

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
966014896	STIF FUND (PHP)	Emerging Markets	0	12/1/2030	PHP	1	100.0000	0.02	0.00	USD
971070099	STIF FUND (RUB)	Emerging Markets	0	12/1/2030	RUB	1	100.0000	0.01	0.00	USD
914025192	STIF FUND (BRL)	Emerging Markets	0	12/1/2030	BRL	551002.54	100.0000	99,200.20	0.00	USD
950074898	STIF FUND (MYR)	Emerging Markets	0	12/31/2030	MYR	1	100.0000	0.21	0.00	USD
952072692	STIF FUND (MXN)	Emerging Markets	0	12/31/2030	MXN	12546.32	100.0000	686.13	0.00	USD
BRL4215A7	BRAZILIAN REAL-NDF	Emerging Markets	0	8/2/2024	USD	-635909.67	5.5734	-114,096.63	0.09	USD
MXN4262C8	MEXICAN NUEVO PESO	Emerging Markets	0	9/18/2024	USD	1587761.94	18.5036	85,808.11	0.23	USD
PEN4262A1	PERUVIAN SOL-NDF	Emerging Markets	0	9/18/2024	USD	-448866.36	3.8309	-117,168.60	0.22	USD
912810PZ5	U S TREASURY INFLATE PROT BD	Government Related	2.5	1/15/2029	USD	1342107.6	101.7809	1,366,008.89	4.22	USD
912810QP6	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2041	USD	2820606.6	99.2413	2,799,206.21	13.96	USD
912810QV3	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2042	USD	3455173.8	78.2047	2,702,106.79	16.31	USD
912810RA8	U S TREASURY INFLATE PROT BD	Government Related	0.625	2/15/2043	USD	3845859.6	75.1708	2,890,962.84	17.41	USD
912810RF7	U S TREASURY INFLATE PROT BD	Government Related	1.375	2/15/2044	USD	618865.6	85.7904	530,927.29	17.05	USD
912810RL4	U S TREASURY INFLATE PROT BD	Government Related	0.75	2/15/2045	USD	2489942.4	74.9895	1,867,195.80	18.93	USD
912810RR1	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2046	USD	7397247	78.1164	5,778,466.09	19.23	USD
912810RW0	U S TREASURY INFLATE PROT BD	Government Related	0.875	2/15/2047	USD	707905.95	75.1721	532,148.00	20.27	USD
912810SB5	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2048	USD	1635149	76.6488	1,253,322.10	20.71	USD
912810SG4	U S TREASURY INFLATE PROT BD	Government Related	1	2/15/2049	USD	3401689.2	76.0424	2,586,727.09	21.37	USD
912810SV1	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2051	USD	4094722	57.9056	2,371,073.76	25.74	USD
912810TE8	U S TREASURY INFLATE PROT BD	Government Related	0.125	2/15/2052	USD	4280130	56.8636	2,433,837.37	26.42	USD
912810TY4	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2054	USD	1838970	97.3335	1,789,933.41	21.13	USD
91282CGK1	U S TREASURY INFLATE PROT BD	Government Related	1.125	1/15/2033	USD	4105179	92.5643	3,799,930.16	7.96	USD
91282CHP9	U S TREASURY INFLATE PROT BD	Government Related	1.375	7/15/2033	USD	15311488	94.4715	14,464,989.94	8.30	USD
912810FD5	U S TREASURY INFLATE PROT BD	Government Related	3.625	4/15/2028	USD	2539552.9	105.1235	2,669,666.84	3.50	USD
912810FQ6	U S TREASURY INFLATE PROT BD	Government Related	3.375	4/15/2032	USD	450449.85	109.2198	491,980.22	6.79	USD
912810FS2	U S TREASURY INFLATE PROT BD	Government Related	2	1/15/2026	USD	2390192.01	98.7946	2,361,379.68	1.49	USD
912828N71	U S TREASURY INFLATE PROT BD	Government Related	0.625	1/15/2026	USD	4935229.2	96.7590	4,775,278.62	1.50	USD
9128287D6	U S TREASURY INFLATE PROT BD	Government Related	0.25	7/15/2029	USD	11655541.77	91.8545	10,706,137.98	4.88	USD
9128283R9	U S TREASURY INFLATE PROT BD	Government Related	0.5	1/15/2028	USD	7300125	94.2522	6,880,528.41	3.43	USD
9128285W6	U S TREASURY INFLATE PROT BD	Government Related	0.875	1/15/2029	USD	3476928	94.7625	3,294,824.87	4.35	USD
912810PV4	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2028	USD	4422659.85	98.4346	4,353,425.44	3.37	USD
912810QF8	U S TREASURY INFLATE PROT BD	Government Related	2.125	2/15/2040	USD	1682777.2	99.0682	1,667,097.13	13.21	USD
912828V49	U S TREASURY INFLATE PROT BD	Government Related	0.375	1/15/2027	USD	1038416	95.0709	987,231.71	2.47	USD
912828Y38	U S TREASURY INFLATE PROT BD	Government Related	0.75	7/15/2028	USD	874377	95.0509	831,103.37	3.89	USD
912810SM1	U S TREASURY INFLATE PROT BD	Government Related	0.25	2/15/2050	USD	4085593	61.1327	2,497,634.61	24.46	USD
912810TP3	U S TREASURY INFLATE PROT BD	Government Related	1.5	2/15/2053	USD	316446	84.1013	266,135.20	22.11	USD
9128282L3	U S TREASURY INFLATE PROT BD	Government Related	0.375	7/15/2027	USD	10312206.2	94.9172	9,788,057.90	2.94	USD
912828S50	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2026	USD	4957623.2	95.6103	4,739,996.73	1.98	USD
912828Z37	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2030	USD	19437626.7	90.0335	17,500,370.00	5.38	USD
91282CBF7	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2031	USD	6901727.7	88.3051	6,094,580.24	6.35	USD
912828ZZ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2030	USD	2078981	89.5126	1,860,948.92	5.86	USD
91282CAQ4	U S TREASURY INFLATE PROT BD	Government Related	0.125	10/15/2025	USD	362526	96.7225	350,644.37	1.26	USD
91282CCM1	U S TREASURY INFLATE PROT BD	Government Related	0.125	7/15/2031	USD	23508191.7	87.8495	20,651,837.80	6.83	USD
91282CDX6	U S TREASURY INFLATE PROT BD	Government Related	0.125	1/15/2032	USD	8501100	86.6157	7,363,284.64	7.32	USD
91282CEJ6	U S TREASURY INFLATE PROT BD	Government Related	0.125	4/15/2027	USD	2998377	94.1090	2,821,742.58	2.71	USD
91282CCA7	U S TREASURY INFLATE PROT BD	Government Related	0.125	4/15/2026	USD	5188947.4	95.5440	4,957,726.61	1.74	USD

91282CEZ0	U S TREASURY INFLATE PROT BD	Government Related	0.625	7/15/2032	USD	13722223	89.7101	12,310,225.19	7.65	USD
91282CFR7	U S TREASURY INFLATE PROT BD	Government Related	1.625	10/15/2027	USD	6880055	98.3916	6,769,394.48	3.13	USD
91282CJH5	U S TREASURY INFLATE PROT BD	Government Related	2.375	10/15/2028	USD	17423812	101.3343	17,656,302.98	4.00	USD
91282CJY8	U S TREASURY INFLATE PROT BD	Government Related	1.75	1/15/2034	USD	1834	97.0833	1,780.51	8.61	USD
SWU0JD587	INF SWAP US IT 1.8825 11/20/19-10Y LCH	Government Related	0	11/20/2029	USD	-500000	15.3242	-76,620.85	0.71	USD
SWU0PS017	INF SWAP US IT 2.31125 02/24/21-10Y LCH	Government Related	0	2/24/2031	USD	1500000	11.8166	177,248.66	0.69	USD
SWU0SG481	INF SWAP US IT 1.9975 07/25/19-10Y LCH	Government Related	0	7/25/2029	USD	-1300000	13.9439	-181,270.41	0.60	USD
3175RWRC3	INF CAP FWD EU @ 3 06/22/15-20Y GLM	Government Related	0	6/22/2035	EUR	-1200000	2.2664	-21,473.89	0.22	USD
BJ2189949	ITALIAN BTP BOND I/L	Government Related	1.4	5/26/2025	EUR	9193744	98.9055	9,745,549.26	0.88	USD
BN5634736	FRANCE GOVT OATE I/L	Government Related	0.1	7/25/2031	EUR	1076652	94.2124	1,087,118.61	6.84	USD
BK0496913	FRANCE GOVT OATE I/L	Government Related	0.1	3/1/2026	EUR	2747189	97.7701	2,878,647.39	1.61	USD
SWU01JA46	INF SWAP EM NI 2.4875 05/15/22-15Y LCH	Government Related	0	5/15/2037	EUR	-10000	2.9193	-312.88	0.35	USD
SWU074A19	INF SWAP EM NI 1.71 03/15/18-15Y LCH	Government Related	0	3/15/2033	EUR	300000	14.5828	46,887.33	1.06	USD
SWU07KU29	INF SWAP EM NI 2.0 03/15/22-10Y LCH	Government Related	0	5/15/2032	EUR	1400000	2.2038	33,066.48	0.16	USD
SWU086FC4	INF SWAP EM NI 1.38 03/15/21-10Y LCH	Government Related	0	3/15/2031	EUR	-3900000	19.2114	-803,001.76	1.10	USD
SWU0EA042	INF SWAP EM NI 2.72 06/15/22-10Y LCH	Government Related	0	6/15/2032	EUR	2100000	-0.6353	-14,298.07	-0.03	USD
SWU0EA125	INF SWAP EM NI 2.359 08/15/22-8Y LCH	Government Related	0	8/15/2030	EUR	1600000	2.5137	43,104.09	0.14	USD
SWU0EA166	INF SWAP EM NI 2.47 07/15/22-10Y LCH	Government Related	0	7/15/2032	EUR	800000	1.8861	16,171.35	0.14	USD
SWU0GH854	INF SWAP EM NI 2.763 09/15/23-30Y LCH	Government Related	0	9/15/2053	EUR	-700000	-8.8856	66,661.93	-2.53	USD
SWU0GK337	INF SWAP EM NI 2.3625 11/15/23-10Y LCH	Government Related	0	11/15/2033	EUR	-800000	-1.7052	14,620.75	-0.21	USD
SWU0JE262	INF SWAP EM NI 1.41 11/15/19-20Y LCH	Government Related	0	11/15/2039	EUR	-300000	21.7755	-70,013.85	3.01	USD
SWU0K8A23	INF SWAP EM NI 2.7 04/15/23-30Y LCH	Government Related	0	4/15/2053	EUR	-1100000	-6.8807	81,118.90	-1.88	USD
SWU0KT119	INF SWAP EM NI 2.58 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-300000	4.0163	-12,913.29	0.97	USD
SWU0KT325	INF SWAP EM NI 2.57 06/15/22-10Y LCH	Government Related	0	6/15/2032	EUR	900000	0.9011	8,692.06	0.08	USD
SWU0WR565	INF SWAP EM NI 2.356 11/15/23-10Y LCH	Government Related	0	11/15/2033	EUR	-1300000	-1.6428	22,889.30	-0.20	USD
SWU0XL419	INF SWAP EM NI 2.59 12/15/22-30Y LCH	Government Related	0	12/15/2052	EUR	-300000	-2.3915	7,689.21	-0.70	USD
SWU0YH672	INF SWAP EM NI 2.5475 11/15/23-30Y LCH	Government Related	0	11/15/2053	EUR	200000	-2.4981	-5,354.75	-0.83	USD
SWU0YU459	INF SWAP EM NI 2.39 11/15/23-10Y LCH	Government Related	0	11/15/2033	EUR	-700000	-1.9696	14,776.74	-0.23	USD
SWU0YU764	INF SWAP EM NI 2.62 11/15/23-30Y LCH	Government Related	0	11/15/2053	EUR	200000	-4.7005	-10,075.53	-1.46	USD
SWU0ZD712	INF SWAP EM NI 2.59 03/15/22-30Y LCH	Government Related	0	3/15/2052	EUR	-400000	3.7030	-15,874.70	0.89	USD
SWU0EA026	INF SWAP EM NI 2.421 05/15/22-30Y LCH	Government Related	0	5/15/2052	EUR	-170000	7.2253	-13,164.34	1.78	USD
SWU0KH016	INF SWAP EM NI 2.682 10/15/23-30Y LCH	Government Related	0	10/15/2053	EUR	-200000	-6.4383	13,800.52	-1.91	USD
SWU0NL451	INF SWAP EM NI 2.736 10/15/23-30Y LCH	Government Related	0	10/15/2053	EUR	-400000	-8.1397	34,895.11	-2.39	USD
ZD8283354	ITALIAN BTP BOND I/L	Government Related	1.8	5/15/2036	EUR	101392	95.3801	103,646.60	10.72	USD
ZR9250799	ITALIAN BTP BOND I/L	Government Related	0.4	5/15/2030	EUR	242588	92.1257	239,521.14	5.72	USD

135087VSO	CANADA GOVT REAL RETURN	Government Related	4.25	12/1/2026	CAD	1097370	106.0247	850,281.88	2.31	USD
AS5951049	JAPANESE GOVT BOND (ILB) #23	Government Related	0.1	3/10/2028	JPY	431205520	104.6500	2,805,275.27	3.71	USD
ZS5858627	JAPANESE GOVT BOND (ILB) #24	Government Related	0.1	3/10/2029	JPY	755062000	105.0500	4,930,950.05	4.71	USD
EJ5588417	FRANCE GOVT OATE I/L	Net Short Duration Instruments	0.25	7/25/2024	EUR	3819390	99.9441	4,091,145.65	0.06	USD
SWU086923	INF SWAP US IT 2.165 04/16/19-10Y LCH	Net Short Duration Instruments	0	4/16/2029	USD	-2000000	12.6612	-253,223.55	0.51	USD
SWU0EN705	INF SWAP US IT 2.41875 03/05/21-5Y LCH	Net Short Duration Instruments	0	3/5/2026	USD	300000	10.7541	32,262.40	0.15	USD
SWU0EQ088	INF SWAP US IT 2.7675 05/13/21-5Y LCH	Net Short Duration Instruments	0	5/13/2026	USD	1800000	8.5990	154,781.71	0.14	USD
SWU0EQ211	INF SWAP US IT 2.69 06/01/21-5Y LCH	Net Short Duration Instruments	0	6/1/2026	USD	600000	8.8077	52,845.98	0.15	USD
SWU0JB268	INF SWAP US IT 1.954 06/03/19-10Y LCH	Net Short Duration Instruments	0	6/3/2029	USD	-1000000	14.5540	-145,539.66	0.61	USD
SWU0JD9A8	INF SWAP US IT 2.5 09/07/23-1Y LCH	Net Short Duration Instruments	0	9/7/2024	USD	-7700000	0.5640	-43,430.31	0.00	USD
SWU0JD9B6	INF SWAP US IT 2.51 09/08/23-1Y LCH	Net Short Duration Instruments	0	9/8/2024	USD	-3900000	0.5544	-21,621.44	0.00	USD
SWU0JL852	INF SWAP US IT 2.813 05/14/21-5Y LCH	Net Short Duration Instruments	0	5/14/2026	USD	800000	8.3560	66,848.28	0.13	USD
SWU0Z7004	INF SWAP US IT 2.37 06/06/18-10Y LCH	Net Short Duration Instruments	0	6/6/2028	USD	-2200000	9.9951	-219,893.18	0.32	USD
SWU0ZN009	INF SWAP US IT 2.703 05/25/21-5Y LCH	Net Short Duration Instruments	0	5/25/2026	USD	830000	8.8102	73,124.44	0.14	USD
UTPADFTL1	U S TIPS REPO	Net Short Duration Instruments	5.33	7/25/2024	USD	1401750	100.0000	1,401,750.00	0.06	USD
SWU04AM49	INF SWAP EM NI 3.13 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	300000	1.3347	4,291.42	0.04	USD
SWU0KT143	INF SWAP EM NI 2.965 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	200000	2.1925	4,699.52	0.06	USD
SWU0DZ774	INF SWAP EM NI 3.52 09/15/22-2Y LCH	Net Short Duration Instruments	0	9/15/2024	EUR	-800000	0.7786	-6,675.70	0.00	USD
SWU0EA018	INF SWAP EM NI 3.0 05/15/22-5Y LCH	Net Short Duration Instruments	0	5/15/2027	EUR	1000000	2.0110	21,552.53	0.05	USD
FVU400013	FIN FUT US 5YR CBT 09/30/24	Government Related	6	10/1/2024	USD	-8100000	106.5195	-8,628,082.04	3.81	USD
SWU01OR39	RFR USD SOFR/3.08500 02/13/24-10Y LCH	Government Related	3.085	2/13/2034	USD	11200000	-6.9385	-777,114.24	8.17	USD
SWU01OR47	RFR USD SOFR/2.86500 02/13/24-30Y LCH	Government Related	2.865	2/13/2054	USD	-7000000	-15.6023	1,092,158.91	18.56	USD
SWU01VA64	RFR USD SOFR/4.25000 12/20/23-2Y LCH	Government Related	4.25	12/20/2025	USD	-18280000	-0.8029	146,770.12	1.43	USD
SWU01YS36	RFRF USD SOFR/2.34000 11/21/23-5Y LCH	Government Related	2.34	11/21/2028	USD	14780000	-8.1951	-1,211,234.30	4.09	USD
SWU01YS44	RFRF USD SOFR/2.23650 11/21/23-30Y LCH	Government Related	2.2365	11/21/2053	USD	-3050000	-31.4124	958,077.29	19.82	USD
SWU0206Z2	RFR USD SOFR/3.50000 06/20/24-30Y CME	Government Related	3.5	6/20/2054	USD	-2000000	-4.1704	83,407.60	17.92	USD
SWU020SG0	RFR USD SOFR/4.75750 01/18/24-2Y LCH	Government Related	4.7575	1/18/2026	USD	-4800000	-0.0364	1,745.76	1.50	USD
TUU400010	FIN FUT US 2YR CBT 09/30/24	Government Related	6	10/1/2024	USD	-37000000	102.1113	-37,781,191.40	1.76	USD
TYU400020	FIN FUT US 10YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-22200000	109.8516	-24,387,046.89	5.73	USD
UXYU40008	FIN FUT US ULTRA 10YR CBT 09/19/24	Government Related	6	9/20/2024	USD	12300000	113.2891	13,934,554.69	7.74	USD
WNU400012	FIN FUT US ULTRA 30YR CBT 09/19/24	Government Related	6	9/20/2024	USD	700000	124.5469	871,828.13	16.35	USD
USU400013	FIN FUT US 30YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-15600000	117.8594	-18,386,062.50	11.36	USD
SWU020SH8	RFR USD SOFR/4.75000 01/18/24-2Y LCH	Government Related	4.75	1/18/2026	USD	-1400000	-0.0475	665.00	1.50	USD
01F040677	FNMA TBA 4.0% JUL 30YR	Securitized	4	7/15/2054	USD	0	91.5117	0.00	6.30	USD

01F040685	FNMA TBA 4.0% AUG 30YR	Securitized	4	8/13/2054	USD	2600000	91.5586	2,380,523.44	6.30	USD
01F042673	FNMA TBA 4.5% JUL 30YR	Securitized	4.5	7/15/2054	USD	0	94.2852	0.00	6.10	USD
01F042681	FNMA TBA 4.5% AUG 30YR	Securitized	4.5	8/13/2054	USD	10400000	94.3086	9,808,093.67	6.10	USD
01F050676	FNMA TBA 5.0% JUL 30YR	Securitized	5	7/15/2054	USD	0	96.6563	0.00	5.64	USD
01F050684	FNMA TBA 5.0% AUG 30YR	Securitized	5	8/13/2054	USD	4600000	96.6406	4,445,468.70	5.64	USD
01F052672	FNMA TBA 5.5% JUL 30YR	Securitized	5.5	7/15/2054	USD	0	98.6367	0.00	4.68	USD
01F052680	FNMA TBA 5.5% AUG 30YR	Securitized	5.5	8/13/2054	USD	5300000	98.6211	5,226,917.93	4.68	USD
45660N2W4	INDX 2004-AR10 1A1 TSFR1M+95.448BP	Securitized	6.29971	5/25/2034	USD	485496.49	88.1447	427,939.57	0.25	USD
01F060675	FNMA TBA 6.0% JUL 30YR	Securitized	6	7/15/2054	USD	0	100.2930	0.00	3.67	USD
01F060683	FNMA TBA 6.0% AUG 30YR	Securitized	6	8/13/2054	USD	8300000	100.2461	8,320,425.72	3.67	USD
01F062689	FNMA TBA 6.5% AUG 30YR	Securitized	6.5	8/13/2054	USD	6300000	101.7266	6,408,773.47	2.67	USD
01F062671	FNMA TBA 6.5% JUL 30YR	Securitized	6.5	7/15/2054	USD	0	101.7891	0.00	2.67	USD
05951EAC1	BAFC 2006-J 2A1	Securitized	4.347141	1/20/2047	USD	306188.33	82.6165	252,962.17	4.42	USD
12668PAA0	CWALT 2006-OA17 1A1A TSFR1M+30.948BP	Securitized	5.64815	12/20/2046	USD	500259.1	85.5797	428,120.04	4.22	USD
17307GP85	CMLTI 2005-HE4 M3 TSFR1M+90.448BP	Securitized	6.14971	10/25/2035	USD	500000	89.4253	447,126.65	4.52	USD
17309PAS5	CMLTI 2006-AMC1 A1 TSFR1M+40.448BP 144A	Securitized	5.74971	9/25/2036	USD	216101.64	94.9494	205,187.15	2.51	USD
17311XAA3	CMLTI 2007-AMC2 A3A TSFR1M+19.448BP	Securitized	5.53971	1/25/2037	USD	127890.33	70.9472	90,734.61	5.77	USD
65536HAH1	NHELI 2005-FM1 M3 TSFR1M+87.948BP	Securitized	6.22471	5/25/2035	USD	939940.35	98.2046	923,064.38	1.59	USD
21H032670	GNMA II TBA 3.5% JUL 30YR JMBO	Securitized	3.5	7/22/2054	USD	0	89.7969	0.00	5.72	USD
21H032688	GNMA II TBA 3.5% AUG 30YR JMBO	Securitized	3.5	8/20/2054	USD	13300000	89.8516	11,950,257.88	5.72	USD
3138WGAM6	FNMA PASS THRU 30YR #AS6311	Securitized	3.5	12/1/2045	USD	7043.98	90.6456	6,385.06	5.84	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.057332	9/25/2035	USD	6301.49	92.3049	5,816.59	2.93	USD
41161PSV6	NHELI 2005-FM1 M3 TSFR1M+101.448BP	Securitized	6.35315	6/20/2035	USD	194717.63	88.3528	172,038.52	3.78	USD
437084CE4	HEAT 2004-3 M1 TSFR1M+96.948BP	Securitized	6.31471	8/25/2034	USD	25829.49	97.6618	25,225.55	2.06	USD
61744CNC6	M3AC 2005-HE2 M2 TSFR1M+77.448BP	Securitized	6.11971	1/25/2035	USD	184058.81	96.1705	177,010.28	2.24	USD
61913PAN2	MHL 2004-2 M2 TSFR1M+111.948BP	Securitized	6.46471	12/25/2034	USD	5844.26	91.3043	5,336.06	-0.11	USD
805564RN3	SAST 2005-1 M2 TSFR1M+83.448BP	Securitized	6.17971	5/25/2035	USD	25567.65	93.8497	23,995.17	2.36	USD
75114NAA2	NALI 2006-Q00 A1 TSFR1M+147.448BP	Securitized	5.61936	6/25/2046	USD	198059.11	22.7510	45,060.51	3.69	USD
BTSU40005	FIN FUT EUX SHORT EURO-BTP 09/06/24	Government Related	6	9/7/2024	EUR	-6400000	105.0100	-7,202,849.16	1.89	USD
DUU400017	FIN FUT EURO-SCHATZ 2YR EUX 09/06/24	Government Related	6	9/7/2024	EUR	-7400000	105.7000	-8,383,017.91	1.69	USD
DUQ4C2239	EUX ACAL EURO-SCHATZ 07/26/24 @ 106.2	Government Related	0	7/26/2024	EUR	-12700000	0.0650	-8,847.30	1.69	USD
OATU40001	FIN FUT EURO-BOND 10YR EUX 09/06/24	Government Related	6	9/7/2024	EUR	-4400000	123.1200	-5,805,972.44	7.55	USD
RXU400024	FIN FUT EURO-BOND 10YR EUX 09/06/24	Government Related	6	9/7/2024	EUR	-1800000	131.6200	-2,539,148.38	7.84	USD
SWU01E2S3	RFR JPY MUT+5.89/0.3000 09/20/17- 10Y LCH	Government Related	0.3	9/20/2027	JPY	-172740000	-0.9812	10,536.43	3.20	USD
SWU01IVA1	IRS EUR 1.00000 05/18/22-5Y LCH	Government Related	1	5/18/2027	EUR	800000	-5.5919	-47,945.14	2.37	USD
SWU01Q355	RFR JPY MUTK/0.55000 09/14/23-5Y LCH	Government Related	0.55	9/14/2028	JPY	-160000000	-0.3038	3,021.66	4.15	USD
SWU01VBR7	RFR JPY MUTK/0.50000 12/15/21- 10Y LCH	Government Related	0.5	12/15/2031	JPY	-607000000	-2.6308	99,272.39	7.33	USD
SWU022DP2	IRS EUR 2.50000 09/18/24-30Y LCH	Government Related	2.5	9/18/2054	EUR	-10600000	-0.0797	9,052.09	20.27	USD
UBU400010	FIN FUT EURO-BOND 30YR EUX 09/06/24	Government Related	4	9/7/2024	EUR	-900000	130.2400	-1,256,263.04	20.26	USD
XMU400021	FIN FUT AUD 10YR BOND 3YR 09/16/24	Government Related	6	9/17/2024	AUD	5900000	95.6850	4,474,975.80	7.72	USD
IKU400014	FIN FUT EUX EURO-BTP 09/06/24	Government Related	6	9/7/2024	EUR	5700000	115.2900	7,043,040.42	7.12	USD
OEU400011	FIN FUT EURO-BOND 3YR EUX 09/06/24	Government Related	6	9/7/2024	EUR	-400000	116.4400	-499,178.50	4.28	USD
SWU01HY44	IRS EUR 0.65000 04/12/22-5Y LCH	Government Related	0.65	4/12/2027	EUR	2000000	-6.3610	-136,348.52	2.38	USD

SWU01MJY4	IRS EUR 0.19000 11/04/22-30Y LCH	Government Related	0.19	11/4/2052	EUR	-1000000	-46.5855	499,280.11	25.02	USD
SWU01IOA9	IRS EUR 0.65000 05/11/22-5Y LCH	Government Related	0.65	5/11/2027	EUR	900000	-6.5104	-62,797.82	2.38	USD
SWU01IQW9	IRS EUR 1.00000 05/13/22-5Y LCH	Government Related	1	5/13/2027	EUR	1800000	-5.5720	-107,492.29	2.37	USD
SWU01MK06	IRS EUR 0.19500 11/04/22-30Y LCH	Government Related	0.195	11/4/2052	EUR	-1100000	-46.4873	548,050.41	25.00	USD
SWU01MMU8	IRS EUR 0.19700 11/08/22-30Y LCH	Government Related	0.197	11/8/2052	EUR	-1900000	-46.4445	945,762.20	24.97	USD
SWU01QDX3	IRS EUR 2.87880 06/12/23-9Y* LCH	Government Related	2.8788	8/15/2032	EUR	5600000	0.4540	27,247.58	7.06	USD
SWU022DJ6	IRS EUR 2.75000 09/18/24-10Y LCH	Government Related	2.75	9/18/2034	EUR	28900000	-0.3868	-119,805.84	8.59	USD
AX8961184	JYSKE REALKREDIT A/S PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.69	76.6074	0.19	10.11	USD
AX9013746	NORDEA REALKREDIT SEC *PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.25	78.0432	0.14	10.10	USD
AX9392660	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	1.65	76.4353	0.18	10.11	USD
AX9541290	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2050	DKK	12167.33	76.4297	1,336.47	10.11	USD
BG5047181	NYKREDIT REALKRE O10 IO*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	252.72	71.6806	26.03	13.10	USD
BH5668075	NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2052	DKK	5977953.72	79.4836	682,862.38	10.20	USD
BH5668265	NYKREDIT REALKREDIT IO10**PARTIAL CALL**	Invest. Grade Credit	1.5	10/1/2052	DKK	1.21	76.1058	0.13	12.10	USD
BJ7669762	JYSKE REALKREDIT SEC IO1 *PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1878831.7	76.1494	205,616.34	12.09	USD
BO3594195	NYKREDIT AS IO30 SEC PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	99636.46	67.9512	9,730.12	16.39	USD
BO3608318	NORDEA KREDIT REALKREDIT*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	645090.53	79.5550	73,754.95	10.19	USD
BO3610603	NORDEA KREDIT IO10 SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	54975.21	76.1262	6,014.57	12.28	USD
BO3636459	REALKREDIT SEC IO10 PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	1.77	76.0804	0.19	12.28	USD
BP2299314	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	2290205.1	79.4853	261,615.96	10.20	USD
BR6974181	REALKREDIT SEC IO10 PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	36793.54	81.2262	4,295.08	11.40	USD
BU7068721	NYKREDIT AS SEC REG PARTIAL CALL*	Invest. Grade Credit	3	10/1/2053	DKK	5040588.52	92.4746	669,895.23	7.80	USD
BV1963834	REALKREDIT DANMARK REG*PARTIAL CALL*	Invest. Grade Credit	3	10/1/2053	DKK	4474277.06	92.4746	594,632.32	7.79	USD
AX2401385	REALKREDIT DANMARK IO10*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2050	DKK	1.81	78.1854	0.20	11.19	USD
BO2829311	NORDEA KREDIT REALKREDIT IO30 SEC	Invest. Grade Credit	1.5	10/1/2053	DKK	100000	68.0295	9,776.88	16.21	USD
BG5056190	NYKREDIT REALKREDIT AS *PARTIAL CALLL*	Invest. Grade Credit	1	10/1/2053	DKK	1.62	75.7190	0.18	10.94	USD
BJ3621080	NORDEA REALKREDIT SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	24195.82	76.2106	2,650.08	10.59	USD
BJ7619163	JYSKE REALKREDIT A/S SEC*PARTIAL CALL*	Invest. Grade Credit	1.5	10/1/2053	DKK	2.03	79.7000	0.23	10.28	USD
BK1675457	REALKREDIT DANMARK SEC*PARTIAL CALL*	Invest. Grade Credit	1	10/1/2053	DKK	2.04	75.6594	0.22	10.95	USD
BP7802229	NYKREDIT AS IO30*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	1.53	74.9320	0.16	14.43	USD
BP8365838	REALKREDIT DANMARK IO30*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	330725.35	74.9091	35,604.51	14.41	USD
BQ0443532	NORDEA KREDIT SEC IO10*PARTIAL CALL*	Invest. Grade Credit	2	10/1/2053	DKK	499497.28	81.2459	58,322.67	11.33	USD
EK4381829	NYKREDIT REALKREDIT AS V**PARTIAL CALL**	Invest. Grade Credit	2.5	10/1/2047	DKK	15908.81	91.8554	2,100.13	7.77	USD
EK4399300	NORDEA KREDIT REALKREDIT**PARTIAL CALL**	Invest. Grade Credit	2.5	10/1/2047	DKK	114.65	91.8861	15.14	7.70	USD
EK4481033	REALKREDIT DANMARK**PARTIAL CALL**	Invest. Grade Credit	2.5	4/1/2047	DKK	10848.06	91.9700	1,433.84	7.72	USD
ZN2761189	UBS GROUP AG SR UNSEC REGS	Invest. Grade Credit	7.75	3/1/2029	EUR	100000	113.0384	121,148.93	3.30	USD

CMD706015	GRIF 1 A 6MEUR + 28BP	Securitized	4.181	8/28/2039	EUR	63076.85	97.5796	65,966.42	0.11	USD
3128NFFX0	FH ARM 1A1082 RFUCCT6M+182.6 12.417	Net Short Duration Instruments	7.588	7/1/2036	USD	17787.25	102.1738	18,173.92	0.31	USD
3128NHPT4	FH ARM 1J1334 RFUCCT1Y+150.1 11.699	Net Short Duration Instruments	5.751	9/1/2036	USD	6009.6	101.4225	6,095.09	0.33	USD
968061499	STIF FUND (SGD)	Net Short Duration Instruments	0	12/1/2030	SGD	885.11	100.0000	653.10	0.00	USD
04943AAC3	ATCLO 2017-8A A TSFR3M+141.161BP 144A	Net Short Duration Instruments	6.73927	1/16/2030	USD	100164.68	100.1774	100,342.41	0.00	USD
988072690	STATE STREET STIF FUND (GBP)	Net Short Duration Instruments	0.54	12/1/2030	GBP	65791.67	100.0000	83,167.21	0.00	USD
967070095	STIF FUND (PLN)	Net Short Duration Instruments	0	12/1/2030	PLN	1	100.0000	0.25	0.00	USD
290020AA4	ELM24 2023-3A A1 TSFR3M+170BP 144A	Net Short Duration Instruments	7.03256	12/11/2033	USD	1800000	100.3526	1,806,347.29	0.01	USD
31396PMC2	FNR 2007-4 DF SOFR30A+55.948BP	Net Short Duration Instruments	5.89483	2/25/2037	USD	8758.61	98.6206	8,637.79	0.74	USD
31406DAF3	FN ARM 806506 12MTA+120 8.806	Net Short Duration Instruments	6.353	10/1/2044	USD	1234.65	99.8703	1,233.05	0.16	USD
974014896	STIF FUND (KRW)	Net Short Duration Instruments	0	12/1/2030	KRW	1	100.0000	0.00	0.00	USD
317U3ULA8	IRO EUR 2Y P 2.90000 L 08/29/25 GLM	Net Short Duration Instruments	0	8/29/2025	EUR	-2700000	0.5720	-16,553.27	1.85	USD
317U3VGA2	IRO EUR 2Y C 2.80000 L 09/01/25 GST	Net Short Duration Instruments	0	9/1/2025	EUR	-15200000	0.8043	-131,030.24	1.84	USD
317U3VHA1	IRO EUR 2Y P 2.80000 L 09/01/25 GST	Net Short Duration Instruments	0	9/1/2025	EUR	-15200000	0.6551	-106,724.65	1.84	USD
317U3UMA7	IRO EUR 2Y C 2.90000 L 08/29/25 GLM	Net Short Duration Instruments	0	8/29/2025	EUR	-2700000	0.9052	-26,192.85	1.85	USD
38380LJY0	GNR 2018-H15 FG TSFR12M+86.513BP	Net Short Duration Instruments	6.24637	8/20/2068	USD	262868.23	98.7865	259,678.38	0.06	USD
38383KEF5	GNR 2023-H22 FB SOFR30A+95BP	Net Short Duration Instruments	6.283	9/20/2073	USD	2016541.76	100.6514	2,029,677.51	0.09	USD
38383KFR8	GNR 2023-H23 JF SOFR30A+98BP	Net Short Duration Instruments	6.313	9/20/2073	USD	3839506.25	100.6927	3,866,103.28	0.14	USD
38383KHV7	GNR 2023-H27 FD SOFR30A+110BP	Net Short Duration Instruments	6.433	11/20/2073	USD	1832580.19	101.5938	1,861,787.12	0.00	USD
64135WAA1	NEUB 2023-53A A TSFR3M+159BP 144A	Net Short Duration Instruments	6.91294	10/24/2032	USD	900000	99.7104	897,393.26	0.00	USD
908004690	STATE STREET OVERNIGHT RATE AUD	Net Short Duration Instruments	0.45	12/31/2030	AUD	162772.34	100.0000	108,707.52	0.00	USD
984029694	STIF FUND (CHF)	Net Short Duration Instruments	0.23	12/31/2030	CHF	1	100.0000	1.11	0.00	USD
38383KGP1	GNR 2023-H24 FA SOFR30A+95BP	Net Short Duration Instruments	6.283	10/20/2073	USD	3748920.65	100.6605	3,773,683.40	0.08	USD
38383KHN5	GNR 2023-H27 FA SOFR30A+90.00BP	Net Short Duration Instruments	6.233	11/20/2073	USD	1213647.33	100.3434	1,217,815.48	0.13	USD
56586PAW8	MSTAT 2022-18A A1R2 TSFR3M+115BP 144A	Net Short Duration Instruments	6.47456	7/20/2030	USD	911367.62	99.9069	910,519.14	0.00	USD
57563NAA6	MEFA 2008-1 A1 SOFR90A+121.161BP	Net Short Duration Instruments	6.55948	4/25/2038	USD	13387.79	99.7759	13,357.79	0.04	USD
68373BAA9	OPEN 2023-AIR A 308.908BP+TSFR1M 144A	Net Short Duration Instruments	8.417928	11/15/2040	USD	1625151.53	101.3807	1,647,590.32	0.04	USD
86364LAA0	SASC 2007-WF2 A1 TSFR1M+111.448BP	Net Short Duration Instruments	7.45971	8/25/2037	USD	5406.58	99.1770	5,362.08	0.73	USD
912797GB7	U S TREASURY BILLS	Net Short Duration Instruments	0	7/11/2024	USD	2000	99.8543	1,997.09	0.03	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	-0.25	12/31/2030	JPY	10314057	100.0000	64,118.22	0.00	USD

920089497	STIF FUND (CAD)	Net Short Duration Instruments	0.51	12/31/2030	CAD	362.35	100.0000	264.81	0.00	USD
929072692	STATE STREET STIF FUND (EUR)	Net Short Duration Instruments	0.65	12/1/2030	EUR	385884.73	100.0000	413,572.14	0.00	USD
998001382	FIXED INC CLEARING CORP REPO (FICC)	Net Short Duration Instruments	2.6	12/1/2030	USD	1194260.22	100.0000	1,194,260.22	0.00	USD
CCMSCXUS7	CASH COLLATERAL FUT MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	1459000	100.0000	1,459,000.00	0.00	USD
CX2N03023	CGMSE 2018-2A A1A 3MEUR +80BP	Net Short Duration Instruments	4.601	8/28/2031	EUR	942502.63	100.0985	1,011,122.64	0.00	USD
CX2N4S123	GLGE 5A A1R 3MEUR + 69BP 144A	Net Short Duration Instruments	4.409	12/15/2031	EUR	879224.79	99.9783	942,104.68	0.00	USD
CX2OAT0K3	GLGE 6A AR 3MEUR +81BP 144A	Net Short Duration Instruments	4.716	10/15/2032	EUR	276614.95	99.7376	295,684.35	0.00	USD
AUD4184C3	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	7/2/2024	USD	0	1.4973	0.00	0.01	USD
AUD4215A0	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	8/2/2024	USD	-185000	1.4962	-123,648.89	0.10	USD
CAD4184D3	CANADIAN DOLLAR	Net Short Duration Instruments	0	7/2/2024	USD	640.87	1.3683	468.36	0.01	USD
CAD4215B0	CANADIAN DOLLAR	Net Short Duration Instruments	0	8/2/2024	USD	-1022953.04	1.3674	-748,096.43	0.10	USD
DKK4184C4	DANISH KRONER	Net Short Duration Instruments	0	7/2/2024	USD	-21996.03	6.9582	-3,161.18	0.01	USD
DKK4215A1	DANISH KRONER	Net Short Duration Instruments	0	8/2/2024	USD	-18497709.38	6.9466	-2,662,844.37	0.10	USD
CX47SK010	MECLO 2023-1A A 3MEUR + 175 BP 144A	Net Short Duration Instruments	5.656	10/15/2036	EUR	1800000	100.2251	1,933,493.32	0.00	USD
CCMSCHUS2	CASH COLLATERAL LCH MSC USD	Net Short Duration Instruments	5.33	12/31/2060	USD	1500000	100.0000	1,500,000.00	0.00	USD
CX467M011	AVOST 1A A 3MEUR + 160 BP 144A	Net Short Duration Instruments	5.506	10/15/2030	EUR	963460.07	100.2683	1,035,358.74	0.00	USD
CCMSCCUS3	CASH COLLATERAL CME MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	215000	100.0000	215,000.00	0.00	USD
CX32VR1O2	CGMSE 2014-2A AR1 3MEUR + 75BP	Net Short Duration Instruments	4.578	11/15/2031	EUR	834828.98	99.5414	890,625.22	-0.01	USD
CX48I3017	PSTET 2023-3A A 3MEUR + 150BP 144A	Net Short Duration Instruments	5.328	5/15/2033	EUR	1612731.12	99.9169	1,727,009.05	0.00	USD
EUR4184K6	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	7/2/2024	USD	118000	0.9331	126,466.56	0.01	USD
EUR4215A1	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	8/2/2024	USD	-24699000	0.9318	-26,507,415.40	0.10	USD
JPY4184D0	JAPANESE YEN	Net Short Duration Instruments	0	7/2/2024	USD	79118	160.8600	491.84	0.01	USD
JPY4215B7	JAPANESE YEN	Net Short Duration Instruments	0	8/2/2024	USD	-1258289862	160.1483	-7,857,030.67	0.10	USD
NOK4184B7	NORWEGIAN KRONER	Net Short Duration Instruments	0	7/2/2024	USD	-72177.95	10.6475	-6,778.86	0.01	USD
NOK4215A2	NORWEGIAN KRONER	Net Short Duration Instruments	0	8/2/2024	USD	-252529.83	10.6395	-23,735.11	0.10	USD
NZD4184B0	NEW ZEALAND DOLLAR	Net Short Duration Instruments	0	7/2/2024	USD	8763	1.6411	5,339.73	0.01	USD
PLN4204B4	POLISH ZLOTY	Net Short Duration Instruments	0	7/22/2024	USD	-396946.45	4.0208	-98,722.88	0.07	USD
SWU0225S5	RFR EUR ESTRON/3.47500 02/26/24-1Y LCH	Net Short Duration Instruments	3.475	2/26/2025	EUR	-66500000	-0.0239	17,048.13	0.66	USD
USDU3SV24	NZD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	NZD	-8763	0.0000	-4,758.79	0.00	USD
USDU3TIR2	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	EUR	24699000	0.0000	26,501,409.53	0.09	USD

USDU3TOF1	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	EUR	-118000	0.0000	226,979.35	0.00	USD
USDU3TU56	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	JPY	1258289862	0.0000	7,906,304.00	0.09	USD
USDU3U007	JPY - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	JPY	-79118	0.0000	178,849.17	0.00	USD
USDU3UI57	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	AUD	185000	0.0000	123,371.39	0.09	USD
USDU3UOC5	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	AUD	0	0.0000	-7.29	0.00	USD
USDU3UUM6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	CAD	1022953.04	0.0000	747,643.00	0.09	USD
USDU3V0N5	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	CAD	-640.87	0.0000	1,861.47	0.00	USD
USDU3VJY1	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	NOK	252529.83	0.0000	23,725.00	0.09	USD
USDU3VQ56	NOK - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	NOK	72177.95	0.0000	7,158.62	0.00	USD
USDU3ZTN5	PLN - USD (UNDERLYING)	Net Short Duration Instruments	0	7/22/2024	PLN	396946.45	0.0000	97,959.32	0.06	USD
USDU430M8	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	BRL	635909.67	0.0000	123,959.00	0.09	USD
USDU43R15	PEN - USD (UNDERLYING)	Net Short Duration Instruments	0	9/18/2024	PEN	448866.36	0.0000	119,783.94	0.21	USD
USDU44TC7	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	DKK	21996.03	0.0000	39,608.20	0.00	USD
USDU453J7	MXN - USD (UNDERLYING)	Net Short Duration Instruments	0	9/18/2024	MXN	-1587761.94	0.0000	-87,741.98	0.21	USD
USDU45V72	DKK - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	DKK	18497709.38	0.0000	2,657,354.06	0.09	USD
XXMSC2EM7	VM CASH FUT FOR MSC EUR	Net Short Duration Instruments	0	12/31/2060	EUR	14683.46	100.0000	15,737.01	0.00	USD
XXMSC1US8	VM CASH FUT DOM MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	21219	100.0000	21,219.00	0.00	USD
XXMSC2AU3	VM CASH FUT FOR MSC AUD	Net Short Duration Instruments	4.25	12/31/2060	AUD	23563.68	100.0000	15,737.01	0.00	USD
XXMSC3US4	VM CASH CCP CME MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	15737	100.0000	15,737.00	0.00	USD
XXMSC5EM0	VM CASH CCP LCH MSC EUR	Net Short Duration Instruments	3.362	12/31/2060	EUR	19724.7	100.0000	21,139.96	0.00	USD
XXMSC5JP8	VM CASH CCP LCH MSC JPY	Net Short Duration Instruments	0	12/31/2060	JPY	4299213	100.0000	26,726.43	0.00	USD
XXMSC5US9	VM CASH CCP LCH MSC USD	Net Short Duration Instruments	5.23	12/31/2060	USD	17332	100.0000	17,332.00	0.00	USD
	Uninvested Cash							36,872.63		
	Interest Receivable							869,640.86		
	Net Unsettled Trades							-159,937,876.93		
	Bond/Stock Futures							88,622,088.66		
	Swap Offset							-1,232,599.40		
	CD/CW Forecast							0.00		
	Broker Money							-812,470.93		
	Total Market Value							156,454,608.58		

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.

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