 2006-FF15 2A3 TSFR1M+47.448BP	Securitized	4.16621	4/25/2036	USD	79525.36	98.9095	78,658.10	0.47	USD
32027EAF8	FFML 2006-FF15 2A4 TSFR1M+47.448BP	Securitized	4.32621	4/25/2036	USD	400000	93.1206	372,482.32	3.93	USD
32027NNS6	FFML 2006-FF18 1A3 TSFR1M+152.048BP	Securitized	5.27121	10/25/2034	USD	185881.75	101.2114	188,133.47	0.65	USD
32113JAA3	FNLC 2005-1 A TSFR1M+57.448BP	Securitized	4.30621	5/25/2035	USD	552163.89	90.9487	502,185.71	4.73	USD
32115BAA8	FNLC 2007-1 A1 TSFR1M+18.448BP 144A	Securitized	3.91621	8/25/2037	USD	38605.86	50.6628	19,558.80	5.68	USD
35729BAF8	FREHE 1999-3-A2 AMBAC TSFR1M+90.448BP	Securitized	4.63621	12/25/2029	USD	3522.78	98.0564	3,454.31	-0.02	USD
35729PPB0	FHLT 2006-1 2A4 TSFR1M+65.448BP	Securitized	4.38621	4/25/2036	USD	2566097.84	90.6591	2,326,400.95	3.83	USD
35729PPX2	FHLT 2006-2 2A3 TSFR1M+45.448BP	Securitized	4.18621	2/25/2036	USD	13620.1	98.0423	13,353.46	1.14	USD
35729PPY0	FHLT 2006-2 2A4 TSFR1M+65.448BP	Securitized	4.38621	2/25/2036	USD	300000	93.4856	280,456.83	3.49	USD
41162DAD1	HVMLT 2006-12 2A13 TSFR1M+59.448BP	Securitized	4.32552	12/19/2036	USD	2266128.48	96.9091	2,196,084.49	4.73	USD
36242DFP3	GSR 2004-11 1A1 WM34 WC4.0867 ARM	Securitized	6.295157	9/25/2034	USD	19987.27	101.0149	20,190.13	0.48	USD
36242DN66	FFML 2005-FF12 1A3 TSFR1M+105.048BP	Securitized	4.79121	3/25/2035	USD	15985.65	110.5183	17,667.07	0.07	USD
362463AE1	GSAMP 2006-NC2 A2D TSFR1M+59.448BP	Securitized	4.32621	6/25/2036	USD	169940.95	55.4519	94,235.42	5.46	USD
39538CAF9	GPMF 2006-AR7 1A32 TSFR1M+51.448BP	Securitized	4.24621	12/25/2046	USD	154307.03	100.3315	154,818.56	3.95	USD
41161PKF9	HVMLT 2004-11 3A2A TSFR1M+79.448BP	Securitized	4.52552	1/19/2035	USD	15338.74	101.5401	15,574.97	0.44	USD
41161QAM3	HVMLT 2006-3 1A1A ARM WM36	Securitized	4.30163	6/19/2036	USD	113844.51	40.0150	45,554.84	6.02	USD
41162DAF6	HVMLT 2006-12 2A2A TSFR1M+49.448BP	Securitized	4.22552	1/19/2038	USD	19079.01	89.5830	17,091.55	3.99	USD
44328BAE8	INDX 2006-AR12 2A3 TSFR1M+45.448BP	Securitized	4.18621	12/25/2036	USD	842332.12	23.3033	196,291.26	5.30	USD
45660LXA2	INDX 2005-AR19 A1 ARM WM35 WC5.894	Securitized	3.641599	10/25/2035	USD	417034.09	79.7820	332,718.01	4.50	USD
45660LYW3	INDB 2005-1 A1 TSFR1M+71.448BP	Securitized	4.44621	11/25/2035	USD	110658.11	58.1441	64,341.16	5.21	USD
45661EGK4	INDX 2006-AR9 3A3 ARM WM36 WC6.3683	Securitized	3.39571	6/25/2036	USD	636408.42	86.4791	550,360.46	5.04	USD
45662BAD1	INDA 2006-AR1 A3 ARM WM36 WC6.3208	Securitized	3.629372	8/25/2036	USD	1191346.47	76.1616	907,348.06	6.25	USD
466247YH0	JPMMT 2005-A8 1A1 ARM WM35 WC6.6240	Securitized	4.83698	11/25/2035	USD	30147.54	77.9271	23,493.09	2.88	USD
466247YP2	JPMMT 2005-A8 2A3 WM35 WC5.3716 ARM	Securitized	5.1901	11/25/2035	USD	21729.22	80.9230	17,583.93	2.75	USD
466247ZY2	JPMMT 2005-A5 1A11 WM35 WC6.6240	Securitized	6	1/25/2036	USD	93692.86	45.9347	43,037.52	5.78	USD
46629BAE9	JPMMT 2006-CW2 AR3 WM35 WC6.6240	Securitized	6.337	8/25/2036	USD	81642.25	58.7649	47,976.95	6.52	USD

46629DBA2	JPMMT 2006-A7 3A2 WM36 WC6.1944 ARM	Securitized	5.28159	1/25/2037	USD	6225.67	83.9271	5,225.03	2.98	USD
46629FAE0	JPMAC 2006-NC2 M1 TSFR1M+51.948BP	Securitized	4.25121	7/25/2036	USD	82000.51	99.2702	81,402.09	0.78	USD
466309AC5	JPALT 2008-R4 2A1 TSFR1M+61.448BP 144A	Securitized	4.4872	6/27/2037	USD	1182973.91	58.2750	689,377.81	-7.28	USD
46630GAV7	JPMMT 2007-A1 5A5 ARM	Securitized	6.03254	7/25/2035	USD	54643.08	99.8472	54,559.60	1.53	USD
46631JAN8	JPMMT 2007-A1 5A5 WM37 WC6.1474	Securitized	5.02073	6/25/2037	USD	51731.76	75.0530	38,826.26	3.54	USD
46654FAD0	JPMMT 2021-INV6 A2 144A	Securitized	3	4/25/2052	USD	8123333.82	88.0750	7,154,623.01	6.67	USD
52474XAA3	LMAT 2021-GS3 A1 WM50 WC4.5215 144A	Securitized	5.75	7/25/2061	USD	1436869.31	100.0807	1,438,028.58	3.14	USD
52520CAG0	LMT 2006-3 1A4 WM36 WC5.894600	Securitized	6	7/25/2036	USD	55310.56	48.4712	26,809.70	6.66	USD
52520MCF8	LMT 2005-2 4A1 WM36 WC6.0143	Securitized	4.341121	12/25/2035	USD	171650.47	14.8781	25,538.28	5.62	USD
52520MEK5	LMT 2005-3 4A1 WM36 WC5.8316	Securitized	5.084806	1/25/2036	USD	28337.65	96.5309	27,354.58	5.64	USD
52521MAB8	LABSM 2007-1 2A1 TSFR1M+20.448BP 144A	Securitized	3.93621	6/25/2037	USD	139531.79	67.0208	93,515.25	5.23	USD
52521MAC6	LABSM 2007-1 2A2 TSFR1M+31.448BP 144A	Securitized	4.04621	6/25/2037	USD	112386.6	66.9803	75,276.92	5.91	USD
525221GM3	LXS 2005-9N 1A1 TSFR1M+38.448BP	Securitized	4.11621	2/25/2036	USD	3231126.38	95.4009	3,082,522.35	4.41	USD
52522DAM3	LXS 2006-10N A4A TSFR1M+40.448BP	Securitized	4.22621	11/25/2046	USD	6755608.76	90.3507	6,103,737.78	3.36	USD
52522DAN1	LXS 2006-10N A4B TSFR1M+50.448BP	Securitized	4.32621	11/25/2046	USD	6793.55	149.2409	10,138.76	0.46	USD
52524LAG6	LXS 2007-2N 3A3 TSFR1M+28.448BP	Securitized	4.01621	2/25/2037	USD	741828.42	87.3787	648,199.73	5.91	USD
542514KC7	LBMLT 2005-1 M4 TSFR1M+130.048BP	Securitized	5.12121	2/25/2035	USD	5325687.3	99.1362	5,279,685.61	1.56	USD
542514LL6	LBMLT 2005-WL1 M4 TSFR1M+116.448BP	Securitized	4.89621	6/25/2035	USD	241016.3	99.0330	238,685.72	1.99	USD
55027YAD0	LUM 2006-6 A1 TSFR1M+51.448BP	Securitized	4.24621	10/25/2046	USD	82714.67	92.7089	76,683.88	3.39	USD
55028BAG2	LUM 2006-7 2A1 TSFR1M+45.448BP	Securitized	4.18621	12/25/2036	USD	311086.17	89.3735	278,028.59	5.43	USD
55275BAC1	MABS 2006-NC2 A3 TSFR1M+33.448BP	Securitized	4.06621	8/25/2036	USD	128886.52	35.3568	45,570.11	5.37	USD
55287MAA7	MFRA 2025-NQM2 A1 144A	Securitized	5.675	5/27/2070	USD	3289018.4	100.9231	3,319,378.67	2.09	USD
57643LGG5	MABS 2005-NC1 M2 TSFR1M+06.448BP	Securitized	4.59621	12/25/2034	USD	9463.62	103.0134	9,748.80	0.51	USD
57643LMA1	MABS 2005-FRE1 M1 TSFR1M+61.448BP	Securitized	4.59621	10/25/2035	USD	160069.66	99.1549	158,716.91	1.81	USD
57643LNG7	MABS 2006-NC1 M1 TSFR1M+60.448BP	Securitized	4.41621	1/25/2036	USD	72375.13	100.5749	72,791.19	0.43	USD
57643LRK4	MABS 2006-WMC1 A3 TSFR1M+47.448BP	Securitized	4.20621	2/25/2036	USD	273678.32	36.2199	99,126.10	5.60	USD
57643QBP9	MARP 2006-1 1A4 VA SEQ WM27 WC	Securitized	8	7/25/2035	USD	573013.78	68.5313	392,693.74	1.50	USD
57644UAF2	MABS 2006-TIL2 A1 TSFR1M+60.448BP	Securitized	4.32621	6/25/2036	USD	117813.4	33.8888	39,925.59	5.57	USD
576455AD1	MABS 2006-ILS9 A1 TSFR1M+57.448BP	Securitized	4.28621	11/25/2036	USD	3258356.18	59.3804	1,934,823.30	5.58	USD
57645RAA9	MABS 2007-1A1 A1 TSFR1M+50.448BP	Securitized	4.32621	5/25/2037	USD	78766.67	40.2464	31,700.77	5.07	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	Securitized	4.76192	10/20/2029	USD	7454.05	97.7649	7,287.45	1.67	USD
59020U4S1	MLCC 2006-1 2A1 WM35 WC5.6281 ARM	Securitized	5.34836	2/25/2036	USD	9808.62	97.6979	9,582.82	2.88	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	Securitized	4.30621	4/25/2029	USD	6480.27	93.6131	6,066.38	2.42	USD
59020UDW2	MLCC 2004-C A2B AFC TSFR6M+142.826BP	Securitized	5.03258	7/25/2029	USD	4368.37	99.8916	4,363.64	0.65	USD
59020UJP1	MLCC 2004-E A1 TSFR1M+77.448BP	Securitized	4.50621	11/25/2029	USD	13479.3	88.0486	11,868.34	0.97	USD
59020UL37	MLCC 2005-3 1A TSFR1M+36.4BP	Securitized	5.28644	11/25/2035	USD	20675.07	97.7346	20,206.69	1.73	USD
59022QAE2	MLMI 2006-HE5 A2D TSFR1M+59.448BP	Securitized	4.32621	8/25/2037	USD	618147.65	49.2866	304,664.02	6.52	USD
590232AA2	MLMI 2007-SD1 A1 TSFR1M+101.448BP	Securitized	4.74621	2/25/2047	USD	710932.3	57.9683	412,115.23	5.73	USD
59023NAQ1	MLMI 2006-AF2 AF2 WM36 WC6.169	Securitized	6.25	10/25/2036	USD	978483.4	34.5018	337,594.39	4.25	USD
59024FAF1	MAVA 2007-AZ A3C TSFR1M+71.448BP	Securitized	4.44621	3/25/2037	USD	712101.15	23.3926	166,579.26	5.38	USD

59024KAH6	MANA 2007-AF1 1AF8 WM38 WC5.553600	Securitized	6	5/25/2037	USD	115231.26	75.4906	86,988.74	6.66	USD
61744CRF5	MSAC 2005-WMC4 M6 TSFR1M+116.448BP	Securitized	4.89621	4/25/2035	USD	126933.04	94.8298	120,370.36	3.19	USD
61744CRV0	MSAC 2005-WMC5 M5 TSFR1M+110.448BP	Securitized	4.83621	6/25/2035	USD	19628.01	99.9461	19,617.42	0.07	USD
61744CYC4	MSAC 2006-NC1 M2 TSFR1M+114.448BP	Securitized	4.44621	12/25/2035	USD	9289875.87	95.1076	8,835,378.91	3.21	USD
617451DR7	MSAC 2005-FAK 2A1 WM33 WC2.754000	Securitized	4.42621	1/25/2036	USD	326295.44	97.7657	319,004.96	1.56	USD
61745M4N0	MSAC 2004-NC5 M1 TSFR1M+101.448BP	Securitized	3.55042	7/25/2035	USD	946231.35	89.5797	847,631.30	4.27	USD
61746RFV8	MSAC 2004-NC5 M1 TSFR1M+101.448BP	Securitized	4.74621	5/25/2034	USD	50468.41	97.6661	49,290.55	3.23	USD
61746WA75	MSDWC 2003-NC2 M1 TSFR1M+146.448BP	Securitized	5.19621	2/25/2033	USD	144288.33	107.9441	155,750.74	0.07	USD
61746WB90	MSDWC 2003-HYB1 A3 WM33 WC5.0107	Securitized	5.10092	3/25/2033	USD	12099.39	89.7333	10,857.18	1.14	USD
617487AF0	MSM 2006-16AX 3A1 TSFR6M+167.826BP	Securitized	5.38028	11/25/2036	USD	207243.19	38.9036	80,625.14	5.89	USD
61748BAC8	MSAC 2006-NC4 A2C TSFR1M+41.448BP	Securitized	4.14621	6/25/2036	USD	137009.5	50.0920	68,630.83	4.92	USD
61748LAD4	MSAC 2006-NC4 A2C TSFR1M+41.448BP	Securitized	4.14621	6/25/2036	USD	306228.41	88.8523	272,090.96	2.97	USD
61749BAD5	MSAC 2006-NC5 A2B TSFR1M+22.448BP	Securitized	3.95621	10/25/2036	USD	533687.33	52.5640	280,527.25	5.36	USD
61749BAE3	MSAC 2006-NC5 A2C TSFR1M+26.448BP	Securitized	3.99621	10/25/2036	USD	156343.67	52.5513	82,160.58	5.55	USD
61749GAC6	MSHEL 2006-3 A3 TSFR1M+43.448BP	Securitized	4.16621	4/25/2036	USD	69318.78	69.3811	48,094.15	4.73	USD
61749LAR2	MSM 2006-8AR 6A1 WM36 WC2.3681	Securitized	6.07257	6/25/2036	USD	7214.54	98.1159	7,078.61	1.07	USD
617505AD4	MSAC 2007-NC1 A2C TSFR1M+25.448BP	Securitized	3.98621	11/25/2036	USD	169052.09	48.1041	81,320.94	5.88	USD
61750FAE0	MSAC 2006-HE6 A2C TSFR1M+41.448BP	Securitized	4.14621	9/25/2036	USD	308764.92	34.6333	106,935.48	5.49	USD
61750SAB8	MSAC 2006-HE8 A2FP TSFR1M+18.448BP	Securitized	3.91621	10/25/2036	USD	65929.33	44.0795	29,061.34	5.62	USD
61750SAE2	MSAC 2006-HE8 A2C TSFR1M+25.448BP	Securitized	3.98621	10/25/2036	USD	1958960.05	44.0890	863,685.50	5.75	USD
61751GAD9	MSM 2007-5AX 2A3 TSFR1M+57.448BP	Securitized	4.30621	2/25/2037	USD	95490.52	19.3679	18,494.54	4.60	USD
61752JAA8	MSM 2007-1XS 1A1 WM38 WC5.8578	Securitized	6.465	9/25/2046	USD	267370.98	32.2874	86,327.00	5.57	USD
61752UAC9	MSHEL 2007-2 A3 TSFR1M+34.448BP	Securitized	4.07621	4/25/2037	USD	136899.88	51.7096	70,790.42	5.70	USD
61753KAC0	MSAC 2007-HE5 A2B TSFR1M+29.448BP	Securitized	4.02621	3/25/2037	USD	295455.72	42.7725	126,373.92	5.70	USD
61753KAD8	MSAC 2007-HE5 A2C TSFR1M+36.448BP	Securitized	4.09621	3/25/2037	USD	295455.72	42.7866	126,415.37	5.76	USD
61754HAD4	MSM 2007-7AX 2A3 TSFR1M+97.448BP	Securitized	4.56621	4/25/2037	USD	195149.7	26.6856	52,076.85	6.35	USD
61756HBN9	MSM 2007-13 6A1 WM37 WC6.7257	Securitized	6	10/25/2037	USD	66609.01	52.9814	35,290.39	6.29	USD
61756YAD5	MSAC 2007-HE7 A2C TSFR1M+136.448BP	Securitized	5.09621	7/25/2037	USD	400000	89.5424	358,169.48	5.08	USD
61759HAZ0	MSRR 2010-R5 3B 44A	Securitized	3.199381	3/26/2037	USD	40171.49	105.1880	42,255.58	0.00	USD
62917JAA8	NLT 2021-INV2 A1 WM51 WC5.0582 144A	Securitized	1.162	8/25/2056	USD	2964312.05	88.2895	2,617,176.58	7.04	USD
62951MAB6	NAA 2004-K1 A2 VA WM28 WC7.5 144A	Securitized	7.5	3/25/2034	USD	218734.17	94.6125	206,949.89	1.50	USD
64352VES6	NCMT 2005-3 M5 TSFR1M+108.048BP	Securitized	4.82121	10/25/2033	USD	585844.15	99.8675	585,067.73	0.03	USD
65106FAD4	NCMT 2007-1 2A3 TSFR1M+34.448BP	Securitized	4.07621	4/25/2037	USD	366784.32	99.5266	365,047.85	0.12	USD
65535VSE9	NAA 2006-AR1 4A ARM WM35 WC5.9631	Securitized	0	2/25/2036	USD	20609.7	0.1056	21.75	0.15	USD
66988VAD0	NHEL 2006-2 A2C TSFR1M+41.448BP	Securitized	4.14621	6/25/2036	USD	72284.35	74.5241	53,869.25	4.29	USD
68389FHU1	NCMT 2005-3 M5 TSFR1M+97.048BP	Securitized	4.61121	8/25/2035	USD	191635.76	98.4773	188,717.74	1.19	USD

68389FKR4	OCMET 2006-1 M1 TSFR1M+26.448BP	Securitized	4.38621	1/25/2036	USD	256686.78	95.3562	244,766.66	2.16	USD
68400DAE4	OCMET 2007-1 A2B3	Securitized	4.12621	1/25/2037	USD	43568.68	58.9358	25,677.55	5.84	USD
68400DAF1	OCMET 2007-1 A2A4 TSFR1M+23.448BP	Securitized	4.28621	1/25/2037	USD	174274.74	58.9337	102,706.52	5.84	USD
70069FGE1	PPSI 2005-WHQ1 M5 TSFR1M+123.948BP	Securitized	4.97121	3/25/2035	USD	75990.59	99.1114	75,315.35	0.66	USD
70069FLX3	PPSI 2005-WCW3 M2 TSFR1M+84.948BP	Securitized	4.58121	8/25/2035	USD	77723.05	100.8533	78,386.25	1.29	USD
71103XAS3	PRKMS 2000-1 A2Z TSFR1M+25.448BP	Securitized	3.98621	9/25/2036	USD	334104.03	24.0607	80,387.63	5.45	USD
740943AA3	PRET 2025-RPL4 A1 144A	Securitized	4	3/25/2065	USD	3914878.79	98.2798	3,847,534.65	4.70	USD
74919LAD0	RAAC 2007-RP4 A TSFR1M+46.448BP 144A	Securitized	4.54621	11/25/2046	USD	251630.22	93.3350	234,859.10	0.38	USD
749228AH5	RALI 2006-QS4 A8 505256.08BP- 790XTSFR1M	Securitized	8	4/25/2036	USD	53339.34	84.6036	45,126.99	4.45	USD
74922EAG4	RALI 2006-QS6 1A7 WM36 WC5.4025	Securitized	6	6/25/2036	USD	2050038.37	82.4854	1,690,982.14	4.89	USD
74922XAA5	RALI 2000-QA11 A1 TSFR1M+45.448BP	Securitized	4.18621	12/25/2036	USD	138710.5	91.1238	126,398.28	5.54	USD
74923YAB0	RASC 2006-EMX9 1A3 TSFR1M+52.448BP	Securitized	4.26621	6/25/2037	USD	41458.17	91.3224	37,860.60	6.19	USD
74924VAC3	RASC 2006-EMX9 1A3 TSFR1M+28.448BP	Securitized	4.18621	11/25/2036	USD	203332.58	94.2009	191,541.04	1.83	USD
74924VAE9	RASC 2006-EMX9 2A TSFR1M+24.448BP	Securitized	4.10621	11/25/2036	USD	186647.63	93.8481	175,165.27	1.62	USD
74924YAD5	RASC 2007-KS3 A14 TSFR1M+45.448BP	Securitized	4.52621	4/25/2037	USD	824377.86	98.1522	809,145.34	2.07	USD
749423AA7	RCKT 2025-CES11 A1A WM47 WC9.3408 144A	Securitized	4.966	11/25/2055	USD	3965036.79	100.2752	3,975,946.99	2.40	USD
749426AA0	RCKT 2024-CES9 A1A WM44 WC9.173300 144A	Securitized	5.582	12/25/2044	USD	1575643.43	101.1076	1,593,094.63	1.85	USD
74957XAO8	RFMSI 2006-S8 A15 WM36 WC6.586	Securitized	6	9/25/2036	USD	84899.21	80.8365	68,629.57	6.68	USD
75115LAA5	RALI 2007-Q117 1A1 TSFR1M+64.448BP	Securitized	4.34621	8/25/2037	USD	100719.44	97.6057	98,307.93	2.88	USD
75156YAD1	RAMP 2006-K33 A1 TSFR1M+20.448BP	Securitized	4.40621	9/25/2036	USD	56369.18	95.2413	53,686.73	2.42	USD
759676AH2	RAMC 2006-2 AF5 WM36 WC4.7872	Securitized	6.254	8/25/2036	USD	9184317.76	36.9026	3,389,252.05	5.92	USD
75971FAF0	RAMC 2007-3 AF3 WM36 WC9.067	Securitized	7.238	9/25/2037	USD	202812.23	38.7450	78,579.68	5.12	USD
759950GV4	RAMC 2006-1 AF3 WM36 WC3.9026	Securitized	5.608	5/25/2036	USD	9549602.49	42.5668	4,064,962.10	5.85	USD
76110HT90	RALI 2005-QA2 NB2 WM35 WC5.4972 ARM	Securitized	4.892623	2/25/2035	USD	136005.84	88.5443	120,425.36	4.19	USD
76110W7R1	RASC 2005-EMX3 A3 TSFR1M+72.448BP	Securitized	4.50621	12/25/2035	USD	80193.74	88.8869	71,281.73	4.23	USD
761118EN4	RAMP 2007-K31 A1 TSFR1M+41.448BP	Securitized	4.14621	8/25/2035	USD	62969.44	69.0718	43,494.10	0.91	USD
761118JJ8	RALI 2005-QS14 3A1 WM35 WC5.71	Securitized	6	9/25/2035	USD	445478.08	88.5298	394,380.81	4.60	USD
761118TR9	RALI 2006-QA2 2A1 ARM WM36 WC6.	Securitized	5.81784	2/25/2036	USD	73003.14	86.8179	63,379.78	6.14	USD
761120AL8	RAST 2007-A2 2A2 WM37 WC5.0915	Securitized	6.5	4/25/2037	USD	1137525.01	26.6791	303,481.32	5.03	USD
76112B3F5	RAAC 2000-SF1 M1 TSFR1M+34.448BP	Securitized	4.44621	9/25/2045	USD	309139.36	99.2037	306,677.62	1.32	USD
76112BT91	RAMP 2006-K31 A1 TSFR1M+42.448BP	Securitized	4.48621	1/25/2036	USD	314513.67	94.0601	295,831.75	4.10	USD
761136AA8	RAST 2007-A1 A1 WM36 WC5.5849	Securitized	6	3/25/2037	USD	97535.22	30.6407	29,885.48	5.78	USD
76113XAA9	RAST 2006-A12 A1 WM36 WC6.9942	Securitized	6.25	11/25/2036	USD	83794.41	34.8874	29,233.72	5.61	USD
76113XAC5	RAST 2006-A12 A3 WM36 WC6.400200	Securitized	6	11/25/2036	USD	122633.47	33.5019	41,084.59	5.61	USD
78473NAF0	STARM 2007-1 3A2 WM37 WC6.4073	Securitized	6.46705	2/25/2037	USD	50057.35	92.2832	46,194.50	0.72	USD
81375WFJ0	SABR 2005-TR4 M2 TSFR1M+197.448BP	Securitized	4.80621	1/25/2036	USD	21485.7	93.9689	20,189.87	1.81	USD
81375WFU5	SABR 2005-TR3 M1 TSFR1M+77.448BP	Securitized	4.50621	8/25/2035	USD	75175.32	78.0088	58,643.34	1.86	USD
81375WHH2	CBASS 2006-CB1 AF2	Securitized	5.736	1/25/2036	USD	38156.97	86.4697	32,994.21	5.14	USD
813765AB0	SABR 2006-TR3 A2 TSFR1M+39.448BP	Securitized	4.12621	5/25/2036	USD	3656062.81	54.0052	1,974,462.20	5.53	USD
813765AC8	SABR 2006-TR3 A2B TSFR1M+61.448BP	Securitized	4.34621	5/25/2036	USD	759793.03	54.0022	410,304.58	5.53	USD
81376YAC5	SABR 2006-TR1 A2D TSFR1M+20.448BP	Securitized	4.02621	7/25/2036	USD	179200.08	32.6875	58,576.04	4.95	USD
81376YAE1	SABR 2006-HE1 A2D TSFR1M+59.448BP	Securitized	4.32621	7/25/2036	USD	600760.43	32.6593	196,204.39	5.18	USD

83612NAC9	SVHE 2007-WMC1 3A1 TSFR1M+22.448BP	Securitized	4.06621	2/25/2037	USD	260125.53	26.5587	69,085.93	3.87	USD
83612NAD7	SVHE 2007-WMC1 3A2 TSFR1M+29.448BP	Securitized	4.20621	2/25/2037	USD	364333.93	26.6170	96,974.65	4.38	USD
83613DAD8	SVHE 2007-OPT2 2A3 TSFR1M+29.448BP	Securitized	4.02621	7/25/2037	USD	1143533.35	92.1560	1,053,835.05	4.10	USD
83613FAC5	SVHE 2007-OPT5 2A2 TSFR1M+106.448BP	Securitized	4.79621	10/25/2037	USD	186860.7	79.0120	147,642.41	5.73	USD
84751PFW4	SURF 2005-BC2 M3 TSFR1M+108.948BP	Securitized	4.82121	12/25/2035	USD	28780.88	99.8178	28,728.44	0.22	USD
84751XAC6	SURF 2005-AB3 A2B TSFR1M+41.448BP	Securitized	4.14621	9/25/2037	USD	6684323.57	70.2285	4,694,299.51	5.39	USD
84752EAD5	SURF 2007-BC2 A2C TSFR1M+38.448BP	Securitized	4.38621	4/25/2037	USD	104394.59	74.3312	77,597.79	5.95	USD
85573HAA8	STAR 2021-2 A1 144A	Securitized	0.943	5/25/2065	USD	629740.61	95.2612	599,898.27	2.38	USD
863579Q43	SARM 2006-1 6A1 WM36 WC2.643	Securitized	4.5457	2/25/2036	USD	133217.46	75.5015	100,581.13	3.85	USD
863579QX9	SARM 2005-9 2A2A ARM 12MTA+140	Securitized	5.42927	5/25/2035	USD	173799.01	78.7549	136,875.24	4.10	USD
86358BAT9	SASC 2007-WF1 A0 TSFR1M+53.448BP	Securitized	4.26621	2/25/2037	USD	153590.23	98.5203	151,317.56	0.08	USD
86358ENJ1	SAIL 2004-BNC2 M1 TSFR1M+138.948BP	Securitized	5.12121	12/25/2034	USD	1138113.46	98.3825	1,119,704.47	2.31	USD
86358EZIP4	SAIL 2005-11 A3 TSFR1M+71.448BP	Securitized	4.44621	1/25/2036	USD	33057.6	99.0439	32,741.55	0.72	USD
86358HTY5	SAMI 2005-AR2 A1 TSFR1M+95.448BP	Securitized	4.58552	12/19/2033	USD	63866.58	99.9670	63,845.48	0.05	USD
86359DVX2	SASC 2005-AK1 M2 TSFR1M+99.448BP	Securitized	4.53621	9/25/2035	USD	241819.43	96.8031	234,088.61	2.39	USD
86359LAQ2	SAMI 2004-AK1 DA2 TSFR1M+91.448BP	Securitized	4.54552	3/19/2034	USD	19246.9	95.9089	18,459.48	1.81	USD
86359LAR0	SAMI 2004-AK1 DA3 TSFR1M+91.448BP	Securitized	4.54552	3/19/2034	USD	55320.91	95.2668	52,702.47	1.76	USD
86359LEW5	SAMI 2004-AK0 A2 TSFR1M+91.448BP	Securitized	4.54552	2/19/2035	USD	45121.87	96.0691	43,348.15	1.65	USD
86359LRY7	SAMI 2005-AR8 A2 12MTA+148BP	Securitized	6.2262	2/25/2036	USD	181515.4	86.5112	157,031.21	5.97	USD
86359RAD8	SASC 2000-BC4 A4 TSFR1M+95.448BP	Securitized	4.18621	12/25/2036	USD	27699.92	97.9186	27,123.38	1.09	USD
86360JAF8	SAMI 2006-AK3 DA2 TSFR1M+67.448BP	Securitized	4.36621	5/25/2046	USD	27544.57	63.3543	17,450.66	5.39	USD
86360JAN1	SAMI 2006-AK3 DA1 TSFR1M+55.448BP	Securitized	4.28621	5/25/2046	USD	673063.63	35.5479	239,259.63	5.49	USD
86360KAF5	SAMI 2006-AR3 12A2 TSFR1M+51.448BP	Securitized	4.24621	5/25/2036	USD	369410	83.9880	310,259.89	4.69	USD
863613AA3	SASC 2007-MN1A A1 TSFR1M+57.448BP 144A	Securitized	4.30621	1/25/2037	USD	1606126.02	57.8968	929,894.77	5.63	USD
86361GAC0	SASC 2000-BC2 A3 TSFR1M+36.448BP	Securitized	3.99621	9/25/2036	USD	23877.7	97.5109	23,283.36	1.22	USD
86361JAB6	SARM 2006-8 1A2 ARM WM36 WC	Securitized	4.25177	9/25/2036	USD	1398535.05	67.0759	938,079.83	3.93	USD
86361PAA4	SARM 2006-9 1A1 WM37 WC2.8836	Securitized	4.47903	10/25/2036	USD	76780.29	49.3246	37,871.59	5.00	USD
86363DAH4	SAMI 2007-AR2 ZA1 TSFR1M+77.448BP	Securitized	4.10621	3/25/2037	USD	62558.39	38.4359	24,044.90	2.95	USD
86363NAC3	SAMI 2007-AK3 DA3 TSFR1M+73.448BP	Securitized	4.26621	9/25/2047	USD	551806.23	90.4538	499,129.92	4.77	USD
86364CAF9	SARM 2007-6 3A1 WM37 WC6.254 ARM	Securitized	4.26584	7/25/2037	USD	3007.92	62.0612	1,866.75	5.35	USD
86364MAD2	SAMI 2007-AR4 A4A TSFR1M+30.448BP	Securitized	4.20621	9/25/2047	USD	29714.46	95.0232	28,235.63	1.69	USD
86789MAT4	STALT 2005-1F 2A8 WM35 WC5.85	Securitized	6	12/25/2035	USD	133932.95	93.5039	125,232.53	3.74	USD
88522YAB5	TMST 2007-4 2A1 WM37 WC6.4768 ARM	Securitized	4.05757	9/25/2037	USD	5888.63	99.3529	5,850.52	1.16	USD
89177LAM5	TPMT 2019-3 A1 WM47 WC4.9552 144A	Securitized	3.75	2/25/2059	USD	4278553.76	98.2500	4,203,680.35	2.48	USD
891944AA8	TPMT 2024-3 A1A WM49 WC4.625 144A	Securitized	4.606437	10/25/2064	USD	4331159.23	100.5215	4,353,747.96	2.12	USD
92538GAA0	VERUS 2021-8 A1 WM51 WC4.8707 144A	Securitized	2.824	11/25/2066	USD	2741897.52	93.0034	2,550,058.47	5.55	USD
929227XB7	WAMU 2002-AR17 1A 12MTA+120	Securitized	5.22927	11/25/2042	USD	6269.25	97.0115	6,081.90	1.98	USD
92922FAS7	WAMU 2003-AR8 A ARM WM33 WC4.617	Securitized	5.243443	8/25/2033	USD	71629.58	98.2401	70,368.96	2.43	USD
92922FB64	WAMU 2004-AR13 A1B2 TSFR1M+109.448BP	Securitized	4.82621	11/25/2034	USD	158275.12	98.1274	155,311.26	1.42	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	4.58621	11/25/2034	USD	57468.95	98.2867	56,484.33	0.93	USD

92922ZFZ8	WAMU 2004-AR12 A2A TSFR1M+89.448BP	Securitized	4.62621	10/25/2044	USD	320731.41	98.6917	316,535.35	3.03	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	Securitized	4.38621	12/25/2045	USD	1843.26	100.7904	1,857.83	2.63	USD
92925GAJ2	WAMU 2006-AR16 3A3 WM36 WC5.5005	Securitized	4.139664	12/25/2036	USD	55385.66	90.0983	49,901.53	4.90	USD
92926UAA9	WAMU 2007-T1T2 1A1 WM36 WC6.0208	Securitized	4.146286	12/25/2036	USD	551955.15	94.8021	523,264.96	4.80	USD
92926WAA5	WAMU 2007-OA1 A1A ARM 1YCMT+70	Securitized	4.72927	2/25/2047	USD	984593.27	93.7335	922,893.54	4.55	USD
92927BAA0	WAMU 2007-OA6 1A 1YCMT+81	Securitized	4.83927	7/25/2047	USD	7390502.51	85.7917	6,340,434.79	4.40	USD
92977YBR1	WMLT 2005-B 4A1 WM35 WC5.7515 ARM	Securitized	6.70833	10/20/2035	USD	5187.4	96.4906	5,005.35	0.55	USD
93363DAA5	WAMU 2006-AR9 1A 12MTA+100	Securitized	5.02927	8/25/2046	USD	449841.48	92.9521	418,136.97	2.65	USD
93363QAC2	WAMU 2006-AR15 2A 12MTA+150BP	Securitized	5.52927	11/25/2046	USD	135890.79	90.4897	122,967.17	4.40	USD
93364EAA2	WMHE 2007-HE3 1A TSFR1M+33.048BP	Securitized	4.07121	5/25/2037	USD	4681968.91	95.4615	4,469,478.22	2.14	USD
93364EAD6	WMHE 2007-HE3 2A3 TSFR1M+35.448BP	Securitized	4.08621	5/25/2037	USD	897020.17	90.3312	810,288.99	4.46	USD
9393365A7	WMALT 2005-3 1CB3 TSFR1M+56.448BP	Securitized	4.29621	5/25/2035	USD	168378.85	84.6358	142,508.80	-0.37	USD
939336X40	WAMU 2005-AR1 A1A TSFR1M+75.448BP	Securitized	4.48621	1/25/2045	USD	70517.25	98.0699	69,156.21	3.27	USD
939355AD5	WMALT 2007-OA3 4A1 1YCMT+77	Securitized	4.79927	4/25/2047	USD	275908.57	84.2898	232,562.87	5.50	USD
939355BR3	WMALT 2007-OA3 4A2	Securitized	4.72927	4/25/2047	USD	188769.89	83.9970	158,561.06	5.49	USD
94984MAM6	WFMBS 2006-AR14 2A1 WM36 WC2.881700	Securitized	6.4967	10/25/2036	USD	100655.57	92.0653	92,668.80	1.28	USD
94985JAA8	WFMBS 2007-7 A1 WM37 WC6.2908	Securitized	6	6/25/2037	USD	18921.55	94.0347	17,792.82	4.52	USD
45661VAA4	INDX 2000-AR12 A1 TSFR1M+40.448BP	Securitized	4.22621	9/25/2046	USD	64143.86	93.1687	59,762.02	3.60	USD
45670CAC1	INDX 2007-AR7 2A1 ARM WM37 WC6.45	Securitized	3.18712	6/25/2037	USD	47565.76	81.9930	39,000.59	5.55	USD
45670LAA5	IMSC 2007-HOA1 A11 TSFR1M+47.448BP	Securitized	4.20621	7/25/2047	USD	160109.04	68.2169	109,221.46	6.04	USD
68402BAE6	WMLT 2007-3 2A1 TSFR1M+44.448BP	Securitized	4.17621	4/25/2037	USD	89706.55	49.5926	44,487.82	5.93	USD
863579CB2	SARM 2004-14 1A ARM WM34 WC5.334	Securitized	5.23429	10/25/2034	USD	3768.9	95.6701	3,605.71	1.39	USD
92922FSW4	WAMU 2005-AR15 A1B2 TSFR1M+93.448BP	Securitized	4.66621	11/25/2045	USD	81320.33	95.1417	77,369.50	4.06	USD
466284AA4	JPAL1 2000-A3 1A1	Securitized	4.16621	10/25/2036	USD	2237767.9	94.1764	2,107,448.58	2.05	USD
466286AV3	JPAL1 2000-A7 2A1 WM37 WC6.347200	Securitized	4.5577	12/25/2036	USD	2208.89	101.1318	2,233.89	0.50	USD
519440AD3	LTS 2010-RR2A A4 WM36 WC5.6674 144A	Securitized	6.25	10/26/2036	USD	201935.22	43.1922	87,220.18	5.68	USD
525226AG1	LAS 2000-12N A31A TSFR1M+51.448BP	Securitized	4.24621	8/25/2046	USD	19510.5	107.5543	20,984.37	0.45	USD
542514BK9	TMBS 2000-NC2 A3 TSFR1M+106.448BP	Securitized	5.27121	3/25/2032	USD	8108.45	156.1257	12,659.38	0.10	USD
55275BAD9	TMBS 2000-NC2 A3 TSFR1M+61.448BP	Securitized	4.14621	8/25/2036	USD	212680.9	35.3555	75,194.37	5.37	USD
94984UAE6	WFMBS 2007-PA1 2A1 WM37 WC6.0208	Securitized	6.44216	7/25/2037	USD	18256.05	93.0356	16,984.63	1.40	USD
55275BAE7	TMBS 2000-NC2 A3 TSFR1M+50.448BP	Securitized	4.32621	8/25/2036	USD	127608.54	35.3538	45,114.40	5.37	USD
784208AD2	SGMS 2006-FRE2 A2C TSFR1M+43.448BP	Securitized	4.16621	7/25/2036	USD	27015414.36	20.8751	5,639,483.96	5.41	USD
86358ESN7	SAIL 2005-4 M4 TSFR1M+101.448BP	Securitized	4.74621	5/25/2035	USD	164930.3	98.9597	163,214.44	0.86	USD
93935HAF4	WMALT 2006-7 A3 WM36 WC5.3541	Securitized	6.581	9/25/2036	USD	118154.61	26.2359	30,998.91	6.32	USD
57643LMN3	TMBS 2005-NC2 A3 TSFR1M+61.448BP	Securitized	4.34621	11/25/2035	USD	6373401.83	57.0706	3,637,336.75	5.27	USD
885220FS7	TMST 2004-3 A TSFR1M+85.448BP	Securitized	4.58621	9/25/2034	USD	9900.44	95.2452	9,429.69	1.69	USD
92541EAC6	VERUS 2025-R2 A1 144A	Securitized	5.086	7/25/2067	USD	3100000	100.3222	3,109,986.65	3.70	USD
57643QAG0	MARP 2005-2 1A2 VA 144A SEQ	Securitized	7	5/25/2035	USD	585279.42	64.4579	377,258.71	1.50	USD
59023MAT7	MAINA 2007-A1 A3 TSFR1M+43.448BP	Securitized	4.16621	1/25/2037	USD	100251.49	30.2737	30,349.83	4.93	USD

617505AE2	MSAC 2007-NC1 A2D TSFR1M+33.448BP	Securitized	4.06621	11/25/2036	USD	1014312.54	48.0952	487,835.14	5.89	USD
68389FJJ4	NCMT 2007-1 M2 TSFR1M+20.448BP	Securitized	4.53621	11/25/2035	USD	1150599.71	97.3938	1,120,613.01	1.89	USD
68403HAC6	MSAC 2007-HE1 A2C TSFR1M+26.448BP	Securitized	4.01621	5/25/2037	USD	8522346.18	54.3240	4,629,681.05	5.81	USD
617526AE8	MSAC 2007-HE1 A2C TSFR1M+26.448BP	Securitized	3.99621	11/25/2036	USD	833917.89	59.3742	495,131.74	5.71	USD
67120GAA6	OBX 2024-NQM16 A1 WM54 WC7.893900 144A	Securitized	5.53	10/25/2064	USD	6145868.15	100.7937	6,194,649.13	1.30	USD
61752UAB1	MSHEL 2007-2 A2 TSFR1M+28.448BP	Securitized	4.01621	4/25/2037	USD	410699.65	51.6935	212,304.82	5.42	USD
61753NAD2	MSAC 2007-NC2 A2B TSFR1M+31.448BP	Securitized	4.04621	2/25/2037	USD	98477.83	44.4573	43,780.54	5.71	USD
61758NAD7	MSRR 2009-R3 1B WM35 WC5.3672 144A	Securitized	5.5	10/26/2035	USD	4536812.09	61.0034	2,767,610.99	4.43	USD
61759FAU5	MSRR 2010-R4 4B TSFR1M+34.448BP 144A	Securitized	3.160936	2/26/2037	USD	74521.77	97.0385	72,314.81	5.05	USD
84751NAE4	NCMT 2007-1 2A4 TSFR1M+45.448BP	Securitized	4.14621	11/25/2037	USD	573574.35	55.4646	318,130.72	5.45	USD
86358EMA1	SAIL 2004-8 M2 TSFR1M+104.448BP	Securitized	4.77621	9/25/2034	USD	91462.27	88.2205	80,688.44	2.79	USD
65106FAE2	NCMT 2007-1 2A4 TSFR1M+45.448BP	Securitized	4.18621	4/25/2037	USD	4292000	95.0361	4,078,948.55	2.63	USD
81375HAC3	MSAC 2007-NC1 A2 TSFR1M+33.448BP	Securitized	4.38621	3/25/2036	USD	87356.69	93.5319	81,706.34	2.56	USD
65535AAA2	NHELI 2006-AF1 A1	Securitized	6.532	10/25/2036	USD	139633.59	17.1407	23,934.17	8.66	USD
65539GBU0	NMRR 2010-5RA 1A7 WM37 WC5.3772 144A	Securitized	6.5	10/26/2037	USD	4377569.16	40.4208	1,769,447.16	5.73	USD
69121PBU6	OWNIT 2005-3 M1 TSFR1M+101.448BP	Securitized	4.74621	10/25/2036	USD	96403.24	100.1319	96,530.38	3.68	USD
70069FLJ4	PPSI 2005-WCW2 M3 TSFR1M+93.948BP	Securitized	4.67121	7/25/2035	USD	885709.19	97.4157	862,820.17	2.26	USD
70069FAZ0	PPSI 2004-WCW2 M3 TSFR1M+116.448BP	Securitized	4.89621	10/25/2034	USD	113408.6	99.3254	112,643.55	0.82	USD
70069FDN4	PPSI 2004-WWF1 M5 TSFR1M+191.448BP	Securitized	5.64621	12/25/2034	USD	2647218.09	100.3779	2,657,222.99	2.43	USD
83612TAB8	SVHE 2007-OPT1 2A1 TSFR1M+19.448BP	Securitized	3.92621	6/25/2037	USD	33659.16	67.5161	22,725.35	5.89	USD
70069FKG1	PPSI 2005-WCW1 M3 TSFR1M+84.948BP	Securitized	4.58121	9/25/2035	USD	105720.14	98.7886	104,439.44	1.46	USD
70069FMT1	PPSI 2005-WHQ4 M2 TSFR1M+84.948BP	Securitized	4.58121	9/25/2035	USD	99755.39	98.6973	98,455.85	0.95	USD
74978FAH2	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	5.34621	9/25/2047	USD	390206.45	100.8558	393,545.91	1.50	USD
74923LAA0	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	4.24621	5/25/2047	USD	49859.77	94.1923	46,964.07	0.20	USD
81375WCT1	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	4.52121	1/25/2035	USD	15223.15	92.6754	14,108.12	3.13	USD
75156VAD7	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	4.44621	5/25/2036	USD	526276.08	85.8107	451,600.92	5.38	USD
75970HAD2	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	5.545	1/25/2037	USD	7350427.08	31.6669	2,327,651.65	6.15	USD
75971EAG1	RAMC 2006-3 AF4	Securitized	5.812	11/25/2036	USD	512509.65	32.0800	164,412.94	5.58	USD
761118KU1	RAMC 2006-3 AF4	Securitized	4.64621	10/25/2045	USD	49359.16	69.7908	34,448.16	4.93	USD
872227AA1	TBW 2007-2 A1A	Securitized	5.9646	7/25/2037	USD	2596562.96	28.6704	744,443.95	6.90	USD
76111XTC7	RFMSI 2005-SA1 A12 ARM WM34 WC4.91	Securitized	5.213019	3/25/2035	USD	672895.88	62.9501	423,588.70	4.42	USD
76112BF54	RAMC 2006-4 AF1 WM35 WC8.6138 VAR	Securitized	4.44621	6/25/2044	USD	16335.84	92.9171	15,178.78	1.72	USD
76112FAF8	RAST 2006-A5CB A6 WM36 WC5.657700	Securitized	6	6/25/2036	USD	167139.19	36.5812	61,141.45	4.50	USD
81376YAD3	SGMS 2005-OPT1 M2 TSFR1M+78.948BP	Securitized	4.16621	7/25/2036	USD	175221.79	32.6667	57,239.16	5.10	USD
81879MAE9	SGMS 2005-OPT1 M2 TSFR1M+78.948BP	Securitized	4.52121	10/25/2035	USD	229144.06	99.4575	227,901.02	0.98	USD
84751PKW8	OWNIT 2005-3 M1 TSFR1M+101.448BP	Securitized	4.44621	12/25/2036	USD	633316.95	97.8352	619,606.84	0.19	USD

863579YR3	SARM 2005-19XS 1A1 TSFR1M+43.448BP	Securitized	4.16621	10/25/2035	USD	429610.11	96.6199	415,088.99	2.00	USD
86358EC87	SAIL 2006-BNCT A4 TSFR1M+40.448BP	Securitized	4.22621	3/25/2036	USD	14879.05	99.7979	14,848.98	0.09	USD
86359BRV5	SARM 2004-7 A3 TSFR1M+84.948BP	Securitized	4.58121	6/25/2034	USD	116524	98.4073	114,668.16	0.16	USD
86360QAB1	SAMI 2000-AKT 2A1 TSFR1M+49.448BP	Securitized	4.22621	6/25/2036	USD	1148819.9	99.7628	1,146,095.24	1.53	USD
86360UAF3	TSFR1M+49.448BP	Securitized	4.22621	7/25/2046	USD	259101.21	71.2796	184,686.23	6.31	USD
86363NAY5	TSFR1M+49.448BP	Securitized	4.22621	9/25/2047	USD	291001.86	93.0600	270,806.36	5.03	USD
93362FAF0	WAMU 2006-AR8 2A1 WM36 2.7894	Securitized	4.549841	8/25/2036	USD	43650.02	93.0238	40,604.89	3.83	USD
93364BAB6	WAMU 2007-OA5 1A1B 1YCMT+75	Securitized	4.77927	6/25/2047	USD	22494.79	94.8041	21,325.98	6.14	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Net Short Duration Instruments	3.96	3/26/2026	USD	2665000.632	9.7410	25,959,771.14	0.06	USD
00130HCM5	AES CORP/THE SR UNSEC	Invest. Grade Credit	5.8	3/15/2032	USD	5000000	102.7453	5,137,265.05	5.11	USD
037735DB0	APPALACHIAN POWER CO SR UNSEC	Invest. Grade Credit	5.65	4/1/2034	USD	1900000	104.9666	1,994,365.69	6.50	USD
092113AX7	BLACK HILLS CORP SR UNSEC	Invest. Grade Credit	6	1/15/2035	USD	4100000	106.9112	4,383,360.67	6.92	USD
268317AZ7	ELECTRICITE DE FRANCE SA SR UNSEC 144A	Invest. Grade Credit	5.95	4/22/2034	USD	5500000	106.7323	5,870,275.18	6.47	USD
281020BA4	EDISON INTERNATIONAL SR UNSEC	Invest. Grade Credit	5.45	6/15/2029	USD	600000	101.9517	611,710.27	3.08	USD
29273VBA7	ENERGY TRANSFER LP SR UNSEC	Invest. Grade Credit	5.6	9/1/2034	USD	6000000	103.1527	6,189,160.02	6.75	USD
33939HAA7	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	3.363	6/30/2031	USD	2800000	92.2726	2,583,633.14	4.81	USD
411618AD3	DIAMONDBACK ENERGY SEC SR UNSEC 144A	Invest. Grade Credit	6.327	4/1/2035	USD	2000000	101.4859	2,029,717.68	6.90	USD
26874RAQ1	ENI SPA SR UNSEC 144A	Invest. Grade Credit	5.75	5/19/2035	USD	1800000	105.0617	1,891,110.53	7.16	USD
16411RAN9	CHENIERE ENERGY INC SR UNSEC	Invest. Grade Credit	5.65	4/15/2034	USD	2000000	103.9263	2,078,525.24	6.44	USD
25278XBC2	DIAMONDBACK ENERGY INC SR UNSEC	Invest. Grade Credit	5.55	4/1/2035	USD	2600000	103.0196	2,678,509.47	7.16	USD
281020AN7	EDISON INTERNATIONAL SR UNSEC	Invest. Grade Credit	5.75	6/15/2027	USD	1800000	101.8428	1,833,171.26	1.24	USD
29273VBF6	ENERGY TRANSFER LP SR UNSEC	Invest. Grade Credit	6.2	4/1/2055	USD	4000000	98.5510	3,942,039.44	12.36	USD
33939HAB5	FLEX INTERMEDIATE HOLDCO SEC 144A	Invest. Grade Credit	4.317	12/30/2039	USD	2800000	84.5537	2,367,502.96	9.40	USD
636180BU4	NATIONAL FUEL GAS CO SR UNSEC	Invest. Grade Credit	5.95	3/15/2035	USD	1650000	105.0030	1,732,549.48	6.99	USD
69352PAT0	PIPE CAPITAL FUNDING INC SR UNSEC	Invest. Grade Credit	5.25	9/1/2034	USD	2900000	102.7817	2,980,670.17	6.85	USD
694308HH3	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	4.75	2/15/2044	USD	3000000	85.0858	2,552,575.44	10.57	USD
694308JN8	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.95	7/1/2050	USD	700000	84.8809	594,166.48	11.79	USD
694308KK2	PACIFIC GAS & ELECTRIC 1ST MTGE	Invest. Grade Credit	6.7	4/1/2053	USD	4700000	106.0238	4,983,117.75	11.75	USD
694308KX4	PACIFIC GAS & ELECTRIC 1ST MTGE	Invest. Grade Credit	6	8/15/2035	USD	2000000	105.3906	2,107,811.48	7.11	USD
745310AQ5	PUGET ENERGY INC SEC	Invest. Grade Credit	5.725	3/15/2035	USD	3000000	103.1263	3,093,789.39	6.91	USD
83007CAB8	SOUTH BOW USA INFRA HLDS SR UNSEC	Invest. Grade Credit	4.911	9/1/2027	USD	2000000	100.9890	2,019,779.76	1.53	USD
83007CAD4	SOUTH BOW USA INFRA HLDS SR UNSEC	Invest. Grade Credit	5.026	10/1/2029	USD	2400000	101.5395	2,436,949.18	3.35	USD
880451AZ2	TENNESSEE GAS PIPELINE SR UNSEC 144A	Invest. Grade Credit	2.9	3/1/2030	USD	3800000	94.4812	3,590,283.93	3.85	USD
92328MAB9	VENTURE GLOBAL CALCASIEU IL 144A	Invest. Grade Credit	4.125	8/15/2031	USD	2500000	90.9503	2,273,756.25	4.73	USD
462613AP5	IPALCO ENTERPRISES INC 1ST LIEN	Invest. Grade Credit	4.25	5/1/2030	USD	2600000	97.9395	2,546,427.13	3.80	USD
980236AV5	WOODSIDE FINANCE LTD SR UNSEC	Invest. Grade Credit	6	5/19/2035	USD	3350000	104.3871	3,496,967.92	7.04	USD
78433LAK2	SCE RECOVERY FUNDING LLC SR SEC A2	Invest. Grade Credit	5.341	3/15/2047	USD	5000000	100.5921	5,029,602.75	9.85	USD
694308JM0	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.55	7/1/2030	USD	1300000	99.6920	1,295,996.03	3.82	USD
694308JQ1	PACIFIC GAS & ELECTRIC SEC	Invest. Grade Credit	4.5	7/1/2040	USD	1500000	87.4707	1,312,060.47	9.67	USD
842400GR8	SOUTHERN CAL EDISON	Invest. Grade Credit	4.875	3/1/2049	USD	400000	84.3763	337,505.34	12.07	USD
871911AU7	SYSTEM ENERGY RESOURCES 1ST MTGE	Invest. Grade Credit	6	4/15/2028	USD	1900000	103.8819	1,973,755.36	2.06	USD
03027XCD0	AMERICAN TOWER CORP SR UNSEC	Invest. Grade Credit	5.55	7/15/2033	USD	1100000	104.9348	1,154,282.48	6.05	USD

076912AA2	BEIGNET INVESTOR LLC SEC 144A	Invest. Grade Credit	6.581	5/30/2049	USD	71150000	106.0457	75,451,501.32	8.39	USD
09951LAD5	BOOZ ALLEN HAMILTON INC SR UNSEC	Invest. Grade Credit	5.95	4/15/2035	USD	2000000	103.8533	2,077,065.56	7.03	USD
366651AK3	GARTNER INC SR UNSEC	Invest. Grade Credit	5.6	11/20/2035	USD	5100000	99.9945	5,099,717.51	7.42	USD
22822VBG5	CROWN CASTLE INC SR UNSEC	Invest. Grade Credit	5.2	9/1/2034	USD	3000000	101.2617	3,037,849.86	6.83	USD
74762EAL6	QUANTA SERVICES INC SR UNSEC	Invest. Grade Credit	5.25	8/9/2034	USD	2700000	102.7928	2,775,404.98	6.81	USD
06051GLH0	BANK OF AMERICA CORP SR UNSEC SOFR	Invest. Grade Credit	5.288	4/25/2034	USD	15000000	103.1567	15,473,505.60	6.03	USD
05946KAR2	BANCO BILBAO VIZCAYA ARG SR NON PREF	Invest. Grade Credit	6.033	3/13/2035	USD	5000000	106.5262	5,326,312.15	6.47	USD
02005NBU3	ALTY FINANCIAL INC SR UNSEC SOFR	Invest. Grade Credit	6.848	1/3/2030	USD	3600000	106.1928	3,822,939.94	2.71	USD
06738ECG8	BARCLAYS PLC SR UNSEC SOFR	Invest. Grade Credit	6.224	5/9/2034	USD	2000000	107.8133	2,156,265.90	5.90	USD
03666HAF8	ANTARES HOLDINGS SR UNSEC 144A	Invest. Grade Credit	7.95	8/11/2028	USD	7550000	105.8810	7,994,017.46	2.29	USD
03666HAH4	ANTARES HOLDINGS SR UNSEC 144A	Invest. Grade Credit	6.35	10/23/2029	USD	4300000	102.1960	4,394,428.56	3.31	USD
04685A3Z2	ATHENE GLOBAL FUNDING SR SEC 144A	Invest. Grade Credit	5.526	7/11/2031	USD	5000000	102.6833	5,134,164.75	4.67	USD
04685A4G3	ATHENE GLOBAL FUNDING SR SEC 144A	Invest. Grade Credit	5.38	1/7/2030	USD	3000000	102.4834	3,074,500.89	3.55	USD
05401AAR2	AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	Invest. Grade Credit	2.528	11/18/2027	USD	107000	97.0477	103,841.08	1.80	USD
05369AAP6	AVIATION CAPITAL GROUP SR UNSEC 144A	Invest. Grade Credit	6.75	10/25/2028	USD	5250000	106.2337	5,577,270.09	2.50	USD
05555LAD3	BGC GROUP INC SR UNSEC	Invest. Grade Credit	6.15	4/2/2030	USD	4000000	103.7541	4,150,164.24	3.67	USD
05571AAR6	BPCE SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.714	10/19/2029	USD	7500000	106.1640	7,962,302.40	2.55	USD
05571AAS4	BPCE SA SR NON PREF 144A	Invest. Grade Credit	7.003	10/19/2034	USD	7500000	111.5712	8,367,841.65	6.06	USD
05964HBB0	BANCO SANTANDER SA SR NON PREF	Invest. Grade Credit	5.538	3/14/2030	USD	3800000	103.5545	3,935,070.77	2.91	USD
05964HBK0	BANCO SANTANDER SA SR UNPREF	Invest. Grade Credit	6.033	1/17/2035	USD	3200000	107.3778	3,436,089.12	6.98	USD
06738ECE3	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	7.437	11/2/2033	USD	1200000	114.5471	1,374,565.78	5.44	USD
088929AC8	BGC GROUP INC SR UNSEC	Invest. Grade Credit	8	5/25/2028	USD	4300000	106.9048	4,596,904.38	2.12	USD
11134GAA8	BROADSTONE NET LEASE LLC SR UNSEC	Invest. Grade Credit	5	11/1/2032	USD	2900000	100.5233	2,915,174.28	5.67	USD
17287HAD2	CITADEL FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	5.9	2/10/2030	USD	4100000	102.2109	4,190,646.90	3.57	USD
222793AC5	COUSINS PROPERTIES LP SR UNSEC	Invest. Grade Credit	5.25	7/15/2030	USD	3800000	102.8252	3,907,359.20	3.97	USD
23879AAA5	DAVINCIRE HOLDINGS LTD SR UNSEC 144A	Invest. Grade Credit	5.95	4/15/2035	USD	3150000	103.2609	3,252,717.50	7.01	USD
256141AB8	DOCTORS CO INTERINSURANC SURPLUS 144A	Invest. Grade Credit	4.5	1/18/2032	USD	2000000	90.1157	1,802,313.30	5.16	USD
30190AAF1	F&G ANNUITIES & LIFE INC SR UNSEC	Invest. Grade Credit	6.5	6/4/2029	USD	2600000	104.3735	2,713,712.28	3.00	USD
302635AH0	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.625	1/15/2027	USD	9000000	97.2972	8,756,750.97	1.00	USD
302635AN7	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	6.875	8/15/2029	USD	3200000	100.8734	3,227,949.06	3.13	USD
36143L2L8	GA GLOBAL FUNDING TRUST SEC 144A	Invest. Grade Credit	5.5	1/8/2029	USD	3000000	102.9100	3,087,298.50	2.74	USD
36143L2S3	GA GLOBAL FUNDING TRUST SEC 144A	Invest. Grade Credit	5.9	1/13/2035	USD	2000000	102.7527	2,055,054.48	6.79	USD
36143L2V6	GA GLOBAL FUNDING TRUST SEC 144A	Invest. Grade Credit	4.5	9/18/2030	USD	5000000	99.0791	4,953,953.00	4.15	USD
38179RAE5	GOLUB CAPITAL CAP FND SR UNSEC 144A	Invest. Grade Credit	5.45	8/15/2028	USD	4600000	100.7584	4,634,885.39	2.38	USD
404280CH0	HSDC HOLDINGS PLC SOFR SR UNSEC	Invest. Grade Credit	2.848	6/4/2031	USD	1600000	93.6003	1,497,604.72	4.09	USD
40440VAQ8	HPS CORPORATE LENDING FU SR UNSEC 144A	Invest. Grade Credit	4.9	9/11/2028	USD	1200000	99.5470	1,194,564.26	2.46	USD
37959GAF4	GLOBAL ATLANTIC FIN CO SR UNSEC 144A	Invest. Grade Credit	6.75	3/15/2054	USD	400000	102.6342	410,536.79	12.04	USD
125491AP5	CI FINANCIAL CORP SR UNSEC	Invest. Grade Credit	4.1	6/15/2051	USD	5000000	68.8759	3,443,794.75	12.36	USD
172967PA3	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	6.27	11/17/2033	USD	7000000	109.1089	7,637,625.66	5.61	USD
14040HDC6	CAPITAL ONE FINANCIAL CO SR UNSEC SOFR	Invest. Grade Credit	7.624	10/30/2031	USD	5000000	113.1382	5,656,908.50	4.08	USD

172967PL9	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	5.449	6/11/2035	USD	12000000	103.7679	12,452,153.88	6.72	USD
17288XAC8	CITADEL LP SR UNSEC 144A	Invest. Grade Credit	6.375	1/23/2032	USD	2700000	106.3659	2,871,878.27	4.93	USD
172967NN7	CITIGROUP INC SR UNSEC SOFR	Invest. Grade Credit	3.785	3/17/2033	USD	2000000	95.6339	1,912,678.04	5.44	USD
222793AB7	COUSINS PROPERTIES LP SR UNSEC	Invest. Grade Credit	5.375	2/15/2032	USD	2400000	103.2446	2,477,870.88	5.11	USD
22535WAN7	CREDIT AGRICOLE SA SR NON PREF 144A SOFR	Invest. Grade Credit	5.862	1/9/2036	USD	3000000	105.7312	3,171,936.69	6.96	USD
404280EE5	HSBC HOLDINGS PLC SR UNSEC SOFR	Invest. Grade Credit	5.719	3/4/2035	USD	2000000	105.5024	2,110,048.52	6.51	USD
303901BB7	FAIRFAX FINL HLDGS LTD SR UNSEC	Invest. Grade Credit	4.85	4/17/2028	USD	4000000	101.4571	4,058,283.64	1.99	USD
41068XAF7	HA SUSTAINABLE INF CAP SR UNSEC	Invest. Grade Credit	6.375	7/1/2034	USD	3200000	102.0780	3,266,495.42	6.38	USD
38141GA53	GOLDMAN SACHS GROUP INC SOFR	Invest. Grade Credit	6.561	10/24/2034	USD	5000000	111.6905	5,584,524.90	6.17	USD
38179RAD7	GOLUB CAPITAL CAP FND SR UNSEC	Invest. Grade Credit	5.875	5/1/2030	USD	2000000	101.5453	2,030,906.20	3.74	USD
46188BAD4	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	4.15	4/15/2032	USD	1101000	97.6436	1,075,056.01	5.39	USD
46647PEK8	JPMORGAN CHASE & CO SR UNSEC SOFR	Invest. Grade Credit	5.294	7/22/2035	USD	2400000	103.3736	2,480,966.33	6.85	USD
48241FAC8	KBC GROUP NV SR UNSEC 144A	Invest. Grade Credit	6.324	9/21/2034	USD	3000000	109.2860	3,278,581.14	6.15	USD
50212YAQ7	LPL HOLDINGS INC SR UNSEC SMR	Invest. Grade Credit	5.75	6/15/2035	USD	4000000	103.1788	4,127,151.12	7.16	USD
505742AS5	LADDER CAPITAL LLP/CORP SR UNSEC	Invest. Grade Credit	5.5	8/1/2030	USD	1500000	102.4220	1,536,330.00	3.98	USD
53079EBL7	LIBERTY MUTUAL GROUP INC JR SUB 144A	Invest. Grade Credit	4.3	2/1/2061	USD	4000000	66.9174	2,676,695.72	12.42	USD
53079EBM5	LIBERTY MUTUAL GROUP INC JR SUB 144A RVC	Invest. Grade Credit	4.125	12/15/2051	USD	6700000	98.6363	6,608,633.24	0.86	USD
566539AB8	MAREX GROUP PLC SR UNSEC	Invest. Grade Credit	5.829	5/8/2028	USD	4000000	101.7398	4,069,592.96	2.13	USD
575767AM0	MASSACHUSETTS MUTUAL LIFE SURPLUS	Invest. Grade Credit	5.077	2/15/2069	USD	4500000	88.9087	4,000,893.30	12.99	USD
61747YFE0	MORGAN STANLEY SR UNSEC SOFR	Invest. Grade Credit	5.25	4/21/2034	USD	20000000	103.1704	20,634,077.40	6.02	USD
65535HBV0	NOMURA HOLDINGS INC SR UNSEC	Invest. Grade Credit	5.783	7/3/2034	USD	2750000	105.9137	2,912,627.71	6.68	USD
69121KAG9	BLUE OWL CAPITAL CORP SR UNSEC	Invest. Grade Credit	2.875	6/11/2028	USD	9700000	94.4697	9,163,557.70	2.31	USD
79587J2E2	SAMMONS FINANCIAL GLOBAL SEC 144A	Invest. Grade Credit	4.8	12/12/2030	USD	10250000	100.3855	10,289,513.24	4.31	USD
829932AF9	SIXTH STREET LENDING FAK SR UNSEC	Invest. Grade Credit	6.125	7/15/2030	USD	1500000	102.7916	1,541,874.08	3.88	USD
89787EAA9	TRUSTAGE FINANCIAL GROUP SR UNSEC	Invest. Grade Credit	4.625	4/15/2032	USD	5300000	96.7075	5,125,495.33	5.29	USD
902613BH0	UBS GROUP AG SR UNSEC 144A	Invest. Grade Credit	5.699	2/8/2035	USD	9000000	105.4148	9,487,332.63	6.47	USD
95000U2U6	WELLS FARGO & COMPANY SR UNSEC SOFR	Invest. Grade Credit	3.35	3/2/2033	USD	4000000	93.4893	3,739,572.24	5.47	USD
EJ1128721	MORGAN STANLEY SR UNSEC	Invest. Grade Credit	0	4/2/2032	USD	8000000	73.4500	5,875,997.12	6.09	USD
G7682@AE1	RBS INTERNATIONAL 4A2 SR UNSEC TSFR1M	Invest. Grade Credit	4.66	12/16/2028	USD	6000000	99.9130	5,994,780.00	2.74	USD
46188BAG7	INVITATION HOMES OP SR UNSEC	Invest. Grade Credit	4.875	2/1/2035	USD	1000000	99.1976	991,975.71	7.17	USD
67403AAE9	OAKTREE STRATEGIC CREDIT SR UNSEC	Invest. Grade Credit	6.5	7/23/2029	USD	1500000	103.1489	1,547,234.19	3.11	USD
79587J2A0	SAMMONS FINANCIAL GLOBAL SEC 144A	Invest. Grade Credit	5.1	12/10/2029	USD	2500000	102.7642	2,569,104.78	3.52	USD
925650AK9	VICI PROPERTIES LP SR UNSEC	Invest. Grade Credit	5.625	4/1/2035	USD	4800000	102.3931	4,914,868.22	7.06	USD
067316AF6	BACARDI LTD SR UNSEC 144A SMR	Invest. Grade Credit	4.7	5/15/2028	USD	1000000	100.7940	1,007,939.54	2.08	USD
345397C92	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.8	5/12/2028	USD	8000000	104.3994	8,351,952.40	2.12	USD
345397C43	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.95	3/6/2026	USD	4500000	100.2303	4,510,364.18	0.09	USD
25245BAE7	DIAGEO INVESTMENT CORP SR UNSEC	Invest. Grade Credit	5.625	4/15/2035	USD	1500000	106.0442	1,590,663.35	7.19	USD
345397C35	FORD MOTOR CREDIT CO LLC	Invest. Grade Credit	7.35	11/4/2027	USD	5000000	104.4732	5,223,661.80	1.65	USD
345397D83	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	5.8	3/5/2027	USD	1000000	101.2981	1,012,981.20	1.06	USD

345397E66	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	6.125	3/8/2034	USD	4000000	101.8193	4,072,770.68	6.22	USD
43475RAT3	AMRIZE FINANCE US LLC SR UNSEC SMR	Invest. Grade Credit	5.4	4/7/2035	USD	5400000	103.4389	5,585,699.25	7.20	USD
50077LAB2	KRAFT HEINZ FOODS CO SR UNSEC	Invest. Grade Credit	4.375	6/1/2046	USD	5000000	82.9698	4,148,488.25	12.07	USD
85855CAL4	STELLANTIS FIN US INC SR UNSEC 144A	Invest. Grade Credit	6.45	3/18/2035	USD	5300000	104.2659	5,526,094.67	6.83	USD
09534#AH5	BLUE CROSS BLU SHIELD FL SR UNSEC 4A2	Invest. Grade Credit	4.85	9/30/2030	USD	4700000	100.0379	4,701,781.25	4.20	USD
404119DB2	HCA INC SR UNSEC	Invest. Grade Credit	5.75	3/1/2035	USD	2500000	105.2156	2,630,389.43	7.04	USD
126650BS8	CVS PASS-THROUGH TRUST CO GTD 144A	Invest. Grade Credit	7.507	1/10/2032	USD	3483212.05	106.2224	3,699,950.25	2.70	USD
83192PAD0	SMITH & NEPHEW PLC SR UNSEC	Invest. Grade Credit	5.4	3/20/2034	USD	5000000	103.7099	5,185,496.25	6.53	USD
07274EAL7	BAYER US FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	6.5	11/21/2033	USD	2200000	108.4493	2,385,884.86	6.12	USD
07274EAM5	BAYER US FINANCE LLC SR UNSEC 144A	Invest. Grade Credit	6.875	11/21/2053	USD	2300000	108.7930	2,502,238.77	11.85	USD
07274NAL7	BAYER US FINANCE II LLC SR UNSEC 144A	Invest. Grade Credit	4.375	12/15/2028	USD	358000	100.2108	358,754.75	2.66	USD
007944AN1	ADVENTIST HEALTH SYS/W UNSEC	Invest. Grade Credit	4.742	12/1/2030	USD	1300000	100.5200	1,306,760.47	4.25	USD
01166VAA7	ALASKA AIRLINES 2020 TR EETC 144A	Invest. Grade Credit	4.8	2/15/2029	USD	2128205.13	100.6581	2,142,210.00	1.36	USD
023770AA8	AMER AIRLN 15-1 A PTT SEC	Invest. Grade Credit	3.375	11/1/2028	USD	3745278.13	98.7787	3,699,538.17	1.21	USD
02377LAA2	AMER AIRLINE 19-1AA PTT EETC SEC	Invest. Grade Credit	3.15	8/15/2033	USD	4209405.94	94.8124	3,991,038.80	4.11	USD
02378MAA9	AMER AIRLINE 19-1A PTT EETC SEC	Invest. Grade Credit	3.5	8/15/2033	USD	420940.53	92.6021	389,799.94	4.03	USD
02666TAJ6	AMERICAN HOMES 4 RENT SR UNSEC	Invest. Grade Credit	5.25	3/15/2035	USD	3000000	101.9821	3,059,462.85	7.16	USD
20268JBC6	COMMONSPIRIT HEALTH SR UNSEC	Invest. Grade Credit	5.662	9/1/2055	USD	5800000	97.1855	5,636,757.09	13.91	USD
23331ABS7	D.R. HORTON INC SR UNSEC	Invest. Grade Credit	5	10/15/2034	USD	4000000	101.4066	4,056,262.68	6.98	USD
24715@BH6	DELOITTE LLP SR UNSEC F	Invest. Grade Credit	5.97	1/30/2045	USD	900000	99.3637	894,273.17	11.07	USD
29717PBA4	ESSEX PORTFOLIO LP SR UNSEC	Invest. Grade Credit	5.5	4/1/2034	USD	5000000	104.0316	5,201,577.50	6.51	USD
24715@BC7	DELOITTE LLP SR UNSEC B	Invest. Grade Credit	5.41	1/30/2032	USD	1800000	102.2549	1,840,588.51	3.63	USD
24715@BD5	DELOITTE LLP SR UNSEC C-1	Invest. Grade Credit	5.59	1/30/2035	USD	1100000	101.8387	1,120,225.25	7.08	USD
361841AT6	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	5.625	9/15/2034	USD	1500000	101.5378	1,523,067.54	6.72	USD
361841AW9	GLP CAPITAL LP / FIN II SR UNSEC	Invest. Grade Credit	5.75	11/1/2037	USD	4000000	99.8765	3,995,060.40	8.36	USD
90932WAA1	UNITED AIR 2024-1 AA PTT EETC 66C	Invest. Grade Credit	5.45	2/15/2037	USD	1834490.77	103.3061	1,895,141.24	5.78	USD
94877DAA2	WEIR GROUP PLC/ THE 144A SR UNSEC	Invest. Grade Credit	5.35	5/6/2030	USD	2200000	102.8791	2,263,340.00	3.81	USD
BKL856816	CASTLELAKE QATAR LND TRUST 2021-1 TSFR3M	Invest. Grade Credit	2.95	5/12/2031	USD	6271589.9	95.5560	5,992,879.82	2.68	USD
78572XAG6	SADRA HEALTH/CAPITL CORP SR UNSEC	Invest. Grade Credit	3.9	10/15/2029	USD	4600000	98.1821	4,516,376.60	3.41	USD
85855FAB9	STELLANTIS FINANCIAL SER SR UNSEC 144A	Invest. Grade Credit	5.4	9/15/2030	USD	2000000	101.6829	2,033,658.72	4.08	USD
SWPC0NE77	SOFTBANK GROUP CORP SNR JP SP GST	High Yield Credit	1	6/20/2026	USD	2100000	-0.3289	-6,906.70	0.00	USD
262051AA3	FORESEA HOLDING SA 144A 7.5% 2030	High Yield Credit	7.5	6/15/2030	USD	11137	98.7201	10,994.46	2.20	USD
35641AAC2	FREEDOM MORTGAGE HOLD SR UNSEC 144A	High Yield Credit	8.375	4/1/2032	USD	3000000	105.4110	3,162,330.66	3.19	USD
47077WAC2	JANE STREET GRP/JSG FIN SR SEC 144A	High Yield Credit	7.125	4/30/2031	USD	2000000	105.1351	2,102,702.62	2.24	USD
85172FAQ2	SPRINGLEAF FINANCE CORP SR UNSEC	High Yield Credit	6.625	1/15/2028	USD	205000	102.9506	211,048.73	1.52	USD
L26915AA3	FORESEA HOLDING SA REGS 7.5% 2030	High Yield Credit	7.5	6/15/2030	USD	16277	98.7201	16,068.67	2.20	USD
654744AD3	NISSAN MOTOR CO SR UNSEC 144A	High Yield Credit	4.81	9/17/2030	USD	3100000	94.3738	2,925,586.65	4.05	USD
65480CAJ4	NISSAN MOTOR ACCEPTAN SR UNSEC 144A SOFR	High Yield Credit	5.740784	9/13/2027	USD	308000	99.4122	306,189.71	0.00	USD
SWU022J84	IRS AUD 4.50000 02/15/29-5Y LCH	Government Related	4.5	2/15/2034	AUD	131300000	-1.6240	-1,421,914.38	3.92	USD

SWU01XLH4	IRS AUD 4.75000 12/20/28-5Y LCH	Government Related	4.75	12/20/2033	AUD	202400000	-0.5594	-755,010.95	3.94	USD
XMH600021	FIN FUT AUS 10YR BOND SFE	Government Related	6	3/17/2026	AUD	95100000	95.2050	69,431,964.69	7.69	USD
135087S21	CANADA GOVT	Government Related	3.25	12/1/2034	CAD	78000000	99.2581	5,648,098.67	7.77	USD
CNH600014	FIN FUT CAN 10YR BOND MSE 03/20/26	Government Related	6	3/21/2026	CAD	11500000	120.9100	10,143,826.37	7.26	USD
SWU01ZG51	OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	Government Related	3.5	6/1/2032	CAD	-64000000	3.4580	-1,614,508.85	5.77	USD
CX4TKT938	PROJECT CASHMERE CLASS D 144A	Securitized	6.5626	12/30/2057	AUD	1000000	100.0000	666,849.83	0.00	USD
345214BL3	FASTR 2024-AA A3 144A	Securitized	4.972	3/15/2030	CAD	2400000	103.4057	1,810,496.15	3.55	USD
008911BJ7	AIR CANADA SEC 144A	Invest. Grade Credit	4.625	8/15/2029	CAD	900000	100.0625	656,985.23	2.52	USD
609207BD6	MONDELEZ INTERNATIONAL SR UNSEC	Invest. Grade Credit	4.625	7/3/2031	CAD	5000000	103.6872	3,782,132.59	4.81	USD
74340XCP4	PROLOGIS LP SR UNSEC	Invest. Grade Credit	4.2	2/15/2033	CAD	4000000	100.7132	2,938,921.93	6.06	USD
SWU02CN46	RFR EUR ESTRON/2.06280 11/14/24- 5Y* LCH	Government Related	2.0628	10/5/2029	EUR	-37100000	-0.5267	229,485.61	3.63	USD
SWU02CPW2	RFR EUR ESTRON/2.05000 11/18/24- 5Y* LCH	Government Related	2.05	10/5/2029	EUR	-16300000	-0.5731	109,715.48	3.63	USD
SWU02CPZ5	RFR EUR ESTRON/2.05630 11/18/24- 5Y* LCH	Government Related	2.0563	10/5/2029	EUR	-24200000	-0.5503	156,393.26	3.63	USD
YW2615873	EUROPEAN UNION SR UNSEC REGS	Government Related	2.875	10/5/2029	EUR	77600000	101.3996	92,412,942.69	3.59	USD
AS3459300	ROLLS-ROYCE PLC	Invest. Grade Credit	1.625	5/9/2028	EUR	100000	98.2485	115,388.02	2.30	USD
BJ4191018	DEUTSCHE BANK AG SUB RVC	Invest. Grade Credit	5.625	5/19/2031	EUR	900000	100.3561	1,060,769.48	0.13	USD
ZH5220376	EPH FIN INTERNATIONAL AS	Invest. Grade Credit	6.651	11/13/2028	EUR	6000000	108.0231	7,612,069.01	2.48	USD
ZK6504318	ING GROEP NV SR UNSEC	Invest. Grade Credit	4.5	5/23/2029	EUR	400000	103.7642	487,463.69	2.30	USD
SWPC0N0K3	ZF EUROPE FINANCE BV SNR SE ICE	High Yield Credit	5	12/20/2029	EUR	-1500000	-7.5168	132,422.06	0.15	USD
87666S9A0	TESCO PROPERTY FIN 3 PLC MTGE BACKED	Invest. Grade Credit	5.744	4/13/2040	GBP	556479.01	100.8111	754,562.84	6.39	USD
87666S9B8	TESCO PROPERTY FIN 4 PLC MTGE BACKED	Invest. Grade Credit	5.8006	10/13/2040	GBP	609619.52	101.1848	829,683.66	6.56	USD
EJ0003859	TESCO PROPERTY FIN 5 PLC	Invest. Grade Credit	5.6611	10/13/2041	GBP	89941.49	100.0465	121,032.03	6.99	USD
EJ7156114	ROLLS-ROYCE PLC SR UNSEC	Invest. Grade Credit	3.375	6/18/2026	GBP	100000	99.7697	134,195.13	0.45	USD
YK8376260	JAPANESE GOVT BOND (30Y) #88	Government Related	3.2	9/20/2055	JPY	3010000000	96.9720	18,621,692.56	19.96	USD
10010YAA0	TURK HAVA YOLLARI SEC 144A	Emerging Markets	4.2	9/15/2028	USD	1240889.04	98.8979	1,227,212.58	0.71	USD
105756CH1	FED REPUBLIC OF BRAZIL SR UNSEC	Emerging Markets	6.125	3/15/2034	USD	11500000	101.2397	11,642,564.24	6.31	USD
91087BBB5	MEXICO GOVT (UMS)	Emerging Markets	6	5/13/2030	USD	1600000	104.9750	1,679,600.00	3.80	USD
91911TAS2	VALE SA SR UNSEC	Emerging Markets	6.4	6/28/2054	USD	3000000	102.1500	3,064,500.00	12.44	USD
AZ1487935	PERU (REP OF) GLBL SRUNSC REGS	Emerging Markets	5.4	8/12/2034	PEN	600000	99.7903	178,059.13	7.00	USD
SWPC002P8	PEMEX SNR LA SP CBK	Emerging Markets	1	12/20/2026	USD	500000	-0.7209	-3,604.69	0.00	USD
SWU02IVY8	ZCS BRL 13.3525 06/17/25-01/02/29 CME	Emerging Markets	13.3525	1/2/2029	BRL	553200000	-0.0975	-98,429.67	2.63	USD
0072369F1	SOUTH AFRICA (REP) BD SER R209	Emerging Markets	6.25	3/31/2036	ZAR	30174000	85.5012	1,556,978.02	7.51	USD
EK7732887	REPUBLIC OF SOUTH AFRICA	Emerging Markets	8.875	2/28/2035	ZAR	444988000	104.3594	28,025,755.71	6.51	USD
EK7733067	REPUBLIC OF SOUTH AFRICA	Emerging Markets	9	1/31/2040	ZAR	36655000	100.3892	2,220,739.77	8.31	USD
EJ2359143	REPUBLIC OF SOUTH AFRICA	Emerging Markets	8.75	2/28/2048	ZAR	22640000	96.4910	1,318,380.43	9.90	USD
EJ7498649	REPUBLIC OF SOUTH AFRICA	Emerging Markets	8.75	1/31/2044	ZAR	36814000	96.2683	2,138,818.83	9.25	USD
38122ND82	GOLDEN ST TOBACCO SEC	Municipal/Other	3.85	6/1/2050	USD	6605000	91.4462	6,040,021.51	2.89	USD
70869PFT9	PA ECON DEV-B-BABS	Municipal/Other	6.532	6/15/2039	USD	600000	109.5238	657,142.50	7.26	USD
651779BZ2	NEWPORT BCH COPS-B-BA	Municipal/Other	7.168	7/1/2040	USD	3400000	112.1160	3,811,942.64	6.74	USD
30767EAE9	FARM CREDIT BK OF TEXAS PFD 144A RVC	Invest. Grade Credit	7.75	12/31/9999	USD	2500000	104.9526	2,623,814.96	2.87	USD
02369GAA3	AMER AGCREDIT ACA PFD	High Yield Credit	5.25	12/31/9999	USD	6000000	98.2954	5,897,724.95	0.26	USD
20453QAC6	COMFLEET FINANCIAL ACA JR SUB RVC	High Yield Credit	7.875	12/31/9999	USD	9000000	103.1410	9,282,685.57	3.97	USD
262051105	FORESEA HOLDING SA B 144A	Municipal/Other	0	12/31/9999	USD	62	22.5625	1,398.88	0.00	USD

262051204	FORESEA HOLDING SA C 144A	Municipal/Other	0	12/31/9999	USD	561	22.5625	12,657.57	0.00	USD
L26915113	FORESEA HOLDING SA B REGS	Municipal/Other	0	12/31/9999	USD	157	22.5625	3,542.31	0.00	USD
L26915121	FORESEA HOLDING SA C REGS	Municipal/Other	0	12/31/9999	USD	1418	22.5625	31,993.63	0.00	USD
908142086	STATE STREET UNINVESTED CASH - AUD	Net Short Duration Instruments	3.1	12/31/2030	AUD	2772012.23	100.0000	1,848,515.88	0.00	USD
929142073	STATE STREET UNINVESTED CASH - EUR	Net Short Duration Instruments	1.43	12/1/2030	EUR	833275	100.0000	978,640.27	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	0.01	12/31/2030	JPY	71273	100.0000	454.71	0.00	USD
GBP6005I5	BRITISH POUND STERLING	Net Short Duration Instruments	0	1/5/2026	USD	-609652.01	0.7435	-820,011.10	0.01	USD
998733588	SSGA INSTL GOVT MMF PIMCO FUNDS CASH	Net Short Duration Instruments	3.714167	12/1/2030	USD	472617.32	100.0000	472,617.32	0.00	USD
920142031	STATE STREET UNINVESTED CASH - CAD	Net Short Duration Instruments	1.8	12/31/2030	CAD	783478.44	100.0000	571,569.17	0.00	USD
988142055	STATE STREET UNINVESTED CASH - GBP	Net Short Duration Instruments	3.2254	12/1/2030	GBP	114.55	100.0000	154.08	0.00	USD
AUD6002A2	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	1/2/2026	USD	-787311.89	1.4996	-525,018.79	0.01	USD
AUD6005G6	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	1/5/2026	USD	449189.75	1.4996	299,549.50	0.01	USD
AUD6014C4	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	1/14/2026	USD	-29814000	1.4995	-19,883,157.94	0.04	USD
CAD6014D4	CANADIAN DOLLAR	Net Short Duration Instruments	0	1/14/2026	USD	-36002756.59	1.3699	-26,281,053.31	0.04	USD
CHF6005E6	SWISS FRANCS	Net Short Duration Instruments	0	1/5/2026	USD	-521451.2	0.7920	-658,405.47	0.01	USD
CHF6006C9	SWISS FRANCS	Net Short Duration Instruments	0	1/6/2026	USD	-381686.36	0.7919	-481,985.03	0.02	USD
CHF6014C9	SWISS FRANCS	Net Short Duration Instruments	0	1/14/2026	USD	-4119448.96	0.7912	-5,206,590.21	0.04	USD
EUR6014L5	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	1/14/2026	USD	-104516055.84	0.8510	-122,819,762.18	0.04	USD
GBP6002B3	BRITISH POUND STERLING	Net Short Duration Instruments	0	1/2/2026	USD	497.45	0.7435	669.09	0.01	USD
GBP6014J2	BRITISH POUND STERLING	Net Short Duration Instruments	0	1/14/2026	USD	6696192	0.7435	9,006,601.43	0.04	USD
ILS6002A8	ISRAELI SHEKEL	Net Short Duration Instruments	0	1/2/2026	USD	-905.03	3.1871	-283.96	0.01	USD
ILS6005B3	ISRAELI SHEKEL	Net Short Duration Instruments	0	1/5/2026	USD	-2618905.19	3.1872	-821,698.78	0.01	USD
ILS6015B1	ISRAELI SHEKEL	Net Short Duration Instruments	0	1/15/2026	USD	-19319430.37	3.1872	-6,061,482.69	0.04	USD
ILS6022B2	ISRAELI SHEKEL	Net Short Duration Instruments	0	1/22/2026	USD	-2587791.13	3.1872	-811,936.28	0.06	USD
ILS6050B7	ISRAELI SHEKEL	Net Short Duration Instruments	0	2/19/2026	USD	-18844772.58	3.1868	-5,913,402.71	0.14	USD
JPY6005H3	JAPANESE YEN	Net Short Duration Instruments	0	1/5/2026	USD	-15630259	156.7014	-99,745.50	0.01	USD
JPY6006E9	JAPANESE YEN	Net Short Duration Instruments	0	1/6/2026	USD	-34996071	156.6869	-223,350.40	0.02	USD
JPY6014F6	JAPANESE YEN	Net Short Duration Instruments	0	1/14/2026	USD	-2915065982	156.5717	-18,618,092.98	0.04	USD
KRW6008B9	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	1/8/2026	USD	-1374296	#####	-952.70	0.02	USD
KRW6044A7	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	2/13/2026	USD	2461728645	#####	1,708,772.63	0.12	USD

NOK6014C6	NORWEGIAN KRONER	Net Short Duration Instruments	0	1/14/2026	USD	-8735061.72	10.0858	-866,073.44	0.04	USD
NZD6005E6	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	1/5/2026	USD	-1950072.81	1.7388	-1,121,524.94	0.01	USD
NZD6006D7	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	1/6/2026	USD	-1436583.71	1.7387	-826,240.60	0.02	USD
NZD6014C9	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	1/14/2026	USD	-19907859.62	1.7381	-11,453,851.79	0.04	USD
PLN6002A5	POLISH ZLOTY	Net Short Duration Instruments	0	1/2/2026	USD	-55.84	3.5952	-15.52	0.01	USD
PLN6005B0	POLISH ZLOTY	Net Short Duration Instruments	0	1/5/2026	USD	1157651.41	3.5952	321,995.76	0.01	USD
PLN6016A9	POLISH ZLOTY	Net Short Duration Instruments	0	1/16/2026	USD	231559.2	3.5955	64,402.71	0.04	USD
PLN6022C7	POLISH ZLOTY	Net Short Duration Instruments	0	1/22/2026	USD	5573723.12	3.5957	1,550,124.32	0.06	USD
PLN6023A0	POLISH ZLOTY	Net Short Duration Instruments	0	1/23/2026	USD	50181085.95	3.5957	13,955,894.97	0.06	USD
SGD6014B8	SINGAPORE DOLLARS	Net Short Duration Instruments	0	1/14/2026	USD	-30912257.91	1.2849	-24,057,617.26	0.04	USD
TWD6008C8	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	1/8/2026	USD	-9087257	31.4248	-289,174.83	0.02	USD
TWD6012B4	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	1/12/2026	USD	38321501	31.4318	1,219,196.75	0.03	USD
TWD6020B4	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	1/20/2026	USD	166362386	31.4485	5,290,001.53	0.05	USD
TWD6022C0	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	1/22/2026	USD	-468375238	31.4526	-14,891,449.07	0.06	USD
TWD6030A4	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	1/30/2026	USD	41828886	31.4693	1,329,195.48	0.08	USD
TWD6033C7	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	2/2/2026	USD	52890667	31.4739	1,680,463.48	0.09	USD
TWD6036A8	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	2/5/2026	USD	39059012	31.4749	1,240,956.32	0.10	USD
TWD6077A8	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	3/18/2026	USD	-60747392	31.4808	-1,929,662.12	0.21	USD
USDU40GF2	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	JPY	15630259	0.0000	100,000.00	0.00	USD
USDU4E531	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	1/6/2026	JPY	34996071	0.0000	223,967.00	0.00	USD
USDU4F3U0	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	BRL	0	0.0000	-313,177.75	0.00	USD
USDU4FFQ6	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	PLN	-1157651.41	0.0000	-321,952.00	0.00	USD
USDU4JCN8	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	2/18/2026	TRY	-186625410.5	0.0000	-4,093,201.09	0.12	USD
USDU4JES5	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2026	BRL	-65127166.37	0.0000	-11,374,334.83	0.24	USD
USDU4KL88	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	1/29/2026	MXN	-142490585.66	0.0000	-7,672,664.43	0.07	USD
USDU4LKT1	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	2/23/2026	TRY	-86600027.2	0.0000	-1,918,909.80	0.14	USD
USDU4M4M2	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	3/5/2026	TRY	-627053310.29	0.0000	-13,773,823.40	0.16	USD
USDU4MQH9	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/12/2026	TWD	-38321501	0.0000	-1,230,000.00	0.02	USD

USDU4MQK2	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/12/2026	INR	70322222.88	0.0000	780,000.00	0.02	USD
USDU4MR70	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/20/2026	TWD	-166362386	0.0000	-5,280,000.00	0.04	USD
USDU4MRA3	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/20/2026	INR	17295458	0.0000	190,000.00	0.04	USD
USDU4MSA2	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	1/2/2026	GBP	-497.45	0.0000	5,453.51	0.00	USD
USDU4MSF1	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/2/2026	AUD	787311.89	0.0000	524,411.62	0.00	USD
USDU4MSG9	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	NZD	1950072.81	0.0000	1,132,022.00	0.00	USD
USDU4MSH7	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	CHF	521451.2	0.0000	660,821.00	0.00	USD
USDU4MSJ3	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/2/2026	ZAR	11462.12	0.0000	2,153.00	0.00	USD
USDU4MSL8	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	1/2/2026	PLN	55.84	0.0000	-855.53	0.00	USD
USDU4MSP9	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	CNH	-125.21	0.0000	-1,128.18	0.00	USD
USDU4MST1	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	1/2/2026	ILS	905.03	0.0000	510.04	0.00	USD
USDU4MSV6	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	2/2/2026	TWD	-52890667	0.0000	-1,687,201.00	0.08	USD
USDU4MSY0	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	2/2/2026	INR	-99776006.89	0.0000	-1,107,331.00	0.08	USD
USDU4MUA9	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	1/15/2026	ILS	19319430.37	0.0000	5,910,623.66	0.03	USD
USDU4MUP6	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/22/2026	ZAR	26528.13	0.0000	5,591.40	0.05	USD
USDU4MUR2	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	1/22/2026	PLN	-5573723.12	0.0000	-1,552,701.03	0.05	USD
USDU4MUZ4	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	1/22/2026	ILS	2587791.13	0.0000	804,474.81	0.05	USD
USDU4MXR9	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	2/19/2026	ILS	18844772.58	0.0000	5,891,007.00	0.12	USD
USDU4N390	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	1/16/2026	PLN	-231559.2	0.0000	-96,630.77	0.03	USD
USDU4NGT2	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/22/2026	TWD	468375238	0.0000	15,457,845.28	0.05	USD
USDU4NXI7	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	1/12/2026	TRY	-80767487.18	0.0000	-1,794,829.06	0.02	USD
USDU4NXS5	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	1/23/2026	PLN	-50181085.95	0.0000	-13,712,754.85	0.05	USD
USDU4NZB0	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	EUR	104516055.84	0.0000	121,008,679.21	0.02	USD
USDU4NZS3	THB - USD (UNDERLYING)	Net Short Duration Instruments	0	1/21/2026	THB	-24308137.39	0.0000	-757,600.30	0.04	USD
USDU4OD30	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	2/3/2026	BRL	-78433352.13	0.0000	-14,258,853.51	0.08	USD
USDU4OGA1	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	1/30/2026	MXN	661789.62	0.0000	35,582.00	0.07	USD
USDU4OLM9	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/30/2026	INR	-2042083698.23	0.0000	-22,850,008.45	0.07	USD
USDU4OUL1	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	2/9/2026	TRY	-292478766.54	0.0000	-6,545,199.09	0.10	USD

USDU4P049	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	2/13/2026	KRW	-2461728645	0.0000	-1,717,864.23	0.11	USD
USDU4P064	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	1/8/2026	KRW	1374296	0.0000	57,437.62	0.01	USD
USDU4P3A2	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	GBP	-6696192	0.0000	-8,710,708.58	0.02	USD
USDU4PDU7	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	2/23/2026	MXN	-39135000	0.0000	-2,111,194.43	0.14	USD
USDU4PGB6	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	AUD	29814000	0.0000	19,435,963.33	0.02	USD
USDU4PGC4	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	NZD	19907859.62	0.0000	11,432,335.18	0.02	USD
USDU4PGD2	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	2/24/2026	MXN	-57551000	0.0000	-3,105,913.45	0.14	USD
USDU4PI81	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/26/2026	ZAR	496860394	0.0000	28,554,767.05	0.06	USD
USDU4PIY4	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	3/18/2026	MXN	-48882455.19	0.0000	-2,639,745.66	0.20	USD
USDU4PIZ1	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	3/3/2026	BRL	192895.48	0.0000	35,062.98	0.16	USD
USDU4Q1E4	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/8/2026	INR	25240528.6	0.0000	280,000.00	0.01	USD
USDU4PK21	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	2/25/2026	TRY	-6705155.75	0.0000	-146,656.95	0.14	USD
USDU4PKC9	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	JPY	2915065982	0.0000	18,737,846.34	0.02	USD
USDU4PKD7	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	CHF	4119448.96	0.0000	5,158,795.94	0.02	USD
USDU4PKE5	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	NOK	8735061.72	0.0000	859,335.81	0.02	USD
USDU4PKF2	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	CAD	36002756.59	0.0000	25,580,530.77	0.02	USD
USDU4PKG0	SGD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/14/2026	SGD	30912257.91	0.0000	23,824,055.27	0.02	USD
USDU4PN93	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	2/27/2026	MXN	-26170819.27	0.0000	-1,410,019.00	0.15	USD
USDU4POO9	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	3/2/2026	MXN	-23173000	0.0000	-1,249,171.19	0.15	USD
USDU4PY67	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	3/4/2026	TRY	-66972864.91	0.0000	-1,471,995.80	0.16	USD
USDU4Q1F1	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/8/2026	TWD	9087257	0.0000	290,000.00	0.01	USD
USDU4Q260	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	3/9/2026	MXN	-43770058.47	0.0000	-2,384,699.66	0.17	USD
USDU4Q5B6	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	1/21/2026	CNH	53219563.28	0.0000	7,522,837.87	0.04	USD
USDU4Q5H3	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	4/9/2026	MXN	-8839466.38	0.0000	-480,197.00	0.26	USD
USDU4Q5Q3	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/22/2026	IDR	30201155047	0.0000	1,805,874.49	0.05	USD
USDU4Q6I0	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	3/18/2026	TWD	60747392	0.0000	1,953,801.33	0.20	USD
USDU4Q6N9	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	4/10/2026	MXN	-24271000	0.0000	-1,315,075.80	0.26	USD
USDU4Q7T5	TRY - USD (UNDERLYING)	Net Short Duration Instruments	0	3/12/2026	TRY	-213751519.04	0.0000	-4,675,945.99	0.18	USD

USDU4Q872	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	4/13/2026	MXN	-19659000	0.0000	-1,067,214.08	0.27	USD
USDU4Q9T3	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	4/15/2026	MXN	-32670000	0.0000	-1,771,172.35	0.27	USD
USDU4QR63	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/30/2026	TWD	-41828886	0.0000	-1,330,000.00	0.07	USD
USDU4QSK1	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	AUD	-449189.75	0.0000	-300,259.00	0.00	USD
USDU4QTG9	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	1/6/2026	NZD	1436583.71	0.0000	828,445.00	0.00	USD
USDU4QTH7	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	GBP	609652.01	0.0000	819,740.00	0.00	USD
USDU4QTJ3	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	1/6/2026	CHF	381686.36	0.0000	481,283.00	0.00	USD
USDU4QTL8	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	1/6/2026	CNH	-9202541.66	0.0000	-1,318,229.00	0.00	USD
USDU4QTP9	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	ZAR	-13924684.11	0.0000	-840,010.00	0.00	USD
USDU4QTR5	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	1/5/2026	ILS	2618905.19	0.0000	822,765.96	0.00	USD
USDU4QX58	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	2/5/2026	TWD	-39059012	0.0000	-1,242,804.00	0.09	USD
004421WQ2	ACE 2006-HE1 A2D TSFR1M+71.448BP	Net Short Duration Instruments	4.44621	2/25/2036	USD	2093.89	99.8456	2,090.66	0.16	USD
00501DAA3	ACRES 2025-FL3 A TSFR1M+161.9BP 144A	Net Short Duration Instruments	5.35347	8/18/2040	USD	9900000	100.2056	9,920,357.87	0.00	USD
00792MAA1	AG 2024-NLP A TSFR1M+201.564BP 144A	Net Short Duration Instruments	5.76576	8/15/2041	USD	5749504.77	100.6711	5,788,087.40	0.01	USD
04285EAM9	ARRW 2022-2 A1 144A	Net Short Duration Instruments	4.95	7/25/2057	USD	1833302.6	99.6764	1,827,369.12	-0.12	USD
03072SQ32	AMSI 2005-R9 M1 TSFR1M+81.948BP	Net Short Duration Instruments	4.55121	11/25/2035	USD	18290.68	99.4157	18,183.81	0.59	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	Net Short Duration Instruments	4.84621	10/25/2034	USD	61672.72	99.0170	61,066.48	0.01	USD
23308LAA2	DBGS 2021-W52 A TSFR1M+150.928BP 144A	Net Short Duration Instruments	5.41028	10/15/2039	USD	1000000	99.9870	999,870.30	0.01	USD
29880YAJ8	ESAIL 2007-3A A3C SONIA+106.93BP 144A	Net Short Duration Instruments	4.96433	6/13/2045	GBP	167249.74	100.0286	225,023.60	0.01	USD
3128HD3Z0	FH ARM 847116 H15T1Y+224.464 10.459	Net Short Duration Instruments	6.341	2/1/2033	USD	4592.78	102.0740	4,688.03	-0.02	USD
31292HA95	FHLMC GOLD 30YR #C0-0932	Net Short Duration Instruments	7	3/1/2030	USD	1800.71	105.1654	1,893.72	1.05	USD
31295N2Y3	FH ARM 789791 H15T1Y+250 10.125	Net Short Duration Instruments	6.625	10/1/2032	USD	22893.35	103.0375	23,588.74	0.40	USD
31295N4W5	FH ARM 789837 H15T1Y+183 9.455	Net Short Duration Instruments	4.955	8/1/2032	USD	10711.14	100.8745	10,804.81	-0.39	USD
31295N5H7	FH ARM 789848 H15T1Y+225 10.212	Net Short Duration Instruments	6.375	10/1/2032	USD	2128.75	102.4686	2,181.30	0.39	USD
3133TH4W4	FHR 2105-PE PAC WM 28 WC 6.712	Net Short Duration Instruments	6	12/15/2028	USD	22952.85	102.0179	23,416.02	1.04	USD
31385WXE4	FN ARM 555177 H15T1Y+220.939 10.046	Net Short Duration Instruments	5.835	1/1/2033	USD	6250.44	102.4504	6,403.60	0.39	USD
31391GYZ3	FN ARM 666828 H15T1Y+184.8 10.348	Net Short Duration Instruments	5.723	11/1/2032	USD	3687.42	101.6161	3,747.01	0.32	USD
31391JMS6	FN ARM 668269 H15T1Y+199.8 10.381	Net Short Duration Instruments	6.123	10/1/2032	USD	220.43	102.0691	224.99	0.27	USD

31392GFS9	FNGT 2002-T18 A5 WM28 WC6.1849	Net Short Duration Instruments	5.08239	5/25/2042	USD	4344.95	101.4576	4,408.28	0.00	USD
31400JND7	FN ARM 688988 H15T1Y+212.6 9.251	Net Short Duration Instruments	6.366	5/1/2033	USD	8948.41	102.4268	9,165.57	-0.25	USD
31406A3K6	FN 804602 RFUCCT1Y+154.5BP 9.507	Net Short Duration Instruments	5.944	12/1/2034	USD	15008.86	103.1185	15,476.92	0.86	USD
36202K2M6	GN II ARM 8880M 07/26 10	Net Short Duration Instruments	5.625	6/20/2026	USD	78.69	99.9583	78.66	0.22	USD
36202K5G6	GN II ARM 8947M 10/26 11	Net Short Duration Instruments	5.375	8/20/2026	USD	110.64	100.2687	110.94	0.30	USD
36202K6Y6	GN II ARM 8987M 01/18 10	Net Short Duration Instruments	4.75	10/20/2026	USD	89.43	100.0464	89.47	0.41	USD
36225CB62	GN II ARM 80060M 07/26 11	Net Short Duration Instruments	5.625	4/20/2027	USD	180.99	100.1956	181.34	0.47	USD
36225CC87	GN II ARM 80094M 10/26 11	Net Short Duration Instruments	5.375	7/20/2027	USD	165.98	100.0578	166.08	0.58	USD
36225CD29	GN II ARM 80120M 01/18 10.5	Net Short Duration Instruments	4.75	10/20/2027	USD	292.88	100.3386	293.87	0.69	USD
36225CF50	GN II ARM 80187M 07/26 11	Net Short Duration Instruments	5.625	4/20/2028	USD	388.33	100.1250	388.82	0.57	USD
36225CKD7	GN II ARM 80291M 07/26 10	Net Short Duration Instruments	5.625	6/20/2029	USD	1523.46	100.0544	1,524.29	0.57	USD
36225CKN5	GN II ARM 80300M 10/26 11	Net Short Duration Instruments	5.375	7/20/2029	USD	1655.68	100.5186	1,664.27	0.65	USD
36225CMM5	GN II ARM 80363M 04/26 10.5	Net Short Duration Instruments	5.625	1/20/2030	USD	4581.92	100.4186	4,601.10	0.26	USD
36225CNY8	GN II ARM 80406M 07/26 10.5	Net Short Duration Instruments	5.625	5/20/2030	USD	1118.65	100.0059	1,118.72	0.56	USD
36225CU38	GN II ARM 80601M 07/26 9	Net Short Duration Instruments	5.625	5/20/2032	USD	1331.87	100.0400	1,332.40	0.48	USD
36225CUM6	GN II ARM 80587M 04/26 10.5	Net Short Duration Instruments	5.625	3/20/2032	USD	1853.26	100.7835	1,867.78	0.15	USD
36225CVD5	GN II ARM 80611M 07/26 10	Net Short Duration Instruments	5.625	6/20/2032	USD	2084.62	101.6645	2,119.32	0.48	USD
36202KXJ9	GN II ARM 8781M 04/26 10	Net Short Duration Instruments	5.625	1/20/2026	USD	2.19	99.7687	2.18	0.06	USD
31392MP22	FHR 2466 FV SOFR30A+66.448BP	Net Short Duration Instruments	4.64833	3/15/2032	USD	913.93	100.0741	914.61	0.06	USD
31339LJW1	FHR 2396 FM SOFR30A+56.448BP	Net Short Duration Instruments	4.54833	12/15/2031	USD	370.42	99.9712	370.31	0.04	USD
36225CA89	GN II ARM 80030M 04/26 11	Net Short Duration Instruments	5.625	1/20/2027	USD	100.2	100.0229	100.22	0.29	USD
36225CF43	GN II ARM 80186M 07/26 10.5	Net Short Duration Instruments	5.625	4/20/2028	USD	534.83	100.6331	538.22	0.57	USD
36225CG75	GN II ARM 80221M 10/26 10	Net Short Duration Instruments	5.375	8/20/2028	USD	1788.02	100.5712	1,798.23	0.68	USD
3128HDZD4	FH ARM 847040 H15T1Y+225.1 11.28	Net Short Duration Instruments	6.501	2/1/2029	USD	3.58	99.7441	3.57	0.25	USD
31336R5J5	FH ARM 1B0349 RFUCCT1Y+189.3 10.643	Net Short Duration Instruments	6.643	7/1/2032	USD	245.15	102.7122	251.80	0.67	USD
31337NN38	FH ARM 611310 H15T1Y+225 10.25	Net Short Duration Instruments	5.875	1/1/2032	USD	10869.4	101.8911	11,074.95	0.57	USD
31337LTPF9	FHR 2177 F SOFR30A+56.448BP	Net Short Duration Instruments	4.54833	8/15/2029	USD	840.75	99.9653	840.46	0.04	USD
31337TPV48	FHR 2248 FB SOFR30A+61.448BP	Net Short Duration Instruments	4.59833	9/15/2030	USD	436.14	100.0014	436.15	0.04	USD

31359PX84	FNR 1997-42-ZC SEQ WM25 WC7.2	Net Short Duration Instruments	6.5	7/18/2027	USD	113.91	99.9923	113.90	0.13	USD
31378KEP5	FN ARM 400742 H15T1Y+209.5 11.22	Net Short Duration Instruments	6.22	9/1/2027	USD	3861.5	100.7978	3,892.31	0.51	USD
31392CYH1	FNGT 2002-T6 A4 VA WM28 WC8.7379	Net Short Duration Instruments	5.38351	3/25/2041	USD	3742.51	97.5497	3,650.81	0.00	USD
36225CB54	GN II ARM 80059M 07/26 10.5	Net Short Duration Instruments	5.625	4/20/2027	USD	114.07	99.9846	114.05	0.46	USD
36225CBL9	GN II ARM 80042M 04/26 10	Net Short Duration Instruments	5.625	2/20/2027	USD	505.35	99.8968	504.83	0.30	USD
36225CBP0	GN II ARM 80045M 04/26 11	Net Short Duration Instruments	5.625	2/20/2027	USD	424.03	99.9824	423.96	0.30	USD
36225CD52	GN II ARM 80123M 01/18 11.5	Net Short Duration Instruments	4.75	10/20/2027	USD	327.35	100.1209	327.75	0.69	USD
36225CDW3	GN II ARM 80116M 10/26 12	Net Short Duration Instruments	5.375	9/20/2027	USD	349.51	100.7771	352.23	0.60	USD
36225CFJ0	GN II ARM 80168M 04/26 10	Net Short Duration Instruments	5.625	2/20/2028	USD	1590.64	99.9968	1,590.59	0.33	USD
36225CFL5	GN II ARM 80170M 04/26 11	Net Short Duration Instruments	5.625	2/20/2028	USD	794.18	100.0673	794.71	0.34	USD
36225CFW1	GN II ARM 80180M 04/26 11	Net Short Duration Instruments	5.625	3/20/2028	USD	1918.71	100.2611	1,923.72	0.34	USD
437084HU3	HEAT 2005-1 M5 TSFR1M+120.948BP	Net Short Duration Instruments	4.94121	5/25/2035	USD	10871.34	99.8290	10,852.75	0.21	USD
46630XAF5	JPMAC 2007-CH3 A5 TSFR1M+37.448BP	Net Short Duration Instruments	4.10621	3/25/2037	USD	55838.21	99.4724	55,543.62	0.26	USD
59020UGF6	MLCC 2004-D A1 TSFR1M+77.448BP	Net Short Duration Instruments	4.50621	9/25/2029	USD	1220.14	101.6212	1,239.92	0.15	USD
61744CXM3	MSAC 2006-WMC1 A2C TSFR1M+73.448BP	Net Short Duration Instruments	4.46621	12/25/2035	USD	57644.78	98.9033	57,012.56	0.73	USD
61748HGR6	MSM 2004-11AR 1A1 TSFR1M+43.448BP	Net Short Duration Instruments	4.16621	1/25/2035	USD	8627.33	95.7624	8,261.74	0.69	USD
64831HAM5	NRZT 2023-NQM1 A1A 144A	Net Short Duration Instruments	6.864	10/25/2063	USD	7814528.5	101.1910	7,907,601.10	0.06	USD
670855AA3	OBX 2023-NQM1 A1 144A	Net Short Duration Instruments	6.12	11/25/2062	USD	2171020.22	99.7627	2,165,867.95	0.37	USD
67118CAA9	OBX 2023-NQM8 A1 144A	Net Short Duration Instruments	7.045	9/25/2063	USD	1329014.12	101.0781	1,343,341.69	0.09	USD
673921AA0	OBX 2023-NQM9 A1 144A	Net Short Duration Instruments	7.159	10/25/2063	USD	2963648.57	101.3031	3,002,267.28	0.19	USD
76112BH60	RAMP 2005-EFC5 M3 TSFR1M+57.448BP	Net Short Duration Instruments	4.53621	10/25/2035	USD	1024.92	99.9972	1,024.89	0.07	USD
83611MPJ1	SVHE 2006-OPT3 2A4 TSFR1M+61.448BP	Net Short Duration Instruments	4.34621	6/25/2036	USD	958824.65	99.6237	955,216.31	0.26	USD
86358ECL8	SAIL 2003-BC6 M1 TSFR1M+123.948BP	Net Short Duration Instruments	4.97121	7/25/2033	USD	9780.71	99.6689	9,748.33	0.16	USD
86359BMW8	WFHET 2004-1 1A TSFR1M+71.448BP	Net Short Duration Instruments	4.44621	4/25/2034	USD	67639.07	98.6989	66,759.05	0.01	USD
CM4E46065	ESAIL 2007-3X A3A *CONSENT*	Net Short Duration Instruments	4.96433	6/13/2045	GBP	302199.77	100.0133	406,527.54	0.01	USD
CM4E46073	ESAIL 2007-3X A3C *CONSENT*	Net Short Duration Instruments	4.96433	6/13/2045	GBP	109224.32	100.0286	146,954.19	0.01	USD
CX4TKL919	PROJECT CASHMERE CLASS A1 144A	Net Short Duration Instruments	4.5426	12/30/2057	AUD	54300000	100.0000	36,209,945.67	0.00	USD
CX4TKL927	PROJECT CASHMERE CLASS A2 144A	Net Short Duration Instruments	5.7126	12/30/2057	AUD	3600000	100.0000	2,400,659.38	0.00	USD

CX4TKT912	PROJECT CASHMERE CLASS B 144A	Net Short Duration Instruments	5.8626	12/30/2057	AUD	2500000	100.0000	1,667,124.57	0.00	USD
466247EA7	JPMMT 2004-A4 3A1 ARM WM34 WC4.6	Net Short Duration Instruments	6.84102	9/25/2034	USD	43996.98	98.8869	43,507.26	0.31	USD
46630GAA3	JPMMT 2007-A1 1A1 WM34 WC4.2632 ARM	Net Short Duration Instruments	6.23014	7/25/2035	USD	16889.88	99.9272	16,877.59	0.73	USD
CX4TKT920	PROJECT CASHMERE CLASS C 144A	Net Short Duration Instruments	6.1626	12/30/2057	AUD	1300000	100.0000	866,904.78	0.00	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	Net Short Duration Instruments	4.96048	11/15/2038	USD	1200000	99.9253	1,199,103.12	-0.02	USD
92230AAA4	VASA 2021-VASA A TSFR1M+101.448BP 144A	Net Short Duration Instruments	4.76548	7/15/2039	USD	1000000	98.7545	987,545.00	0.07	USD
86364LAC6	SASC 2007-WF2 A3 TSFR1M+101.448BP	Net Short Duration Instruments	5.64621	8/25/2037	USD	6585.89	100.3786	6,610.82	0.15	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP	Net Short Duration Instruments	4.48621	9/25/2043	USD	55277.27	99.9818	55,267.23	0.07	USD
14688PAC8	CRVNA 2024-P2 A3	Net Short Duration Instruments	5.33	7/10/2029	USD	897827.67	100.7755	904,789.96	0.78	USD
17331KAD1	CITZN 2023-1 A3 144A	Net Short Duration Instruments	5.84	1/18/2028	USD	795221.01	100.6016	800,004.90	0.36	USD
14686MAC7	CRVNA 2022-P3 A3	Net Short Duration Instruments	4.61	11/10/2027	USD	411423.7	100.1041	411,851.87	0.18	USD
204012AE8	CPLT 1987-A A5 SEQ ABS	Net Short Duration Instruments	4.5	4/1/2029	USD	519.73	100.3109	521.35	0.52	USD
26828HAA5	ECMC 2018-1A A SOFR30A+86.448BP 144A	Net Short Duration Instruments	4.73867	2/27/2068	USD	3689996.95	99.5160	3,672,137.73	0.03	USD
64032PAA0	NSLT 2023-AA AFL SOFR30A+220BP 144A	Net Short Duration Instruments	6.11765	2/20/2041	USD	2458492.15	102.2032	2,512,656.91	0.00	USD
69545AAA2	PAID 2024-7 A 144A	Net Short Duration Instruments	6.117	12/15/2031	USD	280082.12	100.6884	282,010.32	0.43	USD
78445QAE1	SLMA 2010-C A5 TSFR1M+486.448BP 144A	Net Short Duration Instruments	8.6146	10/15/2041	USD	1307926.74	105.2260	1,376,278.99	0.10	USD
83189DAD2	SMB 2017-B B 144A	Net Short Duration Instruments	3.5	12/16/2041	USD	500000	98.6957	493,478.60	0.99	USD
67571CAB7	OCTL 2023-3A A2 144A	Net Short Duration Instruments	6.44	3/20/2029	USD	583368.59	100.5027	586,301.18	0.21	USD
912797TB3	U S TREASURY BILLS	Net Short Duration Instruments	0	3/31/2026	USD	288000	99.1429	285,531.60	0.24	USD
912797TH0	U S TREASURY BILLS	Net Short Duration Instruments	0	4/14/2026	USD	284000	99.0041	281,171.60	0.28	USD
912797TJ6	U S TREASURY BILLS	Net Short Duration Instruments	0	4/21/2026	USD	614000	98.9339	607,454.26	0.30	USD
912797SH1	U S TREASURY BILLS	Net Short Duration Instruments	0	1/27/2026	USD	35000	99.7549	34,914.22	0.07	USD
05683NAJ1	BCC 2021-3A AR TSFR3M+106BP 144A	Net Short Duration Instruments	4.92541	7/24/2034	USD	2000000	99.8425	1,996,850.32	0.00	USD
05685AAQ1	BCC 2021-4A A1R TSFR3M+120BP 144A	Net Short Duration Instruments	5.08444	10/20/2034	USD	7500000	100.0915	7,506,858.83	0.00	USD
00190YBP9	ARES 2013-2A AR3 TSFR3M+115BP 144A	Net Short Duration Instruments	5.00939	10/28/2034	USD	4600000	100.0320	4,601,470.16	0.00	USD
04822JAA4	MCCP 2024-3A A TSFR3M+126BP 144A	Net Short Duration Instruments	5.14444	1/20/2035	USD	6200000	100.0965	6,205,980.40	0.00	USD
03331KAJ8	ANCHC 2021-21A AR TSFR3M+105BP 144A	Net Short Duration Instruments	4.93444	10/20/2034	USD	4300000	99.9250	4,296,775.00	0.00	USD
04942MAN4	ATCLO 2019-15A A1R TSFR3M+122BP 144A	Net Short Duration Instruments	5.0798	10/23/2032	USD	5378370.15	100.0755	5,382,428.72	0.00	USD

04943EAQ4	ATCLO 2021-18A A1R TSFR3M+110BP 144A	Net Short Duration Instruments	4.99444	1/18/2035	USD	2100000	99.9950	2,099,895.00	0.00	USD
05683TBA6	BCC 2019-3A ARR TSFR3M+103BP 144A	Net Short Duration Instruments	4.89996	10/21/2034	USD	3200000	99.9444	3,198,220.51	0.00	USD
05684AAY5	BCC 2019-4A A1RR TSFR3M+99BP 144A	Net Short Duration Instruments	4.8498	4/23/2035	USD	3700000	99.9637	3,698,658.23	0.00	USD
262487AJ0	DRSLF 2021-95A AR 144A TSFR3M+104BP 144A	Net Short Duration Instruments	4.92896	8/20/2034	USD	3600000	99.9663	3,598,786.48	0.00	USD
34956NAL6	FCBSL 2019-1A A1R 144A TSFR3M+109BP 144A	Net Short Duration Instruments	4.9498	7/23/2032	USD	1594184.68	100.1141	1,596,003.28	0.00	USD
14311UBA5	CGMS 2016-3A ARRR TSFR3M 144A	Net Short Duration Instruments	4.97444	7/20/2034	USD	6000000	100.0550	6,003,300.00	0.00	USD
14686WAW1	CARVL 2019-2A AR2 TSFR3M+99BP 144A	Net Short Duration Instruments	4.87444	7/20/2032	USD	6825423.71	100.0685	6,830,100.63	0.00	USD
15032DAZ4	CEDF 2016-6A AR3 TSFR3M+109BP 144A	Net Short Duration Instruments	4.97444	4/20/2034	USD	15100000	100.0306	15,104,626.94	0.00	USD
28623YAU7	AWPT 2022-16A A1AR TSFR3M+113BP 144A	Net Short Duration Instruments	4.98798	7/25/2034	USD	7000000	99.9189	6,994,322.30	0.00	USD
36361UAL4	GALL 2017-1A A1R TSFR3M+135.161BP 144A	Net Short Duration Instruments	5.25615	7/15/2031	USD	2826289.57	100.0552	2,827,848.89	0.00	USD
39810MAA7	GSTNE 2025-FL4 A TSFR1M+148.106BP 144A	Net Short Duration Instruments	5.23118	1/15/2043	USD	7000000	100.2465	7,017,252.34	0.00	USD
45174DAA4	IFCEMS 2025-1A A TSFR3M+130BP 144A	Net Short Duration Instruments	5.45408	12/31/2035	USD	4400000	99.9960	4,399,823.74	0.00	USD
50190LAL2	LCM 36A A1R TSFR3M+107BP 144A	Net Short Duration Instruments	4.97454	1/15/2034	USD	2000000	99.8753	1,997,506.98	0.00	USD
50201QAL8	LCM 31A A1R TSFR3M+128BP 144A	Net Short Duration Instruments	5.16444	7/20/2034	USD	5600000	100.1619	5,609,068.92	0.00	USD
50208TAA9	LMNT 2025-FL3 A TSFR1M+155BP 144A	Net Short Duration Instruments	5.55	7/21/2043	USD	7700000	100.1738	7,713,384.37	0.00	USD
55287HAA8	MF1 2025-FL17 A TSFR1M+132BP 144A	Net Short Duration Instruments	5.05447	2/18/2040	USD	5500000	99.8697	5,492,834.71	0.00	USD
55820VAL7	MDPK 2021-49A AR TSFR3M+105BP 144A	Net Short Duration Instruments	4.93444	10/19/2034	USD	5300000	100.0014	5,300,074.89	0.00	USD
55822AAW7	MDPK 2020-46A ARR TSFR3M+100BP 144A	Net Short Duration Instruments	4.90454	10/15/2034	USD	4900000	99.9319	4,896,664.67	0.00	USD
62432MAN9	MVEW 2019-1A A1R TSFR3M+115.9BP 144A	Net Short Duration Instruments	6.81298	10/15/2034	USD	11200000	100.0338	11,203,787.84	0.00	USD
63942YAA2	NAVS 2024-2A A1 TSFR3M+127BP 144A	Net Short Duration Instruments	5.17454	4/15/2036	USD	6000000	100.0000	6,000,000.00	0.00	USD
67115PAW5	OFSBS 2021-10A AR TSFR3M+127BP 144A	Net Short Duration Instruments	5.15444	4/20/2034	USD	3700000	100.1381	3,705,108.22	0.00	USD
69356TAJ0	PPMC 2021-5A AR TSFR3M+118BP 144A	Net Short Duration Instruments	4.99843	10/18/2034	USD	2300000	100.0018	2,300,042.09	0.00	USD
69916HAL4	PARL 2021-1A AR TSFR3M+111BP 144A	Net Short Duration Instruments	5.01454	7/15/2034	USD	6000000	99.8159	5,988,956.88	0.00	USD
77588PAN2	RMRK 2021-5A AR TSFR3M+119BP 144A	Net Short Duration Instruments	5.09454	1/15/2035	USD	5600000	100.0735	5,604,118.35	0.00	USD
800130AN6	SAND 2021-1A A1R TSFR3M+128BP 144A	Net Short Duration Instruments	5.18454	10/15/2034	USD	7000000	100.1819	7,012,733.49	0.00	USD
863922AA8	STWD 2025-FL4 A TSFR1M+145BP 144A	Net Short Duration Instruments	5.18104	11/19/2042	USD	9000000	100.1803	9,016,223.40	0.00	USD
87167WDC6	SYMP 2021-25A AR TSFR3M+105BP 144A	Net Short Duration Instruments	4.87446	4/19/2034	USD	2900000	99.9962	2,899,888.47	0.00	USD
87241EAQ8	TCW 2019-1A ASNR TSFR3M+148.161BP 144A	Net Short Duration Instruments	5.15081	8/16/2034	USD	7100000	100.0750	7,105,325.00	0.00	USD

89642FAN3	TRNTS 2022-19A A1R TSFR3M+111BP 144A	Net Short Duration Instruments	4.99444	10/20/2033	USD	2478069.52	100.1222	2,481,098.71	0.00	USD
92338VAA9	BVSTAT 2024-1A A TSFR3M+113BP 144A	Net Short Duration Instruments	5.01444	7/20/2032	USD	5283539.19	100.0273	5,284,979.32	0.00	USD
92915QBG7	VOYA 2017-3A A1RR TSFR3M+106BP 144A	Net Short Duration Instruments	4.94444	4/20/2034	USD	7100000	99.9884	7,099,177.11	0.00	USD
CCBCYCUS6	CASH COLLATERAL CME BCY USD	Net Short Duration Instruments	3.44	12/31/2060	USD	302000	100.0000	302,000.00	0.00	USD
CCBCYHUS5	CASH COLLATERAL LCH BCY USD	Net Short Duration Instruments	3.44	12/31/2060	USD	5461000	100.0000	5,461,000.00	0.00	USD
CCBCYZUS5	CASH COLLATERAL ICE BCY USD	Net Short Duration Instruments	3.44	12/31/2060	USD	2265000	100.0000	2,265,000.00	0.00	USD
CMMI51264	RFTE 2018-1A A1RR 144A 3MEUR + 126 BP	Net Short Duration Instruments	3.326	8/29/2036	EUR	1400000	100.0853	1,645,633.34	0.00	USD
CSAT10027	CS AT1 CLAIMS P USH3698DBW32	Net Short Duration Instruments	0	12/31/2060	USD	1000000	29.5000	295,000.00	0.00	USD
CSAT10043	CS AT1 CLAIMS P XS0989394589	Net Short Duration Instruments	0	12/31/2060	USD	1600000	29.5000	472,000.00	0.00	USD
CSAT10100	CS AT1 CLAIMS P US22546DAB29	Net Short Duration Instruments	0	12/31/2060	USD	1400000	29.5000	413,000.00	0.00	USD
CX2BU60J2	ACLO 3A AR 3MEUR + 67BP 144A	Net Short Duration Instruments	2.691	4/16/2030	EUR	1074987.89	100.0507	1,263,159.71	0.00	USD
CX2CPSOM1	DRYD 2017-27A AR 3MEUR + 66BP 144A	Net Short Duration Instruments	2.686	4/15/2033	EUR	5540933.51	100.0534	6,511,029.69	0.00	USD
CX2IQ50J4	TRNTE 1A AR 3MEUR+121BP 144A	Net Short Duration Instruments	3.232	7/15/2039	EUR	2100000	100.0755	2,468,209.37	0.00	USD
CX2N8D0J6	INVSC 1A A1R 3MEUR + 65BP 144A	Net Short Duration Instruments	2.659	7/15/2031	EUR	518414.78	100.0516	609,166.38	0.00	USD
CX2NKB0T4	MDPKE 14A A1R 3MEUR+80BP 144A	Net Short Duration Instruments	2.826	7/15/2032	EUR	5643918.21	100.0868	6,634,255.63	0.00	USD
CX3OHB0H1	HAYEM 10A ARR 3MEUR +126BP 144A	Net Short Duration Instruments	3.251103	10/18/2039	EUR	1000000	100.0923	1,175,534.06	0.00	USD
CX4V94022	PSTET 2025-2A B 3MEUR+200BPS 144A	Net Short Duration Instruments	4.064	2/15/2035	EUR	2100000	100.4162	2,476,610.51	0.01	USD
CX57SK019	BAYFRT 7A A SOFR+128BP 144A	Net Short Duration Instruments	5.128975	4/11/2048	USD	3000000	100.0000	3,000,000.00	0.00	USD
CX560V017	PSTET 2025-3A A 3MEUR+93BP 144A	Net Short Duration Instruments	3.047	7/15/2035	EUR	2300000	100.0126	2,701,575.96	0.00	USD
50202QAL7	LCM 35A A1R TSFR3M+108BP 144A	Net Short Duration Instruments	4.98454	10/15/2035	USD	11900000	99.9874	11,898,502.86	0.00	USD
55284JAA7	MF1 2022-FL8 A TSFR1M+135BP 144A	Net Short Duration Instruments	5.08104	2/19/2037	USD	1493421.18	100.0217	1,493,745.25	0.00	USD
72133JAY3	PIPK 2018-2A ARR TSFR3M+122BP 144A	Net Short Duration Instruments	5.10444	10/11/2034	USD	8200000	100.1146	8,209,395.40	0.00	USD
CSAT10035	CS AT1 CLAIMS P US225436AA21	Net Short Duration Instruments	0	12/31/2060	USD	1500000	29.5000	442,500.00	0.00	USD
XXBCY1US1	VM CASH FUT DOM BCY USD	Net Short Duration Instruments	3.44	12/31/2060	USD	577702	100.0000	577,702.00	0.00	USD
XXBCY2CA8	VM CASH FUT FOR BCY CAD	Net Short Duration Instruments	2	12/31/2060	CAD	202471.22	100.0000	147,708.35	0.00	USD
XXBCY3US7	VM CASH CCP CME BCY USD	Net Short Duration Instruments	3.44	12/31/2060	USD	167916.43	100.0000	167,916.43	0.00	USD
XXBCY4EM6	VM CASH CCP ICE BCY EUR	Net Short Duration Instruments	1.63	12/31/2060	EUR	213773.73	100.0000	251,066.67	0.00	USD
XXBCY5AU9	VM CASH CCP LCH BCY AUD	Net Short Duration Instruments	3.3	12/31/2060	AUD	329550.28	100.0000	219,760.55	0.00	USD

XXBCY5CA1	VM CASH CCP LCH BCY CAD	Net Short Duration Instruments	2	12/31/2060	CAD	307189.62	100.0000	224,103.32	0.00	USD
XXBCY5EM3	VM CASH CCP LCH BCY EUR	Net Short Duration Instruments	1.63	12/31/2060	EUR	174235.45	100.0000	204,630.92	0.00	USD
XXBCY5US2	VM CASH CCP LCH BCY USD	Net Short Duration Instruments	3.44	12/31/2060	USD	218990	100.0000	218,990.00	0.00	USD
XXBCY2AU6	VM CASH FUT FOR BCY AUD	Net Short Duration Instruments	3.3	12/31/2060	AUD	375718.98	100.0000	250,548.14	0.00	USD
912810UC0	U S TREASURY BOND	Government Related	4.25	8/15/2054	USD	15300000	90.8418	13,898,794.95	16.17	USD
912810UM8	U S TREASURY BOND	Government Related	4.75	8/15/2055	USD	61000000	98.7813	60,256,562.50	16.04	USD
912810UN6	U S TREASURY BOND	Government Related	4.875	8/15/2045	USD	50000	101.3750	50,687.50	12.99	USD
FVH600021	FIN FUT US 5YR CBT 03/31/26	Government Related	6	4/1/2026	USD	1240400000	109.3047	1,355,815,343.76	3.81	USD
TUH600028	FIN FUT US 2YR CBT 03/31/26	Government Related	6	4/1/2026	USD	-337200000	104.3945	-352,018,359.54	1.64	USD
TYH600020	FIN FUT US 10YR CBT 03/20/26	Government Related	6	3/21/2026	USD	147000000	112.4375	165,283,125.00	5.81	USD
USH600021	FIN FUT US 30YR CBT 03/20/26	Government Related	6	3/21/2026	USD	102500000	115.5938	118,483,593.75	12.38	USD
UXYH60013	FIN FUT US ULTRA 10YR CBT 03/20/26	Government Related	6	3/21/2026	USD	-286300000	115.0156	-329,289,734.38	7.74	USD
WNH600012	FIN FUT US ULTRA 30YR CBT 03/20/26	Government Related	6	3/21/2026	USD	100000000	118.0000	118,000,000.00	15.61	USD
91282CGW5	U S TREASURY INFLATE PROT BD	Government Related	1.25	4/15/2028	USD	54268500	99.6675	54,088,075.69	2.23	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	33679062	99.6214	33,551,563.85	7.46	USD
SWU028KU0	RFR USD SOFR/3.85000 08/05/24-10Y LCH	Government Related	3.85	8/5/2034	USD	-5800000	1.1562	-67,058.44	7.36	USD
SWU02A1C6	RFR USD SOFR/3.55800 08/21/24-10Y LCH	Government Related	3.558	8/21/2034	USD	-5600000	-1.0219	57,225.84	7.45	USD
SWU02A847	RFR USD SOFR/3.61100 08/28/24-10Y LCH	Government Related	3.611	8/28/2034	USD	-8620000	-0.6386	55,050.77	7.45	USD
SWU02A9M6	RFR USD SOFR/3.28013 12/02/24-4Y* LCH	Government Related	3.28013	2/28/2029	USD	-116850000	-0.1780	208,004.69	2.99	USD
SWU02AAL6	RFR USD SOFR/3.26082 12/02/24-4Y* LCH	Government Related	3.26082	2/28/2029	USD	-116700000	-0.2358	275,143.59	2.99	USD
SWU02ABS0	RFR USD SOFR/3.28063 12/02/24-4Y* LCH	Government Related	3.28063	2/28/2029	USD	-150700000	-0.1765	266,015.64	2.99	USD
SWU02ACW0	RFR USD SOFR/3.41000 09/05/24-10Y LCH	Government Related	3.41	9/5/2034	USD	-5700000	-2.1466	122,354.49	7.51	USD
SWU02AR95	RFR USD SOFR/3.23100 09/18/24-10Y LCH	Government Related	3.231	9/18/2034	USD	-5700000	-3.5073	199,917.81	7.58	USD
SWU02ARA2	RFR USD SOFR/3.24800 09/18/24-10Y LCH	Government Related	3.248	9/18/2034	USD	-5600000	-3.3803	189,297.36	7.58	USD
SWU02F374	RFR USD SOFR/3.00000 02/12/25-30Y LCH	Government Related	3	2/12/2055	USD	-48700000	-19.6461	9,567,626.35	18.19	USD
SWU02F4R9	RFR USD SOFR/3.62000 02/14/25-5Y LCH	Government Related	3.62	2/14/2030	USD	-166800000	0.8770	-1,462,886.04	3.82	USD
SWU02MJL1	RFR USD SOFR/3.29000 03/31/26-4Y* LCH	Government Related	3.29	5/31/2030	USD	-116186500	-0.3719	432,074.36	3.85	USD
SWU02MSY3	RFR USD SOFR/3.37500 03/31/26-4Y* LCH	Government Related	3.375	5/31/2030	USD	-155057200	-0.0448	69,419.10	3.84	USD
SWU028NW3	RFR USD SOFR/3.64500 08/07/24-10Y LCH	Government Related	3.645	8/7/2034	USD	-5800000	-0.3580	20,761.68	7.40	USD
SWU028ZZ3	RFR USD SOFR/3.59500 08/19/24-10Y LCH	Government Related	3.595	8/19/2034	USD	-5700000	-0.7479	42,629.73	7.44	USD
SWU02ABP6	RFR USD SOFR/3.47000 09/04/24-10Y LCH	Government Related	3.47	9/4/2034	USD	-5000000	-1.7000	84,998.00	7.50	USD
31371PB66	FNMA PASS THRU 20YR #257561	Securitized	6.5	12/1/2028	USD	442.94	103.8018	459.78	1.25	USD
3140QTAW9	FNMA PASS THRU 30YR #CB7220	Securitized	5.5	9/1/2053	USD	407350.67	101.7396	414,437.13	3.66	USD
3138Y6ND2	FNMA PASS THRU 30YR #AX4887	Securitized	4	12/1/2044	USD	9138.29	97.0743	8,870.93	5.96	USD
3138WGF4	FNMA PASS THRU 30YR #AS6473	Securitized	3	1/1/2046	USD	61777.03	91.3746	56,448.53	5.99	USD

31403Q4G2	FNMA PASS THRU 30YR #755123	Securitized	5	11/1/2033	USD	0.56	100.8519	0.56	3.88	USD
3140J6GJ0	FNMA PASS THRU 30YR #BM2000	Securitized	3.5	5/1/2047	USD	86410.04	94.6178	81,759.28	6.19	USD
3132DWHS5	FNMA PASS THRU 30YR #SD8341	Securitized	5	7/1/2053	USD	20857511	100.2387	20,907,291.20	4.69	USD
3133TPLV9	FHR 2246 Z SEQ WM30 WC8.2	Securitized	7.5	8/15/2030	USD	6607.82	104.3608	6,895.97	1.44	USD
31427MPF2	FNMA PASS THRU 30YR #SL0421	Securitized	6	2/1/2055	USD	9424033.5	105.0861	9,903,349.08	3.17	USD
3131YAP20	FNMA PASS THRU 30YR #ZN4041	Securitized	4	3/1/2049	USD	8649.16	96.2824	8,327.62	6.25	USD
3142GQEL2	FNMA PASS THRU 30YR #RJ0138	Securitized	5.5	12/1/2053	USD	1180806.92	101.6474	1,200,259.46	3.66	USD
31292G7G5	FHLMC GOLD 30YR #C0-0895	Securitized	7	12/1/2029	USD	29.6	105.1612	31.13	1.75	USD
3132XUKS3	FHLMC GOLD 30YR #Q5-2104	Securitized	4	11/1/2047	USD	6315.4	96.9381	6,122.03	6.16	USD
31427PYY4	FNMA PASS THRU 30YR #SL2526	Securitized	6	9/1/2055	USD	9302462.09	105.2773	9,793,384.92	3.17	USD
21H022614	GNMA II TBA 2.5% JAN 30YR JMBO	Securitized	2.5	1/22/2056	USD	24000000	86.4688	20,752,500.00	6.26	USD
21H022622	GNMA II TBA 2.5% FEB 30YR JMBO	Securitized	2.5	2/19/2056	USD	326900000	86.4492	282,602,493.64	6.26	USD
01F050627	FNMA TBA 5.0% FEB 30YR	Securitized	5	2/12/2056	USD	188000000	99.7504	187,530,727.56	4.69	USD
01F042616	FNMA TBA 4.5% JAN 30YR	Securitized	4.5	1/14/2056	USD	28950000	97.7589	28,301,215.16	5.72	USD
01F042624	FNMA TBA 4.5% FEB 30YR	Securitized	4.5	2/12/2056	USD	111050000	97.6652	108,457,201.27	5.72	USD
01F050619	FNMA TBA 5.0% JAN 30YR	Securitized	5	1/14/2056	USD	0	99.8559	0.00	4.69	USD
01F052615	FNMA TBA 5.5% JAN 30YR	Securitized	5.5	1/14/2056	USD	0	101.4762	0.00	3.66	USD
01F052623	FNMA TBA 5.5% FEB 30YR	Securitized	5.5	2/12/2056	USD	48100000	101.3746	48,761,203.28	3.66	USD
01F060618	FNMA TBA 6.0% JAN 30YR	Securitized	6	1/14/2056	USD	28200000	102.7167	28,966,104.61	2.30	USD
01F062614	FNMA TBA 6.5% JAN 30YR	Securitized	6.5	1/14/2056	USD	0	103.9477	0.00	1.42	USD
01F062622	FNMA TBA 6.5% FEB 30YR	Securitized	6.5	2/12/2056	USD	36500000	103.9594	37,945,172.61	1.42	USD
01F062630	FNMA TBA 6.5% MAR 30YR	Securitized	6.5	3/12/2056	USD	50400000	104.0492	52,440,807.38	1.42	USD
08160BAB0	BMARK 2018-B5 A2	Securitized	4.0765	7/15/2051	USD	3262080.17	99.4195	3,243,144.77	1.34	USD
08162DAE8	BMARK 2019-B15 A4 WM29 WC4.0618	Securitized	2.952	8/15/2057	USD	4565217	95.1485	4,343,735.50	3.90	USD
09661XAC2	BMO 2024-5C8 A3	Securitized	5.6253	12/15/2057	USD	3500000	104.2413	3,648,445.50	3.51	USD
12652FAA0	CSMC 2017-CALI A 144A	Securitized	3.43134	11/10/2032	USD	1200000	80.5260	966,311.40	1.60	USD
36251PBD5	GSMS 2016-GS3 WMB WM26 WC4.09 144A	Securitized	3.601715	10/10/2049	USD	5000000	90.3443	4,517,214.50	1.04	USD
393505X80	GT 1999-3 A8 SEQ WM25 WC9.35	Securitized	7.06	2/1/2031	USD	155575.27	92.0074	143,140.79	1.43	USD
12635WAA5	COMM 2016-787S A 144A	Securitized	3.545	2/10/2036	USD	1667000	99.4199	1,657,329.23	2.00	USD
46592FAA1	JPMCC 2021-2NU A 144A	Securitized	1.97387	1/5/2040	USD	2940000	92.5632	2,721,357.79	2.09	USD
465981AA6	JPMCC 2023-CCDC A 144A	Securitized	7.23547	10/5/2040	USD	3200000	105.4513	3,374,440.32	2.48	USD
61764BAA1	MSC 2014-150E A 144A	Securitized	3.912	9/9/2032	USD	3180000	90.4642	2,876,760.92	3.28	USD
61770YAA3	MSC 2020-CNP A 144A	Securitized	2.4276	4/5/2042	USD	5000000	88.8559	4,442,793.00	4.02	USD
77588RAA6	RCF 2025-4A A 144A	Securitized	5.423	7/29/2043	USD	2700000	100.6267	2,716,920.90	2.80	USD
	Uninvested Cash							778,528.79		
	Interest Receivable							20,492,430.51		
	Net Unsettled Trades							-835,564,696.45		
	Bond/Stock Futures							-1,155,849,759.65		
	Swap Offset							-12,522,474.23		
	CD/CW Forecast							0.00		
	Broker Money							-4,020,887.25		
	Total Market Value							1,848,870,229.63		

Additional Disclosures:

Investors should consider the investment objectives, risks, charges and expenses of the funds carefully before investing. This and other information are contained in the fund's prospectus and summary prospectus, if available, which may be obtained by contacting your PIMCO representative. Please read them carefully before you invest or send money.

The portfolio holdings and its presentation may differ from the complete schedule of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete schedule of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year as it is not prepared in a manner to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements.

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