

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	551002.54	100.0000	96,200.46	0.00	USD
971070099	STIF FUND (RUB)	Emerging Markets	0	12/1/2030	RUB	1	100.0000	0.01	0.00	USD
966014896	STIF FUND (PHP)	Emerging Markets	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	1242975.46	100.0000	60,756.69	0.00	USD
950074898	STIF FUND (MYR)	Emerging Markets	0	12/31/2030	MYR	1	100.0000	0.23	0.00	USD
BRL5092C8	BRAZILIAN REAL-NDF	Emerging Markets	0	4/2/2025	USD	0	5.7277	0.00	0.01	USD
BRL5154C3	BRAZILIAN REAL-NDF	Emerging Markets	0	6/3/2025	USD	21469759.52	5.8017	3,700,613.33	0.15	USD
CNH5169A3	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	6/18/2025	USD	-24752000	7.2277	-3,424,620.10	0.22	USD
CNH5232B4	CHINESE - YUAN RENMINBI (CNH)	Emerging Markets	0	8/20/2025	USD	-2687000	7.1970	-373,350.84	0.39	USD
IDR5113A5	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/23/2025	USD	41137157091	#####	2,467,060.26	0.06	USD
IDR5120A6	INDONESIAN RUPIAH-NDF	Emerging Markets	0	4/30/2025	USD	-1626843356	#####	-97,530.54	0.08	USD
IDR5128C4	INDONESIAN RUPIAH-NDF	Emerging Markets	0	5/8/2025	USD	-2293809049	#####	-137,460.84	0.11	USD
IDR5129A7	INDONESIAN RUPIAH-NDF	Emerging Markets	0	5/9/2025	USD	-6371726245	#####	-381,818.66	0.11	USD
INR5097B1	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/7/2025	USD	-2038.97	85.5175	-23.84	0.02	USD
INR5105B1	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/15/2025	USD	17504752.19	85.5823	204,537.00	0.04	USD
INR5118D2	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/28/2025	USD	20751979.81	85.6838	242,192.61	0.08	USD
INR5120C0	INDIAN RUPEE-INR-NDF	Emerging Markets	0	4/30/2025	USD	23984971.4	85.6994	279,873.30	0.08	USD
INR5122A2	INDIAN RUPEE-INR-NDF	Emerging Markets	0	5/2/2025	USD	14768662.96	85.7150	172,299.63	0.09	USD
INR5125C5	INDIAN RUPEE-INR-NDF	Emerging Markets	0	5/5/2025	USD	27348730.3	85.7320	319,002.60	0.10	USD
ZAR5092C3	SOUTH AFRICAN RAND	Emerging Markets	0	4/2/2025	USD	-2666799.63	18.3919	-144,998.59	0.01	USD
ZAR5106C7	SOUTH AFRICAN RAND	Emerging Markets	0	4/16/2025	USD	29097651.5	18.4120	1,580,362.65	0.04	USD
91282CFR7	U S TREASURY INFLATE PROT BD	Government Related	1.625	10/15/2027	USD	6971030	101.6622	7,086,904.91	2.45	USD
91282CML2	U S TREASURY INFLATE PROT BD	Government Related	2.125	1/15/2035	USD	4026760	102.6799	4,134,674.43	8.77	USD
912828Z37	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2030	USD	19689320.7	94.1110	18,529,822.71	4.69	USD
91282CCM1	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2031	USD	23812653.6	91.8592	21,874,121.91	6.16	USD
912810TY4	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2054	USD	1552620	96.0368	1,491,086.61	21.26	USD
91282CBF7	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2031	USD	6992490.9	92.3908	6,460,416.53	5.67	USD
91282CDX6	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2032	USD	4813158	90.5438	4,358,016.73	6.66	USD
91282CEJ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	4/15/2027	USD	3037797	98.1877	2,982,743.40	2.00	USD
912810RA8	U S TREASURY INFLATE PROT BD	Government Related	0.625	2/15/2043	USD	3896422.2	76.9876	2,999,760.03	16.96	USD
912810RL4	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2045	USD	2522686.1	75.9655	1,916,371.54	18.53	USD
912810RF7	U S TREASURY INFLATE PROT BD	Government Related	1.375	2/15/2044	USD	627003	87.1395	546,367.12	16.66	USD
912810TE8	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2052	USD	2967016	56.7050	1,682,445.39	26.54	USD
912810TP3	U S TREASURY INFLATE PROT BD	Government Related	1.5	2/15/2053	USD	1923642	83.2893	1,602,188.46	22.20	USD
9128287D6	U S TREASURY INFLATE PROT BD	Government Related	0.25	7/15/2029	USD	11811548.19	95.8120	11,316,877.36	4.19	USD
912810FD5	U S TREASURY INFLATE PROT BD	Government Related	3.625	4/15/2028	USD	2572944.8	107.2083	2,758,411.13	2.86	USD
912810QV3	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2042	USD	3500616.3	80.4218	2,815,257.55	15.86	USD
912810PZ5	U S TREASURY INFLATE PROT BD	Government Related	2.5	1/15/2029	USD	1359761.59	104.5323	1,421,390.58	3.58	USD
91282CLV1	U S TREASURY INFLATE PROT BD	Government Related	1.625	10/15/2029	USD	3634488	101.4403	3,686,836.69	4.31	USD
912810FQ6	U S TREASURY INFLATE PROT BD	Government Related	3.375	4/15/2032	USD	456373.5	111.8175	510,305.26	6.26	USD
912810SV1	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2051	USD	4148544	57.5798	2,388,721.96	25.72	USD
912810PV4	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2028	USD	4480843.8	101.6696	4,555,655.21	2.69	USD
912828V49	U S TREASURY INFLATE PROT BD	Government Related	0.375	1/15/2027	USD	1052072	98.9843	1,041,386.08	1.75	USD
912810QF8	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2040	USD	1704910	101.1495	1,724,507.75	12.80	USD
912810QP6	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2041	USD	2857701.7	100.9476	2,884,782.40	13.56	USD
912810RR1	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2046	USD	7494513	78.9653	5,918,066.10	18.87	USD

91282CLE9	U S TREASURY INFLATE PROT BD	Government Related	1.875	7/15/2034	USD	10539776	100.9627	10,641,241.59	8.44	USD
912810RW0	U S TREASURY INFLATE PROT BD	Government Related	0.875	2/15/2047	USD	1112011.55	75.7639	842,503.20	19.93	USD
912810SB5	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2048	USD	1656650.92	76.9292	1,274,447.67	20.42	USD
91282CHP9	U S TREASURY INFLATE PROT BD	Government Related	1.375	7/15/2033	USD	13821192	97.5843	13,487,316.78	7.73	USD
912810SG4	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2049	USD	3446433.9	76.1747	2,625,310.75	21.14	USD
912810SM1	U S TREASURY INFLATE PROT BD	Government Related	0.25	2/15/2050	USD	2533021	61.1246	1,548,299.69	24.31	USD
9128282L3	U S TREASURY INFLATE PROT BD	Government Related	0.375	7/15/2027	USD	10451839.2	98.8758	10,334,342.65	2.23	USD
91282CJH5	U S TREASURY INFLATE PROT BD	Government Related	2.375	10/15/2028	USD	14223614	104.2069	14,821,989.78	3.35	USD
9128283R9	U S TREASURY INFLATE PROT BD	Government Related	0.5	1/15/2028	USD	7400008	98.2413	7,269,863.76	2.73	USD
9128285W6	U S TREASURY INFLATE PROT BD	Government Related	0.875	1/15/2029	USD	3522652	98.4616	3,468,460.33	3.67	USD
912828Y38	U S TREASURY INFLATE PROT BD	Government Related	0.75	7/15/2028	USD	885878	98.8474	875,667.56	3.20	USD
912828ZZ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2030	USD	2106317	93.6985	1,973,588.09	5.18	USD
91282CGK1	U S TREASURY INFLATE PROT BD	Government Related	1.125	1/15/2033	USD	7793188	95.8415	7,469,108.59	7.36	USD
91282CEZ0	U S TREASURY INFLATE PROT BD	Government Related	0.625	7/15/2032	USD	13899896	93.3916	12,981,330.41	7.02	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	9000237	99.8641	8,988,006.13	8.06	USD
SWU0PS017	INF SWAP US IT 2.31125 02/24/21-10Y LCH	Government Related	0	2/24/2031	USD	1500000	12.7578	191,367.73	0.64	USD
SWU0TX9S4	INF SWAP GB NI 3.5 06/15/24-10Y LCH	Government Related	0	8/15/2034	GBP	-1500000	-0.8669	16,784.01	-0.07	USD
SWU0AP415	INF SWAP GB NI 3.466 09/15/24-10Y LCH	Government Related	0	9/15/2034	GBP	-600000	-0.5435	4,209.20	-0.06	USD
3175RWRC3	INF CAP FWD EU @ 3 06/22/15-20Y GLM	Government Related	0	6/22/2035	EUR	-1200000	1.8106	-17,959.80	0.17	USD
BJ2189949	ITALIAN BTP BOND I/L	Government Related	1.4	5/26/2025	EUR	9267712	100.2559	10,036,604.43	0.15	USD
SWU01JA46	INF SWAP EM NI 2.4875 05/15/22-15Y LCH	Government Related	0	5/15/2037	EUR	-10000	0.3361	-36.31	0.08	USD
SWU056462	INF SWAP EM NI 2.049 08/15/24-10Y LCH	Government Related	0	8/15/2034	EUR	3100000	-0.3435	-11,501.13	0.00	USD
SWU07KU29	INF SWAP EM NI 2.0 05/15/22-10Y LCH	Government Related	0	5/15/2032	EUR	450000	0.6916	3,361.71	0.07	USD
SWU086FC4	INF SWAP EM NI 1.38 03/15/21-10Y LCH	Government Related	0	3/15/2031	EUR	-2570000	18.4618	-512,520.48	0.95	USD
SWU0EA026	INF SWAP EM NI 2.421 05/15/22-30Y LCH	Government Related	0	5/15/2052	EUR	-170000	0.7859	-1,443.10	0.31	USD
SWU0EA042	INF SWAP EM NI 2.72 06/15/22-10Y LCH	Government Related	0	6/15/2032	EUR	2100000	-2.3204	-52,635.40	-0.11	USD
SWU0GH854	INF SWAP EM NI 2.763 09/15/23-30Y LCH	Government Related	0	9/15/2053	EUR	-700000	-15.2975	115,670.33	-4.40	USD
SWU0JE262	INF SWAP FR NI 1.41 11/15/19-20Y LCH	Government Related	0	11/15/2039	EUR	-300000	16.5853	-53,746.20	2.26	USD
SWU0KH016	INF SWAP EM NI 2.682 10/15/23-30Y LCH	Government Related	0	10/15/2053	EUR	-200000	-12.7509	27,547.12	-3.76	USD
SWU0KT119	INF SWAP EM NI 2.58 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-300000	-2.6184	8,485.16	-0.52	USD
SWU0MM443	INF SWAP EM NI 2.034 09/15/24-10Y LCH	Government Related	0	9/15/2034	EUR	1100000	-0.1909	-2,268.87	0.01	USD
SWU0XL419	INF SWAP EM NI 2.59 12/15/22-30Y LCH	Government Related	0	12/15/2052	EUR	-300000	-8.7830	28,462.32	-2.38	USD
SWU0ZD712	INF SWAP EM NI 2.59 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-400000	-2.9341	12,677.71	-0.60	USD
SWU0K8A23	INF SWAP EM NI 2.7 04/15/23-30Y LCH	Government Related	0	4/15/2053	EUR	-700000	-13.1342	99,312.67	-3.66	USD
BN5634736	FRANCE GOVT OATE I/L	Government Related	0.1	7/25/2031	EUR	1081278	95.5488	1,116,007.25	6.19	USD
SWU0NL451	INF SWAP EM NI 2.736 10/15/23-30Y LCH	Government Related	0	10/15/2053	EUR	-400000	-14.4582	62,471.13	-4.27	USD
ZD8283354	ITALIAN BTP BOND I/L	Government Related	1.8	5/15/2036	EUR	101828	97.6831	107,446.18	10.25	USD
ZR9250799	ITALIAN BTP BOND I/L	Government Related	0.4	5/15/2030	EUR	243632	96.7550	254,631.48	5.05	USD
135087VS0	CANADA GOVT REAL RETURN	Government Related	4.25	12/1/2026	CAD	1101954	107.0847	819,888.42	1.63	USD

AS5951049	JAPANESE GOVT BOND (ILB) #23	Government Related	0.1	3/10/2028	JPY	442214330	103.6000	3,063,622.07	2.95	USD
ZS5858627	JAPANESE GOVT BOND (ILB) #24	Government Related	0.1	3/10/2029	JPY	774340000	103.4000	5,354,203.31	3.95	USD
ZD7734878	MEXICAN UDIBONOS I/L	Emerging Markets	4	8/24/2034	MXN	7075.03	93.2125	32,235.46	7.67	USD
91282CCA7	U S TREASURY INFLATE PROT BD	Net Short Duration Instruments	0.125	4/15/2026	USD	4166975.2	99.3111	4,138,266.82	1.02	USD
BK0496913	FRANCE GOVT OATE I/L	Net Short Duration Instruments	0.1	3/1/2026	EUR	2758988	100.2720	2,988,367.88	0.90	USD
SWU04AM49	INF SWAP EM NI 3.13 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	300000	0.9674	3,135.11	0.03	USD
SWU086923	INF SWAP US IT 2.165 04/16/19-10Y LCH	Net Short Duration Instruments	0	4/16/2029	USD	-2000000	14.0088	-280,176.22	0.46	USD
SWU0EN705	INF SWAP US IT 2.41875 03/05/21-5Y LCH	Net Short Duration Instruments	0	3/5/2026	USD	300000	12.2247	36,674.01	0.09	USD
SWU0EQ088	INF SWAP US IT 2.7675 05/13/21-5Y LCH	Net Short Duration Instruments	0	5/13/2026	USD	1800000	10.0837	181,506.36	0.09	USD
SWU0EQ211	INF SWAP US IT 2.69 06/01/21-5Y LCH	Net Short Duration Instruments	0	6/1/2026	USD	600000	10.2937	61,762.14	0.10	USD
SWU0JB268	INF SWAP US IT 1.954 06/03/19-10Y LCH	Net Short Duration Instruments	0	6/3/2029	USD	-1000000	15.9635	-159,635.19	0.55	USD
SWU0JD587	INF SWAP US IT 1.8825 11/20/19-10Y LCH	Net Short Duration Instruments	0	11/20/2029	USD	-500000	16.6703	-83,351.60	0.64	USD
SWU0JL852	INF SWAP US IT 2.813 05/14/21-5Y LCH	Net Short Duration Instruments	0	5/14/2026	USD	800000	9.8299	78,639.11	0.09	USD
SWU0JL9Y8	INF SWAP US IT 3.0425 02/21/25-1Y LCH	Net Short Duration Instruments	0	2/21/2026	USD	-1600000	0.4104	-6,566.51	0.00	USD
SWU0KT143	INF SWAP EM NI 2.965 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	200000	1.8606	4,019.65	0.04	USD
SWU0RT9K2	INF SWAP US IT 2.38 10/15/24-1Y LCH	Net Short Duration Instruments	0	10/15/2025	USD	-2600000	0.9030	-23,478.80	0.00	USD
SWU0SB946	INF SWAP US IT 2.2147 10/10/24-1Y LCH	Net Short Duration Instruments	0	10/10/2025	USD	12000000	1.0477	125,723.33	0.01	USD
SWU0SG481	INF SWAP US IT 1.9975 07/25/19-10Y LCH	Net Short Duration Instruments	0	7/25/2029	USD	-1300000	15.2794	-198,631.68	0.54	USD
SWU0TR9F5	INF SWAP US IT 2.60135 04/01/24-1Y LCH	Net Short Duration Instruments	0	4/1/2025	USD	-8000000	0.4044	-32,355.17	0.00	USD
SWU0ZN009	INF SWAP US IT 2.703 05/25/21-5Y LCH	Net Short Duration Instruments	0	5/25/2026	USD	830000	10.2991	85,482.62	0.10	USD
SWU0RT9M8	INF SWAP US IT 2.34721 05/01/24-1Y LCH	Net Short Duration Instruments	0	5/1/2025	USD	-8000000	0.4769	-38,149.49	0.00	USD
SWU0BV9R9	INF SWAP US IT 2.208 10/07/24-1Y LCH	Net Short Duration Instruments	0	10/7/2025	USD	-15408000	1.0441	-160,879.81	0.01	USD
SWU0EA018	INF SWAP EM NI 3.0 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	1000000	1.6716	18,056.89	0.04	USD
SWU0RB9N5	INF SWAP US IT 2.341 11/07/24-1Y LCH	Net Short Duration Instruments	0	11/7/2025	USD	-5100000	1.0133	-51,676.61	0.01	USD
SWU0Z7004	INF SWAP US IT 2.37 06/06/18-10Y LCH	Net Short Duration Instruments	0	6/6/2028	USD	-2200000	11.4511	-251,923.99	0.29	USD
FVM500027	FIN FUT US 5YR CBT 06/30/25	Government Related	6	7/1/2025	USD	-14600000	108.2695	-15,807,351.57	3.89	USD
SWU01OR47	RFR USD SOFR/2.86500 02/13/24-30Y LCH	Government Related	2.865	2/13/2054	USD	-7000000	-16.4745	1,153,212.91	18.45	USD
SWU01YS36	RFRF USD SOFR/2.34000 11/21/23-5Y LCH	Government Related	2.34	11/21/2028	USD	14780000	-5.3813	-795,357.62	3.45	USD
SWU01YS44	RFRF USD SOFR/2.23650 11/21/23-30Y LCH	Government Related	2.2365	11/21/2053	USD	-3050000	-32.1224	979,733.81	19.73	USD
SWU02G0M2	RFR USD SOFR/3.25000 06/18/25-9Y LCH	Government Related	3.25	6/18/2034	USD	-2950000	-3.6148	106,637.78	7.67	USD
SWU02G729	RFR USD SOFR/3.89370 06/02/25-9Y* LCH	Government Related	3.8937	11/15/2034	USD	-1000000	1.2207	-12,207.10	7.86	USD

SWU02G8P7	RFR USD SOFR/3.8641* 06/02/25-9Y* LCH	Government Related	3.864175	11/15/2034	USD	-1200000	0.9875	-11,849.88	7.86	USD
SWU02G8Q5	RFR USD SOFR/3.88124 06/02/25-9Y* LCH	Government Related	3.88124	11/15/2034	USD	-1200000	1.1223	-13,467.24	7.86	USD
SWU02G935	RFR USD SOFR/3.86611 06/02/25-9Y* LCH	Government Related	3.86611	11/15/2034	USD	-500000	1.0027	-5,013.70	7.86	USD
SWU02G9H4	RFR USD SOFR/3.86968 06/02/25-9Y* LCH	Government Related	3.86968	11/15/2034	USD	-1300000	1.0309	-13,402.22	7.86	USD
TUM500024	FIN FUT US 2YR CBT 06/30/25	Government Related	6	7/1/2025	USD	-48400000	103.6191	-50,151,664.06	1.75	USD
TYM500026	FIN FUT US 10YR CBT 06/18/25	Government Related	6	6/19/2025	USD	800000	111.4141	891,312.50	5.66	USD
SWU02G7O1	RFR USD SOFR/3.83835 06/02/25-9Y* LCH	Government Related	3.83835	11/15/2034	USD	-1400000	0.7834	-10,967.88	7.87	USD
SWU02GAG4	RFR USD SOFR/3.86661 06/02/25-9Y* LCH	Government Related	3.86661	11/15/2034	USD	-1300000	1.0067	-13,086.97	7.86	USD
SWU01OR39	RFR USD SOFR/3.08500 02/13/24-10Y LCH	Government Related	3.085	2/13/2034	USD	11200000	-4.9224	-551,312.16	7.69	USD
SWU0206Z2	RFR USD SOFR/3.50000 06/20/24-30Y CME	Government Related	3.5	6/20/2054	USD	-2000000	-5.4203	108,406.20	17.82	USD
SWU02FCQ2	RFR USD SOFR/4.10000 06/02/25-7Y* LCH	Government Related	4.1	12/31/2031	USD	-17200000	2.5222	-433,813.24	5.73	USD
USM500027	FIN FUT US 30YR CBT 06/18/25	Government Related	6	6/19/2025	USD	-18400000	117.7031	-21,657,375.01	11.25	USD
UXYM50005	FIN FUT US ULTRA 10YR CBT 06/18/25	Government Related	6	6/19/2025	USD	23100000	114.4141	26,429,648.46	7.74	USD
WNM500018	FIN FUT US ULTRA 30YR CBT 06/18/25	Government Related	6	6/19/2025	USD	5200000	122.8594	6,388,687.51	15.78	USD
01F040644	FNMA TBA 4.0% APR 30YR	Securitized	4	4/14/2055	USD	0	93.1869	0.00	6.41	USD
21H032647	GNMA II TBA 3.5% APR 30YR JMBO	Securitized	3.5	4/21/2055	USD	13300000	91.5083	12,170,601.91	5.83	USD
437084CE4	HEAT 2004-3 M1 TSFR1M+96.948BP	Securitized	5.28959	8/25/2034	USD	21502.18	99.1357	21,316.33	1.28	USD
61744CNC6	MSAC 2005-FEZ MZ TSFR1M+77.448BP	Securitized	5.09459	1/25/2035	USD	158231.04	96.6485	152,927.88	1.82	USD
01F040651	FNMA TBA 4.0% MAY 30YR	Securitized	4	5/13/2055	USD	4900000	93.0423	4,559,073.68	6.41	USD
31418EYP9	FNMA PASS THRU 30YR #MA5217	Securitized	6.5	12/1/2053	USD	4590953.55	103.2616	4,740,692.25	2.35	USD
01F042640	FNMA TBA 4.5% APR 30YR	Securitized	4.5	4/14/2055	USD	0	95.6624	0.00	6.21	USD
01F042657	FNMA TBA 4.5% MAY 30YR	Securitized	4.5	5/13/2055	USD	5000000	95.6116	4,780,579.25	6.21	USD
17309PAS5	CMLTI 2006-AMC1 A1 TSFR1M+40.448BP 144A	Securitized	4.72459	9/25/2036	USD	183947.52	96.7426	177,955.60	2.12	USD
01F042665	FNMA TBA 4.5% JUN 30YR	Securitized	4.5	6/12/2055	USD	5400000	95.5764	5,161,127.17	6.21	USD
05951EAC1	BAFC 2006-J 2A1	Securitized	4.487224	1/20/2047	USD	282249.87	86.3436	243,704.70	4.72	USD
12668PAA0	CWALT 2006-OA17 1A1A TSFR1M+30.948BP	Securitized	4.62885	12/20/2046	USD	474364.34	87.4054	414,619.95	4.16	USD
45660N2W4	INDX 2004-AR10 1A1 TSFR1M+95.448BP	Securitized	5.27459	5/25/2034	USD	438647.96	89.7052	393,490.12	0.34	USD
3132DWKW2	FNMA PASS THRU 30YR #SD8409	Securitized	6	3/1/2054	USD	5664243.73	101.7090	5,761,048.07	3.31	USD
17307GP85	CMLTI 2005-FEZ MZ TSFR1M+90.448BP	Securitized	5.12459	10/25/2035	USD	500000	92.2783	461,391.35	4.02	USD
3132DWL43	FNMA PASS THRU 30YR #SD8447	Securitized	6	7/1/2054	USD	95429.56	101.6251	96,980.35	3.31	USD
17311XAA3	CMLTI 2007-AMC2 A3A TSFR1M+19.448BP	Securitized	4.59459	1/25/2037	USD	122324.03	72.6461	88,863.65	5.63	USD
3132DWMY6	FNMA PASS THRU 30YR #SD8475	Securitized	5.5	11/1/2054	USD	5131282.53	99.9181	5,127,082.41	4.33	USD
3133WAVX3	FNMA PASS THRU 30YR #QI4230	Securitized	6.5	4/1/2054	USD	243005.93	103.1584	250,681.04	2.35	USD
3138WGAM6	FNMA PASS THRU 30YR #AS6311	Securitized	3.5	12/1/2045	USD	6567.83	92.2556	6,059.19	5.88	USD
31418E2F6	FNMA PASS THRU 30YR #MA5273	Securitized	6.5	2/1/2054	USD	105672.99	103.1886	109,042.45	2.35	USD
31418E4N7	FNMA PASS THRU 30YR #MA5328	Securitized	6	4/1/2054	USD	4407905.17	101.6251	4,479,536.24	3.31	USD
31418E5R7	FNMA PASS THRU 30YR #MA5355	Securitized	6.5	5/1/2054	USD	868292.88	103.1584	895,716.67	2.35	USD
75114NAA2	KALI 2006-Q00 A1 TSFR1M+47.448BP	Securitized	4.79459	6/25/2046	USD	198059.11	22.2301	44,028.74	3.86	USD
65536HAH1	WELL 2003-A41 MZ TSFR1M+87.048BP	Securitized	5.19959	5/25/2035	USD	793459.99	99.2833	787,773.02	1.25	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.327707	9/25/2035	USD	5660.31	95.9921	5,433.45	2.98	USD
41161PSV6	WVMT 2005-9 B1 TSFR1M+101.448BP	Securitized	5.33385	6/20/2035	USD	173920.91	92.2218	160,392.92	3.96	USD

61913PAN2	MHL 2004-2 M2 TSFR1M+111.948BP	Securitized	5.43959	12/25/2034	USD	4786.47	97.6123	4,672.19	0.02	USD
805564RN3	SAST 2005-1 M2 TSFR1M+83.448BP	Securitized	5.15459	5/25/2035	USD	22067.84	95.8026	21,141.55	2.39	USD
317U8M6A8	IRO FWD EUR 10Y C 2.74000 L 09/08/25 BRC	Government Related	0	9/8/2025	EUR	-1900000	2.1520	-43,721.42	8.71	USD
317U8LUA3	IRO FWD EUR 10Y C 2.66000 L 09/05/25 MYC	Government Related	0	9/5/2025	EUR	-3400000	1.7662	-64,214.38	8.73	USD
317U8LTA5	IRO FWD EUR 10Y P 2.66000 L 09/05/25 MYC	Government Related	0	9/5/2025	EUR	-3400000	1.8850	-68,533.66	8.73	USD
317U8M5A9	IRO FWD EUR 10Y P 2.74000 L 09/08/25 BRC	Government Related	0	9/8/2025	EUR	-1900000	1.5672	-31,840.06	8.71	USD
DUM500021	FIN FUT EURO-SCHATZ 2YR EUX 06/06/25	Government Related	6	6/7/2025	EUR	-2100000	106.9550	-2,426,189.89	1.70	USD
IKM500010	FIN FUT EUX EURO-BTP 06/06/25	Government Related	6	6/7/2025	EUR	4800000	117.5200	6,093,368.22	7.30	USD
OATM50008	FIN FUT EURO-OAT EUX 10YR 06/06/25	Government Related	6	6/7/2025	EUR	-7200000	122.6900	-9,542,146.20	8.22	USD
OEM500017	FIN FUT EURO-DOBL ST EUX 06/06/25	Government Related	6	6/7/2025	EUR	-3400000	117.7900	-4,326,052.06	4.55	USD
RXM500020	FIN FUT EUR-DOBL 10YR EUX 06/06/25	Government Related	6	6/7/2025	EUR	-1800000	128.8300	-2,504,920.32	7.84	USD
SWU01HY44	IRS EUR 0.65000 04/12/22-5Y LCH	Government Related	0.65	4/12/2027	EUR	2000000	-3.0532	-65,962.02	1.95	USD
SWU01IOA9	IRS EUR 0.65000 05/11/22-5Y LCH	Government Related	0.65	5/11/2027	EUR	900000	-3.1950	-31,061.36	1.95	USD
SWU01IQW9	IRS EUR 1.00000 05/13/22-5Y LCH	Government Related	1	5/13/2027	EUR	1800000	-2.4838	-48,294.23	1.95	USD
SWU01MK06	IRS EUR 0.19500 11/04/22-30Y LCH	Government Related	0.195	11/4/2052	EUR	-1100000	-47.8897	569,035.65	25.64	USD
SWU01QDX3	IRS EUR 2.87880 06/12/23-9Y* LCH	Government Related	2.8788	8/15/2032	EUR	5600000	2.3047	139,416.56	6.32	USD
SWU02F4P3	IRS EUR 2.11200 09/02/25-2Y LCH	Government Related	2.112	9/2/2027	EUR	-2400000	-0.0927	2,402.19	1.92	USD
SWU02FN64	IRS EUR 2.25000 09/17/25-30Y LCH	Government Related	2.25	9/17/2055	EUR	-10770000	-7.5375	876,888.86	20.89	USD
SWU02FNG2	IRS EUR 2.12000 09/03/25-2Y LCH	Government Related	2.12	9/3/2027	EUR	-13100000	-0.0774	10,949.76	1.92	USD
UBM500016	FIN FUT EUR-DOBL 30YR EUX 06/06/25	Government Related	4	6/7/2025	EUR	-1600000	119.2600	-2,061,195.52	19.86	USD
SWU01MMU8	IRS EUR 0.19700 11/08/22-30Y LCH	Government Related	0.197	11/8/2052	EUR	-1900000	-47.8698	982,469.69	25.63	USD
SWU02FN15	IRS EUR 2.25000 09/17/25-10Y LCH	Government Related	2.25	9/17/2035	EUR	29800000	-3.7051	-1,192,661.20	8.83	USD
SWU01IVA1	IRS EUR 1.00000 05/18/22-5Y LCH	Government Related	1	5/18/2027	EUR	800000	-2.4965	-21,573.51	1.94	USD
SWU01MJY4	IRS EUR 0.19000 11/04/22-30Y LCH	Government Related	0.19	11/4/2052	EUR	-1000000	-47.9872	518,357.58	25.67	USD
SWU028YK7	RFR GBP SONIO/3.75000 03/19/25- 2Y LCH	Government Related	3.75	3/19/2027	GBP	17200000	-0.5655	-125,548.37	1.86	USD
SWU02EOK5	RFR GBP SONIO/4.00000 01/27/25- 10Y LCH	Government Related	4	1/27/2035	GBP	1600000	-1.3172	-27,202.62	8.02	USD
SWU01E2S3	RFR JPY MUT+5.89/0.3000 09/20/17- 10Y LCH	Government Related	0.3	9/20/2027	JPY	-172740000	-1.5751	18,194.65	2.45	USD
SWU01Q355	RFR JPY MUTK/0.55000 09/14/23-5Y LCH	Government Related	0.55	9/14/2028	JPY	-160000000	-1.3882	14,853.44	3.41	USD
SWU01VBR7	RFR JPY MUTK/0.50000 12/15/21- 10Y LCH	Government Related	0.5	12/15/2031	JPY	-607000000	-4.0057	162,594.74	6.57	USD
XMM500027	FIN FUT AUS 10YR BOND SFL 06/16/25	Government Related	6	6/17/2025	AUD	5900000	95.5800	4,142,027.21	7.74	USD
ZN2761189	UBS GROUP AG SR UNSEC REGS	Invest. Grade Credit	7.75	3/1/2029	EUR	100000	112.6353	121,668.74	2.71	USD
AX8961184	JYSKE REALKREDIT A/S *PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.65	77.4004	0.18	10.22	USD
AX2401385	REALKREDIT DANMARK IO10*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2050	DKK	1.81	80.1781	0.21	11.24	USD
AX9392660	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.62	77.3811	0.18	10.22	USD
AX9541290	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	11841.7	77.6500	1,331.33	10.22	USD
BG5056190	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	1.59	77.2535	0.18	11.07	USD
BH5668265	NYKREDIT AS SEC IO10*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	1.21	78.3921	0.14	12.18	USD
BJ3621080	NORDEA KREDIT SEC *PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	23585.21	79.0042	2,697.86	10.71	USD
BJ7619163	JYSKE REALKREDIT A/S SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.98	80.8567	0.23	10.49	USD

BK1675457	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	1.98	77.1798	0.22	11.08	USD
BO2829311	NORDEA KREDIT REALKREDIT IO30 SEC	Invest. Grade Credit	1.5	10/1/2053	DKK	100000	69.7011	10,091.81	16.86	USD
BO3594195	NYKREDIT AS IO30 SEC *PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	99588.55	69.6342	10,040.64	17.06	USD
BO3608318	NORDEA KREDIT REALKREDIT*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	630415.42	80.9753	73,910.93	10.41	USD
BO3610603	NORDEA KREDIT IO10 SEC *PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	54950.31	78.4772	6,243.72	12.38	USD
BO3636459	REALKREDIT SEC IO10 *PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.77	78.3754	0.20	12.39	USD
BP7802229	NYKREDIT AS IO30*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	1.53	76.6011	0.17	15.05	USD
BQ0443532	NORDEA KREDIT SEC IO10*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	499267.45	83.1329	60,094.58	11.54	USD
BR6974181	REALKREDIT DANMARK IO10 *PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	36710.4	83.1195	4,417.96	11.62	USD
BU7068721	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	3	10/1/2053	DKK	4948934.5	93.7025	671,417.26	8.11	USD
BV1963834	REALKREDIT DANMARK REG *PARTIAL CALL*	Invest. Grade Credit	3	10/1/2053	DKK	4392576.01	93.6189	595,404.72	8.10	USD
EK4381829	NYKREDIT REALKREDIT AS V *PARTIAL CALL*	Invest. Grade Credit	2.5	10/1/2047	DKK	15442.37	92.5557	2,069.41	8.01	USD
EK4399300	NORDEA KREDIT REALKREDIT *PARTIAL CALL*	Invest. Grade Credit	2.5	10/1/2047	DKK	111.25	92.6602	14.93	7.94	USD
EK4481033	REALKREDIT DANMARK *PARTIAL CALL*	Invest. Grade Credit	2.5	4/1/2047	DKK	10532.37	92.6747	1,413.24	7.95	USD
AX9013746	NORDEA REALKREDIT SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.22	79.3436	0.14	10.21	USD
BG5047181	NYKREDIT REALKRE O10 IO*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	252.05	73.2947	26.75	13.07	USD
BH5668075	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	1.81	80.8050	0.21	10.42	USD
BJ7669762	JYSKE REALKREDIT SEC IO1*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1875511.99	78.4608	213,060.04	12.17	USD
BP2299314	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	2238243.2	80.8037	261,859.31	10.41	USD
BP8365838	REALKREDIT DANMARK IO30*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	330226.28	76.5924	36,620.73	15.04	USD
CMD706015	GRIF 1 A 6MEUR + 28BP	Securitized	2.669	8/28/2039	EUR	48225.98	98.0288	51,066.86	0.38	USD
00851WAL3	AGL 2021-14A AR TSFR3M+113BP 144A	Net Short Duration Instruments	5.45209	12/2/2034	USD	1600000	100.0040	1,600,064.03	0.00	USD
984029694	STIF FUND (CHF)	Net Short Duration Instruments	0.23	12/31/2030	CHF	66763.02	100.0000	75,459.76	0.00	USD
3128NHPT4	FH ARM 1J1334 RFUCCT1Y+150.4 11.68	Net Short Duration Instruments	7.253	9/1/2036	USD	5593.78	102.4128	5,728.75	0.62	USD
38383KEF5	GNR 2023-H22 FB SOFR30A+95BP	Net Short Duration Instruments	5.29436	9/20/2073	USD	1955520.84	101.2076	1,979,136.10	0.05	USD
912797MV6	U S TREASURY BILLS	Net Short Duration Instruments	0	4/3/2025	USD	1000	99.9765	999.76	0.01	USD
317U7XUA8	IRO FWD EUR 2Y P 2.35000 L 01/07/27 GLM	Net Short Duration Instruments	0	1/7/2027	EUR	-12200000	0.9317	-118,380.94	1.87	USD
86364LAA0	SASC 2007-WF2 A1 TSFR1M+111.448BP	Net Short Duration Instruments	6.43459	8/25/2037	USD	2556.69	99.7094	2,549.26	0.39	USD
3128NFFX0	FH ARM 1A1082 RFUCCT6M+178.9 12.452	Net Short Duration Instruments	6.651	7/1/2036	USD	14124.66	101.9947	14,406.40	0.43	USD
31396PMC2	FNR 2007-4 DF SOFR30A+55.948BP	Net Short Duration Instruments	4.89917	2/25/2037	USD	8227.92	99.2324	8,164.76	0.53	USD

31406DAF3	FN ARM 806506 12MTA+120 8.806	Net Short Duration Instruments	5.835	10/1/2044	USD	1073.28	101.2519	1,086.72	0.18	USD
317U7XVA7	IRO FWD EUR 2Y C 2.35000 L 01/07/27 GLM	Net Short Duration Instruments	0	1/7/2027	EUR	-12200000	0.7853	-99,782.03	1.87	USD
57563NAA6	MEFA 2008-1 A1 SOFR90A+121.161BP	Net Short Duration Instruments	5.76845	4/25/2038	USD	9969.72	99.9358	9,963.32	0.04	USD
317U80NA7	IRO FWD EUR 2Y C 2.50000 L 01/14/27 GLM	Net Short Duration Instruments	0	1/14/2027	EUR	-3000000	0.9364	-29,244.70	1.87	USD
317U80OA6	IRO FWD EUR 2Y P 2.50000 L 01/14/27 GLM	Net Short Duration Instruments	0	1/14/2027	EUR	-3000000	0.8002	-24,990.63	1.87	USD
38380LJY0	GNR 2018-H15 FG TSFR12M+86.513BP	Net Short Duration Instruments	5.46121	8/20/2068	USD	251496.72	99.8392	251,092.24	0.35	USD
38383KHV7	GNR 2023-H27 FD SOFR30A+110BP	Net Short Duration Instruments	5.44436	11/20/2073	USD	1765300.56	102.0831	1,802,073.18	-0.03	USD
988142055	STATE STREET UNINVESTED CASH - GBP	Net Short Duration Instruments	3.9572	12/1/2030	GBP	98427.64	100.0000	127,045.54	0.00	USD
38383KFR8	GNR 2023-H23 JF SOFR30A+98BP	Net Short Duration Instruments	5.32436	9/20/2073	USD	3667088.36	101.1317	3,708,588.07	0.14	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	0	12/31/2030	JPY	6965584	100.0000	46,580.07	0.00	USD
38383KGP1	GNR 2023-H24 FA SOFR30A+95BP	Net Short Duration Instruments	5.29436	10/20/2073	USD	3554592.5	101.2281	3,598,247.16	0.03	USD
38383KHN5	GNR 2023-H27 FA SOFR30A+90.00BP	Net Short Duration Instruments	5.24436	11/20/2073	USD	1199264.48	100.9060	1,210,129.58	0.10	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A	Net Short Duration Instruments	7.408268	11/15/2040	USD	765475.74	100.5431	769,633.19	-0.01	USD
920142031	STATE STREET UNINVESTED CASH - CAD	Net Short Duration Instruments	2.26	12/31/2030	CAD	10.79	100.0000	7.50	0.00	USD
967070095	STIF FUND (PLN)	Net Short Duration Instruments	0	12/1/2030	PLN	262.23	100.0000	67.62	0.00	USD
69689ABU3	PLMRS 2015-1A A1A5 TSFR3M+105BP 144A	Net Short Duration Instruments	5.38003	5/21/2034	USD	1600000	99.8220	1,597,151.50	0.00	USD
998733588	SSGA INSTL GOVT MMF PIMCO FUNDS CASH	Net Short Duration Instruments	4.293641	12/1/2030	USD	315402.89	100.0000	315,402.89	0.00	USD
908142086	STATE STREET UNINVESTED CASH - AUD	Net Short Duration Instruments	3.59	12/31/2030	AUD	55929.46	100.0000	34,852.44	0.00	USD
968061499	STIF FUND (SGD)	Net Short Duration Instruments	0	12/1/2030	SGD	885.11	100.0000	658.52	0.00	USD
929142073	STATE STREET UNINVESTED CASH - EUR	Net Short Duration Instruments	1.917	12/1/2030	EUR	374244.64	100.0000	404,259.27	0.00	USD
974014896	STIF FUND (KRW)	Net Short Duration Instruments	0	12/1/2030	KRW	1	100.0000	0.00	0.00	USD
AUD5092G2	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	4/2/2025	USD	0	1.6048	0.00	0.01	USD
AUD5122A9	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	5/2/2025	USD	-3462000	1.6044	-2,157,868.46	0.09	USD
BON500018	FIN FUT SOYBEAN OIL CBT 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	-60000	45.3900	-27,234.00	0.00	USD
BOZ500015	FIN FUT SOYBEAN OIL CBT 12/12/25	Net Short Duration Instruments	0	12/13/2025	USD	-120000	45.5600	-54,672.00	0.00	USD
C N50001	FIN FUT CORN CBT 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	-70000	463.2500	-324,275.00	0.00	USD
CAD5092F6	CANADIAN DOLLAR	Net Short Duration Instruments	0	4/2/2025	USD	-1561.29	1.4392	-1,084.85	0.01	USD
CAD5122A1	CANADIAN DOLLAR	Net Short Duration Instruments	0	5/2/2025	USD	-4784997.43	1.4371	-3,329,720.00	0.09	USD
CAU500019	FIN FUT MILL WHEAT EURO EOP 09/10/25	Net Short Duration Instruments	0	9/11/2025	EUR	-150	218.2500	-35,363.07	0.00	USD

CCMSCCUS3	CASH COLLATERAL CME MSC USD	Net Short Duration Instruments	4.23	12/31/2060	USD	204000	100.0000	204,000.00	0.00	USD
CCMSCHUS2	CASH COLLATERAL LCH MSC USD	Net Short Duration Instruments	4.33	12/31/2060	USD	1606000	100.0000	1,606,000.00	0.00	USD
CCMSCXUS7	CASH COLLATERAL FUT MSC USD	Net Short Duration Instruments	4.23	12/31/2060	USD	1223000	100.0000	1,223,000.00	0.00	USD
CCU500015	FIN FUT COCOA NYB 09/15/25	Net Short Duration Instruments	0	9/16/2025	USD	10	#####	77,980.00	0.00	USD
CHF5092C6	SWISS FRANCS	Net Short Duration Instruments	0	4/2/2025	USD	-75799.74	0.8848	-85,673.63	0.01	USD
CHF5122A4	SWISS FRANCS	Net Short Duration Instruments	0	5/2/2025	USD	-2220295.69	0.8816	-2,518,535.64	0.09	USD
COZ500014	FIN FUT BRENT CRUDE ICE 10/31/25	Net Short Duration Instruments	0	11/1/2025	USD	2000	71.1400	142,280.00	0.00	USD
CTZ500013	FIN FUT COTTON NO.2 NYB 12/08/25	Net Short Duration Instruments	0	12/9/2025	USD	-250000	69.9200	-174,800.00	0.00	USD
CX2OAT0K3	GLGE 6A AR 3MEUR +81BP 144A	Net Short Duration Instruments	3.595	10/15/2032	EUR	113901.17	100.0493	123,096.72	0.00	USD
CX32VR1O2	CGMSE 2014-2A AR1 3MEUR + 75BP	Net Short Duration Instruments	3.306	11/15/2031	EUR	554337.3	100.0379	599,022.43	0.00	USD
CX467M078	AVOST 1A AR EUR003M+97BP 144A	Net Short Duration Instruments	3.811	1/15/2035	EUR	1000000	100.1416	1,081,729.88	0.00	USD
CX47SK010	MECLO 2023-1A A 3MEUR + 175 BP 144A	Net Short Duration Instruments	4.535	10/15/2036	EUR	1800000	100.1743	1,947,749.68	0.00	USD
CX48I3074	PSTET 2023-3A AR 3MEUR + 97 BP 144A	Net Short Duration Instruments	3.526	5/15/2033	EUR	1362105.3	100.0505	1,472,090.03	0.00	USD
DKK5092A6	DANISH KRONER	Net Short Duration Instruments	0	4/2/2025	USD	-387.7	6.9067	-56.14	0.01	USD
DKK5122B8	DANISH KRONER	Net Short Duration Instruments	0	5/2/2025	USD	-14006922.52	6.8940	-2,031,747.85	0.09	USD
ERU600018	FIN FUT EURIBOR ICE (RED) 09/14/26	Net Short Duration Instruments	0	9/15/2026	EUR	241000000	97.9650	63,757,663.99	0.25	USD
EUR5091F6	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/1/2025	USD	-93000	0.9258	-100,458.65	0.00	USD
EUR5092K4	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	4/2/2025	USD	0	0.9258	0.01	0.01	USD
EUR5122B8	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	5/2/2025	USD	-19508000	0.9243	-21,106,797.71	0.09	USD
GBP5092G5	BRITISH POUND STERLING	Net Short Duration Instruments	0	4/2/2025	USD	0	0.7747	0.00	0.01	USD
GBP5122A2	BRITISH POUND STERLING	Net Short Duration Instruments	0	5/2/2025	USD	360000	0.7748	464,638.43	0.09	USD
GCM500010	FIN FUT GOLD 100 OZ FUTR 06/26/25	Net Short Duration Instruments	0	6/27/2025	USD	-100	#####	-315,030.00	0.00	USD
HOU500014	FIN FUT HEATING OIL NYM 08/29/25	Net Short Duration Instruments	0	8/30/2025	USD	42000	225.8000	94,836.00	0.00	USD
ILS5106B3	ISRAELI SHEKEL	Net Short Duration Instruments	0	4/16/2025	USD	-4913014.86	3.7255	-1,318,760.23	0.04	USD
JPY5092F3	JAPANESE YEN	Net Short Duration Instruments	0	4/2/2025	USD	42904	149.5400	286.91	0.01	USD
JPY5122C4	JAPANESE YEN	Net Short Duration Instruments	0	5/2/2025	USD	-1107722968	149.0366	-7,432,556.62	0.09	USD
KRW5097B3	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	4/7/2025	USD	54294	#####	36.85	0.02	USD
KRW5104A6	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	4/14/2025	USD	199680687	#####	135,538.74	0.04	USD
KRW5118B8	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	4/28/2025	USD	292440286	#####	198,638.93	0.08	USD

KRW5169C4	SOUTH KOREA WON-NDF	Net Short Duration Instruments	0	6/18/2025	USD	-5101328633	#####	-3,474,675.15	0.22	USD
KWN500010	FIN FUT WHEAT FUTURE KCB 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	-10000	570.0000	-57,000.00	0.00	USD
LAN250001	FIN FUT PRI ALUM (LME) 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	0	#####	0.00	0.00	USD
LCM500014	FIN FUT LIVE CATTLE CME 06/30/25	Net Short Duration Instruments	0	7/1/2025	USD	80000	203.6500	162,920.00	0.00	USD
LHM500013	FIN FUT LEAN HOGS FUTURE CME 06/13/25	Net Short Duration Instruments	0	6/14/2025	USD	-120000	95.2750	-114,330.00	0.00	USD
LNK500012	FIN FUT NICKEL LME 05/19/25	Net Short Duration Instruments	0	5/20/2025	USD	0	#####	0.00	0.00	USD
LNN500019	FIN FUT NICKEL LME 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	-6	#####	-95,735.76	0.00	USD
LXK500010	FIN FUT ZINC LME 05/19/25	Net Short Duration Instruments	0	5/20/2025	USD	0	#####	0.00	0.00	USD
LXN500017	FIN FUT ZINC LME 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	-25	#####	-71,383.75	0.00	USD
NGN250006	FIN FUT NATURAL GAS NYM 06/26/25	Net Short Duration Instruments	0	6/27/2025	USD	-20000	4.4740	-89,480.00	0.00	USD
PLN5092B6	POLISH ZLOTY	Net Short Duration Instruments	0	4/2/2025	USD	-566193.56	3.8780	-146,001.43	0.01	USD
PLN5157A0	POLISH ZLOTY	Net Short Duration Instruments	0	6/6/2025	USD	4038039.93	3.8877	1,038,677.61	0.18	USD
PLN5164A1	POLISH ZLOTY	Net Short Duration Instruments	0	6/13/2025	USD	6108788.61	3.8887	1,570,898.77	0.20	USD
PLN5171B0	POLISH ZLOTY	Net Short Duration Instruments	0	6/20/2025	USD	-61626.89	3.8898	-15,843.32	0.22	USD
S X50001	FIN FUT SOYBEAN CBT 11/14/25	Net Short Duration Instruments	0	11/15/2025	USD	-10000	#####	-101,925.00	0.00	USD
SBV500019	FIN FUT SUGAR #11 NYB 09/30/25	Net Short Duration Instruments	0	10/1/2025	USD	224000	18.8300	42,179.20	0.00	USD
SCON50003	FIN FUT IRON ORE 62% SGX 07/31/25	Net Short Duration Instruments	0	8/1/2025	USD	1100	99.1100	109,021.00	0.00	USD
SIN500013	FIN FUT SILVER FUTURE CMX 07/29/25	Net Short Duration Instruments	0	7/30/2025	USD	5000	34.9340	174,670.00	0.00	USD
SMN500014	FIN FUT SOYBEAN MEAL CBT 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	1000	299.4000	299,400.00	0.00	USD
SMZ500029	FIN FUT SOYBEAN MEAL CBT 12/12/25	Net Short Duration Instruments	0	12/13/2025	USD	-200	307.8000	-61,560.00	0.00	USD
SWU01VA64	RFR USD SOFR/4.25000 12/20/23-2Y LCH	Net Short Duration Instruments	4.25	12/20/2025	USD	-18280000	0.0855	-15,631.23	0.72	USD
SWU020SG0	RFR USD SOFR/4.75750 01/18/24-2Y LCH	Net Short Duration Instruments	4.7575	1/18/2026	USD	-4800000	0.5323	-25,552.32	0.79	USD
SWU020SH8	RFR USD SOFR/4.75000 01/18/24-2Y LCH	Net Short Duration Instruments	4.75	1/18/2026	USD	-1400000	0.5264	-7,370.16	0.79	USD
TWD5104A7	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	4/14/2025	USD	4097583	33.2260	123,324.75	0.04	USD
TWD5111A8	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	4/21/2025	USD	-6587579	33.2077	-198,375.07	0.06	USD
TWD5115A4	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	4/25/2025	USD	2290	33.1973	68.99	0.07	USD
TWD5232B0	TAIWANESE DOLLAR-NDF	Net Short Duration Instruments	0	8/20/2025	USD	-124165187	32.9138	-3,772,431.25	0.39	USD
USDU3TE21	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/1/2025	EUR	93000	0.0000	100,703.52	0.00	USD
USDU3TN39	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	EUR	19508000	0.0000	21,075,280.07	0.08	USD

USDU3TN70	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	EUR	0	0.0000	-583,049.31	0.00	USD
USDU3TYN3	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	JPY	1107722968	0.0000	7,371,622.49	0.08	USD
USDU3TYT0	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	JPY	-42904	0.0000	83,911.82	0.00	USD
USDU3UAB2	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	GBP	-360000	0.0000	-465,511.61	0.08	USD
USDU3UAG1	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	GBP	0	0.0000	8,367.92	0.00	USD
USDU3UMT0	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	AUD	3462000	0.0000	2,190,545.88	0.08	USD
USDU3UN02	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	AUD	0	0.0000	-39,297.89	0.00	USD
USDU3UZ90	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	CAD	4784997.43	0.0000	3,364,125.89	0.08	USD
USDU3UZF6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	CAD	1561.29	0.0000	423.67	0.00	USD
USDU3VBS2	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	CHF	2220295.69	0.0000	2,522,420.93	0.08	USD
USDU3VBY9	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	CHF	75799.74	0.0000	51,581.63	0.00	USD
USDU44C68	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	BRL	0	0.0000	-68,015.05	0.00	USD
USDU44CQ81	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/25/2025	TWD	-2290	0.0000	-361.36	0.06	USD
USDU4D9I6	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	6/18/2025	CNH	24752000	0.0000	3,418,806.72	0.21	USD
USDU4EMG3	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	DKK	14006922.52	0.0000	2,027,894.29	0.08	USD
USDU4EYI6	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	6/3/2025	BRL	-21469759.52	0.0000	-3,627,200.00	0.17	USD
USDU4F0P4	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	6/18/2025	KRW	5101328633	0.0000	3,531,724.14	0.21	USD
USDU4F2K3	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/28/2025	INR	-20751979.81	0.0000	-243,385.62	0.07	USD
USDU4F785	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	DKK	387.7	0.0000	-58,734.11	0.00	USD
USDU4F7H5	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	PLN	566193.56	0.0000	146,000.00	0.00	USD
USDU4F7J1	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	ZAR	2666799.63	0.0000	145,000.00	0.00	USD
USDU4F9T7	CNH - USD (UNDERLYING)	Net Short Duration Instruments	0	8/20/2025	CNH	2687000	0.0000	374,232.03	0.38	USD
USDU4FAZ1	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	4/7/2025	KRW	-54294	0.0000	-3,525.76	0.01	USD
USDU4FBM9	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/20/2025	TWD	124165187	0.0000	3,802,190.63	0.38	USD
USDU4FCZ9	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/7/2025	INR	2038.97	0.0000	3,865.62	0.01	USD
USDU4FWR5	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/20/2025	PLN	61626.89	0.0000	16,034.00	0.22	USD
CLU500015	FIN FUT CRUDE OIL NYM 08/20/25	Net Short Duration Instruments	0	8/21/2025	USD	1000	68.9900	68,990.00	0.00	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A	Net Short Duration Instruments	3.191	12/15/2031	EUR	614615.09	100.0020	663,920.66	0.00	USD
LLK500016	FIN FUT LEAD LME 05/19/25	Net Short Duration Instruments	0	5/20/2025	USD	0	#####	0.00	0.00	USD

ERU500028	FIN FUT EURIBOR ICE (WHT) 09/15/25	Net Short Duration Instruments	0	9/16/2025	EUR	-241000000	97.9750	-63,764,172.20	0.25	USD
KWU500012	FIN FUT WHEAT FUTURE KCB 09/12/25	Net Short Duration Instruments	0	9/13/2025	USD	-5000	585.0000	-29,250.00	0.00	USD
LAK250004	FIN FUT PRI ALUM (LME) 05/19/25	Net Short Duration Instruments	0	5/20/2025	USD	0	#####	0.00	0.00	USD
S N50001	FIN FUT SOYBEAN CBT 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	10000	#####	102,825.00	0.00	USD
LLN500013	FIN FUT LEAD LME 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	-50	#####	-100,829.00	0.00	USD
PLN500019	FIN FUT PLATINUM FUTURE 07/29/25	Net Short Duration Instruments	0	7/30/2025	USD	-100	#####	-102,750.00	0.00	USD
NGU250008	FIN FUT NATURAL GAS NYM 08/27/25	Net Short Duration Instruments	0	8/28/2025	USD	20000	4.5040	90,080.00	0.00	USD
QSU500015	FIN FUT GAS OIL ICE 09/11/25	Net Short Duration Instruments	0	9/12/2025	USD	100	670.5000	67,050.00	0.00	USD
SBN500018	FIN FUT SUGAR #11 NYB 06/30/25	Net Short Duration Instruments	0	7/1/2025	USD	-336000	18.6500	-62,664.00	0.00	USD
USDU4FGD4	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/6/2025	PLN	-4038039.93	0.0000	-1,043,578.09	0.18	USD
USDU4FJ90	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/23/2025	IDR	-41137157091	0.0000	-2,496,615.11	0.06	USD
USDU4FLY2	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	6/13/2025	PLN	-6108788.61	0.0000	-1,579,831.00	0.20	USD
USDU4FNJ3	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	4/14/2025	KRW	-199680687	0.0000	-137,941.00	0.03	USD
USDU4FNK0	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/15/2025	INR	-17504752.19	0.0000	-200,000.00	0.04	USD
USDU4FNM6	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/14/2025	TWD	-4097583	0.0000	-124,421.79	0.03	USD
USDU4FO86	ILS - USD (UNDERLYING)	Net Short Duration Instruments	0	4/16/2025	ILS	4913014.86	0.0000	1,347,616.08	0.04	USD
USDU4FOD5	ZAR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/16/2025	ZAR	-29097651.5	0.0000	-1,592,609.71	0.04	USD
USDU4FXZ6	KRW - USD (UNDERLYING)	Net Short Duration Instruments	0	4/28/2025	KRW	-292440286	0.0000	-200,000.00	0.07	USD
USDU4FY28	TWD - USD (UNDERLYING)	Net Short Duration Instruments	0	4/21/2025	TWD	6587579	0.0000	200,000.00	0.05	USD
USDU4G783	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/30/2025	IDR	1626843356	0.0000	97,999.00	0.08	USD
USDU4G940	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	4/30/2025	INR	-23984971.4	0.0000	-278,845.00	0.08	USD
USDU4G957	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/8/2025	IDR	2293809049	0.0000	137,951.00	0.10	USD
USDU4GB21	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/2/2025	INR	-14768662.96	0.0000	-171,811.00	0.08	USD
USDU4GB39	IDR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/9/2025	IDR	6371726245	0.0000	383,069.00	0.10	USD
USDU4GD60	INR - USD (UNDERLYING)	Net Short Duration Instruments	0	5/5/2025	INR	-27348730.3	0.0000	-319,079.00	0.09	USD
W N50001	FIN FUT WHEAT FUTURE CBT 07/14/25	Net Short Duration Instruments	0	7/15/2025	USD	-20000	550.5000	-110,100.00	0.00	USD
W U50001	FIN FUT WHEAT FUTURE CBT 09/12/25	Net Short Duration Instruments	0	9/13/2025	USD	-5000	566.2500	-28,312.50	0.00	USD
XBU500014	FIN FUT GASOLINE NYM 08/29/25	Net Short Duration Instruments	0	8/30/2025	USD	84000	218.5700	183,598.80	0.00	USD
XXMSC1US8	VM CASH FUT DOM MSC USD	Net Short Duration Instruments	4.26	12/31/2060	USD	27449.69	100.0000	27,449.69	0.00	USD

XXMSC2AU3	VM CASH FUT FOR MSC AUD	Net Short Duration Instruments	4	12/31/2060	AUD	23780.79	100.0000	14,819.00	0.00	USD
XXMSC2EM7	VM CASH FUT FOR MSC EUR	Net Short Duration Instruments	2.417	12/31/2060	EUR	33920.33	100.0000	36,640.76	0.00	USD
XXMSC2US6	VM CASH FUT FOR MSC USD	Net Short Duration Instruments	4.26	12/31/2060	USD	-2968.26	100.0000	-2,968.26	0.00	USD
XXMSC3US4	VM CASH CCP CME MSC USD	Net Short Duration Instruments	4.26	12/31/2060	USD	9848.72	100.0000	9,848.72	0.00	USD
XXMSC5EM0	VM CASH CCP LCH MSC EUR	Net Short Duration Instruments	2.117	12/31/2060	EUR	13718.75	100.0000	14,819.00	0.00	USD
XXMSC5GB2	VM CASH CCP LCH MSC GBP	Net Short Duration Instruments	4.1556	12/31/2060	GBP	18511.97	100.0000	23,894.34	0.00	USD
XXMSC5JP8	VM CASH CCP LCH MSC JPY	Net Short Duration Instruments	0.177	12/31/2060	JPY	2216033	100.0000	14,819.00	0.00	USD
XXMSC5US9	VM CASH CCP LCH MSC USD	Net Short Duration Instruments	4.26	12/31/2060	USD	14815.11	100.0000	14,815.11	0.00	USD
	Uninvested Cash							64,712.97		
	Interest Receivable							1,034,763.28		
	Net Unsettled Trades							-163,599,053.35		
	Bond/Stock Futures							64,862,503.89		
	Money Market Futures							6,508.21		
	Swap Offset							-1,685,822.52		
	CD/CW Forecast							0.00		
	Broker Money							-306,763.01		
	Total Market Value							159,114,670.18		

Additional Disclosures:

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