

| 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 | 120.9 | 100.0000 | 21.77 | 0.00 | USD |
| 945002699 | STIF FUND (INR) | Emerging Markets | 0 | 12/1/2030 | INR | 1 | 100.0000 | 0.01 | 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 | 70584.86 | 100.0000 | 3,860.15 | 0.00 | USD |
| 966014896 | STIF FUND (PHP) | Emerging Markets | 0 | 12/1/2030 | PHP | 1 | 100.0000 | 0.02 | 0.00 | USD |
| COP4228A4 | COLOMBIAN PESO-NDF | Emerging Markets | 0 | 8/15/2024 | USD | -2959913108.77 | ##### | -709,217.25 | 0.13 | USD |
| IDR4208B2 | INDONESIAN RUPIAH-NDF | Emerging Markets | 0 | 7/26/2024 | USD | -9770450460 | ##### | -597,162.59 | 0.08 | USD |
| INR4268B7 | INDIAN RUPEE-INR-NDF | Emerging Markets | 0 | 9/24/2024 | USD | -10464958.67 | 83.5692 | -125,225.09 | 0.24 | USD |
| MXN4262C8 | MEXICAN NUEVO PESO | Emerging Markets | 0 | 9/18/2024 | USD | -12351958.9 | 18.5036 | -667,542.29 | 0.23 | USD |
| SWPC0JI49 | MEXICO LA SP MYC | Emerging Markets | 1 | 12/20/2025 | USD | 200000 | 0.7975 | 1,594.91 | 0.01 | USD |
| SWPC0JYF6 | MEXICO LA SP JPM | Emerging Markets | 1 | 6/20/2026 | USD | 600000 | 0.9396 | 5,637.77 | 0.01 | USD |
| SWPC0K9N4 | MEXICO LA SP MYC | Emerging Markets | 1 | 12/20/2026 | USD | 2000000 | 0.9063 | 18,125.81 | 0.01 | USD |
| SWPC0KQT2 | MEXICO LA SP MYC | Emerging Markets | 1 | 6/20/2027 | USD | 700000 | 0.8739 | 6,117.57 | 0.01 | USD |
| SWPC0LOM7 | MEXICO LA SP MYC | Emerging Markets | 1 | 6/20/2028 | USD | 500000 | 0.3979 | 1,989.40 | -0.01 | USD |
| SWPC0M3V8 | MEXICO LA SP MYC | Emerging Markets | 1 | 12/20/2028 | USD | 1900000 | -0.0434 | -824.28 | -0.02 | USD |
| SWPC0M3W6 | MEXICO LA SP GST | Emerging Markets | 1 | 12/20/2028 | USD | 400000 | -0.0434 | -173.53 | -0.02 | USD |
| TRY4184B9 | TURKISH LIRA | Emerging Markets | 0 | 7/2/2024 | USD | -63525.33 | 32.8189 | -1,935.63 | 0.01 | USD |
| TRY4193A0 | TURKISH LIRA | Emerging Markets | 0 | 7/11/2024 | USD | 183300518.82 | 33.1291 | 5,532,914.40 | 0.04 | USD |
| TRY4194A9 | TURKISH LIRA | Emerging Markets | 0 | 7/12/2024 | USD | 76080254.54 | 33.1617 | 2,294,222.17 | 0.04 | USD |
| TRY4205B4 | TURKISH LIRA | Emerging Markets | 0 | 7/23/2024 | USD | 3591304 | 33.5199 | 107,139.34 | 0.07 | USD |
| TRY4207A4 | TURKISH LIRA | Emerging Markets | 0 | 7/25/2024 | USD | 2583576.92 | 33.5851 | 76,926.34 | 0.07 | USD |
| TRY4221A6 | TURKISH LIRA | Emerging Markets | 0 | 8/8/2024 | USD | 72980979.68 | 34.0667 | 2,142,299.86 | 0.11 | USD |
| TRY4242A1 | TURKISH LIRA | Emerging Markets | 0 | 8/29/2024 | USD | 107439935.09 | 34.8581 | 3,082,205.05 | 0.17 | USD |
| TRY4256A4 | TURKISH LIRA | Emerging Markets | 0 | 9/12/2024 | USD | 297147892.99 | 35.3817 | 8,398,348.37 | 0.20 | USD |
| ZAR4201A8 | SOUTH AFRICAN RAND | Emerging Markets | 0 | 7/19/2024 | USD | 3521804.31 | 18.2820 | 192,638.15 | 0.06 | USD |
| 9128283R9 | U S TREASURY INFLATE PROT BD | Government Related | 0.5 | 1/15/2028 | USD | 63557500 | 94.2522 | 59,904,342.02 | 3.43 | USD |
| 91282CJY8 | U S TREASURY INFLATE PROT BD | Government Related | 1.75 | 1/15/2034 | USD | 123525633 | 97.0833 | 119,922,821.39 | 8.61 | USD |
| RRSADEEZ4 | U S TIPS REV REPO | Net Short Duration Instruments | 5.43 | 7/11/2024 | USD | -6207750 | 100.0000 | -6,207,750.00 | 0.03 | USD |
| RRSADG5N6 | U S TIPS REV REPO | Net Short Duration Instruments | 5.46 | 7/2/2024 | USD | -16857750 | 100.0000 | -16,857,750.00 | 0.00 | USD |
| RRSADGH03 | U S TIPS REV REPO | Net Short Duration Instruments | 5.46 | 7/2/2024 | USD | -57571875 | 100.0000 | -57,571,875.00 | 0.00 | USD |
| RRSADGZM5 | U S TIPS REV REPO | Net Short Duration Instruments | 5.48 | 7/2/2024 | USD | -19624500 | 100.0000 | -19,624,500.00 | 0.00 | USD |
| RRSADH6P8 | U S TIPS REV REPO | Net Short Duration Instruments | 5.47 | 7/2/2024 | USD | -1206000 | 100.0000 | -1,206,000.00 | 0.00 | USD |
| 317U5XSA3 | ORO USD 10Y P 4.35000 L 07/08/24 BOA | Government Related | 0 | 7/8/2024 | USD | -10200000 | 0.0049 | -501.84 | 8.07 | USD |
| 317U5XTA2 | ORO USD 10Y C 3.80000 L 07/08/24 BOA | Government Related | 0 | 7/8/2024 | USD | -10200000 | 0.1295 | -13,205.94 | 8.21 | USD |
| 317U66EA6 | ORO USD 10Y C 3.84350 L 07/03/24 GLM | Government Related | 0 | 7/3/2024 | USD | -8700000 | 0.1579 | -13,738.17 | 8.21 | USD |
| 317U66KA9 | ORO USD 10Y C 3.80000 L 07/05/24 JPM | Government Related | 0 | 7/5/2024 | USD | -2800000 | 0.0962 | -2,692.48 | 8.21 | USD |
| 317U66LA8 | ORO USD 10Y P 4.15000 L 07/05/24 JPM | Government Related | 0 | 7/5/2024 | USD | -2800000 | 0.0475 | -1,330.56 | 8.12 | USD |
| 317U6DAA5 | ORO USD 10Y P 4.03000 L 07/22/24 GLM | Government Related | 0 | 7/22/2024 | USD | -5800000 | 0.5144 | -29,836.94 | 8.14 | USD |

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|-----------|---|--------------------|----------|------------|-----|------------|----------|-----------------|-------|-----|
| 317U6FJA1 | ORO USD 10Y P 4.04000 L 07/29/24 MYC | Government Related | 0 | 7/29/2024 | USD | -5800000 | 0.5698 | -33,047.82 | 8.12 | USD |
| 317U6FKA9 | ORO USD 10Y C 3.69000 L 07/29/24 MYC | Government Related | 0 | 7/29/2024 | USD | -5800000 | 0.2711 | -15,725.54 | 8.21 | USD |
| 317U6FNA6 | ORO USD 10Y P 4.09000 L 07/29/24 MYC | Government Related | 0 | 7/29/2024 | USD | -5800000 | 0.4384 | -25,428.94 | 8.11 | USD |
| 317U6FOA5 | ORO USD 10Y C 3.63000 L 07/29/24 MYC | Government Related | 0 | 7/29/2024 | USD | -5800000 | 0.1959 | -11,361.62 | 8.23 | USD |
| 317U65KA1 | ORO USD 10Y P 4.34400 L 06/28/24 GLM | Government Related | 0 | 6/28/2024 | USD | 0 | 0.0000 | 0.00 | 8.08 | USD |
| 317U65LA0 | ORO USD 10Y C 3.99400 L 06/28/24 GLM | Government Related | 0 | 6/28/2024 | USD | 0 | 0.3255 | 0.00 | 8.17 | USD |
| 317U66FA5 | ORO USD 10Y P 4.19350 L 07/03/24 GLM | Government Related | 0 | 7/3/2024 | USD | -8700000 | 0.0259 | -2,253.30 | 8.12 | USD |
| 317U6DBA4 | ORO USD 10Y C 3.68000 L 07/22/24 GLM | Government Related | 0 | 7/22/2024 | USD | -5800000 | 0.1882 | -10,917.34 | 8.22 | USD |
| 317U6DZA8 | ORO USD 10Y P 3.99000 L 07/23/24 JPM | Government Related | 0 | 7/23/2024 | USD | -2900000 | 0.6618 | -19,192.20 | 8.14 | USD |
| 317U6E0A4 | ORO USD 10Y C 3.64000 L 07/23/24 JPM | Government Related | 0 | 7/23/2024 | USD | -2900000 | 0.1586 | -4,600.56 | 8.23 | USD |
| 912810TW8 | U S TREASURY BOND | Government Related | 4.75 | 11/15/2043 | USD | 56200000 | 101.3594 | 56,963,968.75 | 12.81 | USD |
| SWU01YGR6 | RFR USD SOFR/4.23000 10/23/23- 10Y LCH | Government Related | 4.23 | 10/23/2033 | USD | 5400000 | 2.0654 | 111,532.68 | 7.67 | USD |
| SWU024361 | RFR USD SOFR/3.95000 04/16/24- 10Y LCH | Government Related | 3.95 | 4/16/2034 | USD | 8000000 | -0.0724 | -5,795.20 | 8.05 | USD |
| SWU0271Z4 | RFR USD SOFR/3.99400 07/02/24- 10Y LCH | Government Related | 3.994 | 7/2/2034 | USD | -10100000 | 0.3260 | -32,920.95 | 8.17 | USD |
| TUU400010 | FIN FUT US 2YR CBT 09/30/24 | Government Related | 6 | 10/1/2024 | USD | -205800000 | 102.1113 | -210,145,113.23 | 1.76 | USD |
| TYQ4C5906 | CBOT ACAL USTN FUT 08/24 @ 112 | Government Related | 0 | 7/26/2024 | USD | -1600000 | 0.1314 | -2,102.01 | 5.73 | USD |
| TYQ4P8989 | CBOT APUT USTN FUT 8/24 @ 109 | Government Related | 0 | 7/26/2024 | USD | -1600000 | 0.3808 | -6,092.15 | 5.73 | USD |
| TYU400020 | FIN FUT US 10YR CBT 09/19/24 | Government Related | 6 | 9/20/2024 | USD | 175500000 | 109.8516 | 192,789,492.19 | 5.73 | USD |
| UXYU40008 | FIN FUT US ULTRA 10YR CBT 09/19/24 | Government Related | 6 | 9/20/2024 | USD | -305100000 | 113.2891 | -345,644,929.69 | 7.74 | USD |
| 05377RHM9 | AESOP 2023-8A A 144A | Securitized | 6.02 | 2/20/2030 | USD | 7500000 | 102.6674 | 7,700,055.75 | 3.80 | 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 | 106384000 | 94.3086 | 100,329,253.58 | 6.10 | USD |
| 01F050676 | FNMA TBA 5.0% JUL 30YR | Securitized | 5 | 7/15/2054 | USD | 80000000 | 96.6563 | 77,325,000.00 | 5.64 | USD |
| 004421EW9 | ACL 2004-CP1 ML TSEF1M L90 448RD | Securitized | 6.23971 | 4/25/2034 | USD | 204332.95 | 92.6912 | 189,398.64 | 4.35 | USD |
| 12656PAC0 | CSMC 2020-RPL3 A1 144A | Securitized | 4.080064 | 3/25/2060 | USD | 4957916.12 | 99.6561 | 4,940,865.85 | 3.40 | USD |
| 07386HB83 | DELTA 2000-1 21A2 ARM WM33 WC6 | Securitized | 4.53099 | 2/25/2036 | USD | 231607.55 | 67.1087 | 155,428.82 | 3.55 | USD |
| 01F030678 | FNMA TBA 3.0% JUL 30YR | Securitized | 3 | 7/15/2054 | USD | 0 | 85.0781 | 0.00 | 6.70 | USD |
| 01F030686 | FNMA TBA 3.0% AUG 30YR | Securitized | 3 | 8/13/2054 | USD | 188500000 | 85.1563 | 160,519,533.14 | 6.70 | USD |
| 06211UBF1 | BANK5 2024-5YR7 A2 | Securitized | 5.788 | 6/15/2057 | USD | 5700000 | 101.4787 | 5,784,284.76 | 4.10 | USD |
| 06211UBL8 | BANK5 2024-5YR7 A3 | Securitized | 5.769 | 6/15/2057 | USD | 2835000 | 101.5018 | 2,877,576.88 | 4.20 | USD |
| 01F040677 | FNMA TBA 4.0% JUL 30YR | Securitized | 4 | 7/15/2054 | USD | 64800000 | 91.5117 | 59,299,593.91 | 6.30 | 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 | 70200000 | 98.6211 | 69,232,007.29 | 4.68 | 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 | 50000000 | 100.2461 | 50,123,046.50 | 3.67 | USD |
| 08163VAC1 | BMARK 2023-V3 A3 WM28 WC7.1887 | Securitized | 6.3629 | 7/15/2056 | USD | 6500000 | 103.2896 | 6,713,824.65 | 3.33 | USD |
| 03072SXEO | AMSI 2004-K12 M2 TSEF1M L102 048RD | Securitized | 6.37471 | 1/25/2035 | USD | 1735626.07 | 97.2522 | 1,687,934.02 | 1.21 | USD |
| 03072SXF7 | AMSI 2004-K12 M2 TSEF1M L113 448RD | Securitized | 6.47971 | 1/25/2035 | USD | 1268671.74 | 90.4062 | 1,146,957.78 | 3.34 | USD |
| 03465JAB6 | ACFI 2021-0 A2 WM32 WC4.8900 144A | Securitized | 1.581 | 9/25/2066 | USD | 2059497.26 | 80.6721 | 1,661,439.69 | 7.25 | USD |
| 05951EAM9 | BAFC 2006-J 4A1 ARM WM36 WC6.3954 | Securitized | 5.019921 | 1/20/2047 | USD | 16577.75 | 83.3561 | 13,818.57 | 3.08 | USD |
| 12669GPN5 | CWHC 2005-2 1A1 TSEF1M L75 448RD | Securitized | 6.09971 | 3/25/2035 | USD | 45717.94 | 85.5379 | 39,106.18 | 2.96 | USD |

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|-----------|------------------------------------|-------------|----------|------------|-----|-------------|----------|---------------|------|-----|
| 03790CAA9 | ASHPL 2023-1A A 144A | Securitized | 7 | 7/21/2031 | USD | 10317020.89 | 99.8661 | 10,303,203.30 | 1.12 | USD |
| 26827EAC9 | ECAF 2015-1A A2 144A | Securitized | 4.947 | 6/15/2040 | USD | 270067 | 67.5000 | 182,295.23 | 5.28 | USD |
| 24023AAA8 | DC 2023-DC A 144A | Securitized | 6.3143 | 9/12/2040 | USD | 1100000 | 102.6346 | 1,128,980.60 | 3.04 | USD |
| 07384MN57 | BSARM 2004-2 23A ARM WM34 WC4.9227 | Securitized | 4.00002 | 5/25/2034 | USD | 5851.83 | 82.3310 | 4,817.87 | 7.72 | USD |
| 12598JAC5 | CSMC 2021-RPL7 A1 144A | Securitized | 1.92598 | 7/27/2061 | USD | 4524979.42 | 96.6245 | 4,372,236.48 | 3.19 | USD |
| 07384MYW6 | BSARM 2005-7 0A WM35 WC4.975 ADM | Securitized | 5.89215 | 10/25/2033 | USD | 5991 | 91.4461 | 5,478.53 | 0.98 | USD |
| 0738792V9 | BSABS 2005-AQ2 M1 TSFR1M+84.948BP | Securitized | 6.19471 | 9/25/2035 | USD | 3332730.19 | 99.3546 | 3,311,220.42 | 0.55 | USD |
| 12510HAS9 | CAUTO 2023-1A A1 144A | Securitized | 5.75 | 9/15/2053 | USD | 6790000 | 99.0782 | 6,727,410.46 | 3.50 | USD |
| 12658XAC1 | CSMC 2021-RPL9 A1 144A | Securitized | 2.43639 | 2/25/2061 | USD | 2280247.25 | 99.4104 | 2,266,803.37 | 3.98 | USD |
| 12668BB44 | CWALT 2006-OA3 1A1 TSFR1M+51.448BP | Securitized | 5.85971 | 5/25/2036 | USD | 27674.48 | 85.1800 | 23,573.11 | 5.19 | USD |
| 12664AAD1 | CSMC 2022-ATH3 A1 144A | Securitized | 4.991 | 8/25/2067 | USD | 1504796.29 | 98.6908 | 1,485,095.05 | 3.42 | USD |
| 12667FMF9 | CWALT 2006-10CB 3A1 WM34 WC6.011 | Securitized | 6 | 8/25/2034 | USD | 2358897.58 | 98.3404 | 2,319,749.79 | 3.80 | USD |
| 152314PR5 | CWALT 2005-D M3 TSFR1M+107.448BP | Securitized | 6.41971 | 10/25/2035 | USD | 3839490.48 | 98.8790 | 3,796,449.79 | 1.05 | USD |
| 17307GXP8 | CMLTI 2005-6 A1 1YCMT+210 | Securitized | 7.56 | 9/25/2035 | USD | 25162.9 | 98.2966 | 24,734.26 | 0.28 | USD |
| 17307GXQ6 | CMLTI 2005-6 A2 1YCMT+215 | Securitized | 7.18 | 9/25/2035 | USD | 11797.01 | 96.0938 | 11,336.19 | 2.09 | USD |
| 21H022671 | GNMA II TBA 2.5% JUL 30YR JMBO | Securitized | 2.5 | 7/22/2054 | USD | 0 | 84.0742 | 0.00 | 6.12 | USD |
| 21H022689 | GNMA II TBA 2.5% AUG 30YR JMBO | Securitized | 2.5 | 8/20/2054 | USD | 77400000 | 84.1484 | 65,130,891.01 | 6.12 | USD |
| 23332UBF0 | DSLA 2004-AR3 2A1 12MTA | Securitized | 6.14551 | 7/19/2044 | USD | 158931.16 | 90.8567 | 144,399.62 | 1.76 | USD |
| 23332UEM2 | DSLA 2005-AR4 2A1A TSFR1M+63.448BP | Securitized | 5.97315 | 8/19/2045 | USD | 299304.72 | 82.0290 | 245,516.73 | 3.66 | USD |
| 26827EAA3 | ECAF 2015-1A A1 144A | Securitized | 3.473 | 6/15/2040 | USD | 92667.75 | 65.5000 | 60,697.38 | 0.12 | USD |
| 3128L5LP4 | FHLMC GOLD 30YR #A7-2134 | Securitized | 6.5 | 1/1/2038 | USD | 10776.69 | 102.9075 | 11,090.02 | 2.78 | USD |
| 3128M5SH4 | FHLMC GOLD 30YR GNT #G0-3820 | Securitized | 6.5 | 1/1/2038 | USD | 1561.59 | 102.6247 | 1,602.58 | 2.67 | USD |
| 312928QX5 | FHLMC GOLD 30YR #A8-2270 | Securitized | 6.5 | 10/1/2038 | USD | 9143.52 | 101.9152 | 9,318.64 | 2.04 | USD |
| 3132DWERO | FNMA PASS THRU 30YR #SD8244 | Securitized | 4 | 9/1/2052 | USD | 24300665.38 | 91.5505 | 22,247,375.07 | 6.30 | USD |
| 3132DWHS5 | FNMA PASS THRU 30YR #SD8341 | Securitized | 5 | 7/1/2053 | USD | 70544997.75 | 96.7246 | 68,234,343.61 | 5.64 | USD |
| 3138EHS1 | FNMA PASS THRU 30YR #AJ7440 | Securitized | 4.5 | 11/1/2041 | USD | 63421.76 | 97.0316 | 61,539.16 | 5.88 | USD |
| 3140QSDX6 | FNMA PASS THRU 30YR #CB6417 | Securitized | 4.5 | 5/1/2053 | USD | 8353347.87 | 94.4226 | 7,887,445.74 | 6.10 | USD |
| 3140QSSU6 | FNMA PASS THRU 30YR #CB6830 | Securitized | 4.5 | 7/1/2053 | USD | 7032947.7 | 94.3985 | 6,638,995.45 | 6.10 | USD |
| 3140QTNE5 | FNMA PASS THRU 30YR #CB7588 | Securitized | 5 | 11/1/2053 | USD | 20456864.86 | 96.6979 | 19,781,365.48 | 5.64 | USD |
| 3140QTNF2 | FNMA PASS THRU 30YR #CB7589 | Securitized | 5.5 | 11/1/2053 | USD | 2764817.99 | 98.7574 | 2,730,461.17 | 4.68 | USD |
| 31416TL49 | FNMA PASS THRU 30YR #AA9346 | Securitized | 4.5 | 8/1/2039 | USD | 12361.53 | 97.1761 | 12,012.45 | 6.05 | USD |
| 31418AAE8 | FNMA PASS THRU 30YR #MA0904 | Securitized | 4.5 | 11/1/2041 | USD | 8968.32 | 97.1530 | 8,712.99 | 5.88 | USD |
| 31419BUM5 | FNMA PASS THRU 30YR #AE1487 | Securitized | 4.5 | 9/1/2040 | USD | 11629.72 | 96.3217 | 11,201.94 | 6.05 | USD |
| 3142GQBS0 | FNMA PASS THRU 30YR #RJ0048 | Securitized | 4.5 | 10/1/2053 | USD | 2069986.19 | 94.3457 | 1,952,943.11 | 6.10 | USD |
| 3142GQBU5 | FNMA PASS THRU 30YR #RJ0050 | Securitized | 5.5 | 10/1/2053 | USD | 980698.43 | 98.7756 | 968,690.33 | 4.68 | USD |
| 3142GQV82 | FNMA PASS THRU 30YR #RJ0638 | Securitized | 5 | 1/1/2054 | USD | 7865172.4 | 96.6790 | 7,603,967.67 | 5.64 | USD |
| 3142GQV90 | FNMA PASS THRU 30YR #RJ0639 | Securitized | 5.5 | 1/1/2054 | USD | 994932.5 | 98.6977 | 981,975.92 | 4.68 | USD |
| 3132A5KB0 | FNMA PASS THRU 30YR #ZS4790 | Securitized | 4 | 9/1/2048 | USD | 227039.33 | 92.9963 | 211,138.21 | 6.07 | USD |
| 3133KQQZ2 | FNMA PASS THRU 30YR #RA8572 | Securitized | 4.5 | 6/1/2053 | USD | 5302219.36 | 94.4188 | 5,006,292.85 | 6.10 | USD |
| 3133KR3D4 | FNMA PASS THRU 30YR #RA9796 | Securitized | 4.5 | 9/1/2053 | USD | 1300695.46 | 94.3670 | 1,227,427.77 | 6.10 | USD |
| 3140QRAB9 | FNMA PASS THRU 30YR #CB5401 | Securitized | 4.5 | 12/1/2052 | USD | 5582641.92 | 94.4508 | 5,272,849.23 | 6.10 | USD |
| 362341KE8 | GSAMP 2005-HE4 M3 TSFR1M+89.448BP | Securitized | 6.23971 | 7/25/2045 | USD | 985935.06 | 97.1968 | 958,297.23 | 1.73 | USD |
| 362341RX9 | GSR 2005-AR6 2A1 WM35 WC4.9 | Securitized | 5.057332 | 9/25/2035 | USD | 39384.31 | 92.3049 | 36,353.66 | 2.93 | USD |
| 39538RBB4 | GSAMP 2005-AR2 A1 TSFR1M+57.448BP | Securitized | 5.91971 | 6/25/2045 | USD | 690974.26 | 71.3003 | 492,666.79 | 4.30 | USD |
| 41161PSK0 | HVMLT 2005-9 2A1A TSFR1M+70.448BP | Securitized | 6.13315 | 6/20/2035 | USD | 110879.12 | 91.2254 | 101,149.88 | 4.24 | USD |
| 41162DAF6 | HVMLT 2006-12 2A2A TSFR1M+49.448BP | Securitized | 5.83315 | 1/19/2038 | USD | 65590.92 | 86.1907 | 56,533.25 | 4.09 | USD |

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|-----------|---|-------------|----------|------------|-----|------------|----------|--------------|-------|-----|
| 43730XAA2 | HPA 2021-3 A 144A | Securitized | 2.2 | 1/17/2041 | USD | 2374599.09 | 87.7836 | 2,084,509.28 | 3.61 | USD |
| 43739ECB1 | HMBT 2005-5 A1 TSFR1M+63.448BP | Securitized | 5.97971 | 1/25/2036 | USD | 148558.04 | 93.8051 | 139,355.02 | 0.59 | USD |
| 52474JAA4 | LMAT 2021-GS1 A1 WM50 WC4.2267 144A | Securitized | 4.892 | 10/25/2066 | USD | 2324769.97 | 98.3696 | 2,286,867.15 | 3.28 | USD |
| 552751AA7 | MFRA 2020-NQM2 A1 144A | Securitized | 1.381 | 4/25/2065 | USD | 1012512.26 | 92.7751 | 939,358.76 | 2.41 | USD |
| 552751AC3 | MFRA 2020-NQM2 A3 144A | Securitized | 1.947 | 4/25/2065 | USD | 1029395.7 | 92.8013 | 955,292.90 | 2.39 | USD |
| 59024LAB7 | MLMI 2007-HE2 A2A TSFR1M+35.448BP | Securitized | 5.69971 | 2/25/2037 | USD | 136212.79 | 28.5869 | 38,938.97 | 5.59 | USD |
| 59111RAA0 | METAL 2017-1 A 144A | Securitized | 4.581 | 10/15/2042 | USD | 1601398.98 | 65.7670 | 1,053,192.07 | 3.50 | USD |
| 61748HBQ3 | MSM 2007-7AX ZAS WC4.27 | Securitized | 5.476721 | 8/25/2034 | USD | 126035.15 | 91.8260 | 115,733.07 | 2.55 | USD |
| 61754HAD4 | MSM 2007-7AX ZAS TSFR1M+92.448BP | Securitized | 6.17971 | 4/25/2037 | USD | 86819.24 | 26.5091 | 23,015.01 | 5.25 | USD |
| 61756YAD5 | MSAC 2007-HE7 A2C TSFR1M+136.448BP | Securitized | 6.70971 | 7/25/2037 | USD | 7000000 | 84.6056 | 5,922,394.10 | 5.75 | USD |
| 61770YAA3 | MSC 2020-CNP A 144A | Securitized | 2.50852 | 4/5/2042 | USD | 5000000 | 81.3175 | 4,065,872.50 | 4.89 | USD |
| 62955RAA3 | NYMT 2021-SP1 A1 144A | Securitized | 1.6696 | 8/25/2061 | USD | 4516693.08 | 97.7311 | 4,414,211.57 | 2.40 | USD |
| 63874FAA5 | NCMS 2018-285M A 144A | Securitized | 3.916747 | 11/15/2032 | USD | 1301340.8 | 90.4905 | 1,177,589.80 | 1.72 | USD |
| 63935CAB7 | NAVSL 2019-FA A2 144A | Securitized | 2.6 | 8/15/2068 | USD | 2197230.58 | 93.8159 | 2,061,352.08 | 1.96 | USD |
| 673919AL0 | OBX 2023-NQM5 A1A 144A | Securitized | 6.567 | 6/25/2063 | USD | 2039459.61 | 100.8110 | 2,055,999.22 | 1.77 | USD |
| 693582AA6 | PRPM 2022-1 A1 WM51 WC2.88810 144A | Securitized | 3.72 | 2/25/2027 | USD | 2952310.15 | 98.3540 | 2,903,716.01 | 2.94 | USD |
| 74140QAA6 | PRET 2021-RN1 A1 144A | Securitized | 4.9917 | 2/25/2061 | USD | 1786822.83 | 99.2437 | 1,773,309.27 | 2.30 | USD |
| 74143EAA0 | PRET 2021-NPL3 A1 WM61 WC4.4352 144A | Securitized | 1.8677 | 7/25/2051 | USD | 3643394.78 | 98.2239 | 3,578,683.72 | 2.20 | USD |
| 74333WAA0 | PROG 2021-SFR10 A WM28 WC3.2740 144A | Securitized | 2.393 | 12/17/2040 | USD | 2026374.1 | 88.8635 | 1,800,706.14 | 4.12 | USD |
| 748956AA7 | RCKT 2023-CES2 A1A 144A | Securitized | 6.808 | 9/25/2043 | USD | 868654.83 | 100.8240 | 875,812.55 | 2.37 | USD |
| 36255WAA3 | GSMS 2018-RIVR A TSFR1M+124.7BP 144A | Securitized | 6.576 | 7/15/2035 | USD | 1297764.69 | 75.3240 | 977,527.63 | -0.28 | USD |
| 393505X98 | GT 1999-3 A9 SEQ WM26 WC9.0612 | Securitized | 6.53 | 2/1/2031 | USD | 731798.72 | 86.4619 | 632,727.00 | 1.95 | USD |
| 46630GAV7 | JPMMT 2007-A1 5A5 ARM | Securitized | 5.51369 | 7/25/2035 | USD | 72491.16 | 97.0478 | 70,351.11 | 1.70 | USD |
| 466247LZ4 | JPMMT 2005-A1 6T1 ARM WM33 WC5.2725 | Securitized | 5.642945 | 2/25/2035 | USD | 4255 | 89.1511 | 3,793.38 | 1.54 | USD |
| 55446MAA5 | MAACH 2019-1 A 144A | Securitized | 3.474 | 10/15/2039 | USD | 1343761.23 | 91.3523 | 1,227,556.92 | 1.80 | USD |
| 753910AF5 | RASC 2005-KS12 M3 TSFR1M+59.448BP | Securitized | 6.17971 | 1/25/2036 | USD | 1427758.9 | 97.6987 | 1,394,901.88 | 1.75 | USD |
| 76110W3V6 | RASC 2005-KS12 M3 TSFR1M+75.448BP | Securitized | 6.41971 | 8/25/2035 | USD | 3634547.56 | 98.3162 | 3,573,349.41 | 1.24 | USD |
| 761118WP9 | RASC 2005-KS12 M3 TSFR1M+53.448BP | Securitized | 5.64936 | 4/25/2046 | USD | 699848.58 | 26.1042 | 182,689.73 | 3.19 | USD |
| 78433XAA8 | SALTT 2021-1A AA 144A | Securitized | 2.301 | 2/28/2033 | USD | 841979.91 | 92.8677 | 781,927.46 | 3.00 | USD |
| 80287DAC1 | SDART 2023-6 A3 | Securitized | 5.93 | 7/17/2028 | USD | 2300000 | 100.7252 | 2,316,679.83 | 1.29 | USD |
| 80287DAD9 | SDART 2023-6 B | Securitized | 5.98 | 4/16/2029 | USD | 2300000 | 101.1669 | 2,326,838.70 | 1.95 | USD |
| 80287DAE7 | SDART 2023-6 C | Securitized | 6.4 | 3/17/2031 | USD | 2300000 | 102.7337 | 2,362,874.18 | 2.56 | USD |
| 81375WAK2 | SADR 2007-INCL M1 TSFR1M+90.448BP | Securitized | 6.23971 | 2/25/2034 | USD | 5610889.5 | 99.1731 | 5,564,491.93 | -0.01 | USD |
| 86359BGF2 | SARM 2004-1 4A1 WM34 WC5.5718 ARM | Securitized | 7.28229 | 2/25/2034 | USD | 9051.68 | 92.2829 | 8,353.16 | 0.57 | USD |
| 86359LMW6 | SARM 2005-7AK0 1A1 TSFR1M+72.448BP | Securitized | 6.07971 | 9/25/2045 | USD | 241594.93 | 87.4890 | 211,369.06 | -0.45 | USD |
| 92348VAA7 | VZMT 2023-6 A 144A | Securitized | 5.35 | 9/22/2031 | USD | 8000000 | 101.5157 | 8,121,259.20 | 3.69 | USD |
| 92539XAA2 | VERUS 2023-6 A1 WM53 WC8.2412 144A | Securitized | 6.665 | 9/25/2068 | USD | 8719617.58 | 100.8532 | 8,794,015.10 | 2.25 | USD |
| 92922FB72 | WAMU 2004-AR13 A2A TSFR1M+85.448BP | Securitized | 6.19971 | 11/25/2034 | USD | 312889.32 | 93.3228 | 291,997.04 | 1.19 | USD |
| 92922FD21 | WAMU 2005-AR2 2A1A TSFR1M+73.448BP | Securitized | 6.07971 | 1/25/2045 | USD | 19278.68 | 97.7786 | 18,850.42 | 1.43 | USD |
| 94354KAA8 | WAAV 2019-1 A 144A | Securitized | 3.597 | 9/15/2044 | USD | 1654473.42 | 90.6344 | 1,499,521.23 | 2.66 | USD |
| 949794AB7 | WFMBS 2007-7AK0 A2 WM57 WC2.2267 | Securitized | 6.118616 | 10/25/2037 | USD | 1408978.37 | 93.6472 | 1,319,468.09 | 1.78 | USD |

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|-----------|---|----------------------|---------|------------|-----|------------|----------|---------------|-------|-----|
| 98944PAB3 | ZCAP 2018-1 A 144A | Securitized | 4.605 | 10/15/2038 | USD | 1382731.69 | 91.2810 | 1,262,171.31 | 0.73 | USD |
| 76110W6B7 | RASC 2005-EMX4 M3 TSFR1M+57.448BP | Securitized | 6.14971 | 11/25/2035 | USD | 249867.02 | 99.6379 | 248,962.25 | 0.47 | USD |
| 86358EGW0 | SAIL 2004-2 A4 TSFR1M+81.948BP | Securitized | 6.16471 | 3/25/2034 | USD | 1187629.11 | 99.2339 | 1,178,530.80 | 2.89 | USD |
| 91823AAW1 | VBTEL 2022-1A C2II 144A | Securitized | 3.706 | 2/15/2057 | USD | 2000000 | 86.9206 | 1,738,412.40 | 6.36 | USD |
| 92925CDA7 | WAMU 2006-AR3 A1A 12MTA+100 | Securitized | 6.15277 | 2/25/2046 | USD | 226103.54 | 86.5970 | 195,798.97 | 4.32 | USD |
| 95003WAA4 | WFCM 2022-ONL A WM27 WC4.9710 144A | Securitized | 3.862 | 12/15/2039 | USD | 2600000 | 90.8693 | 2,362,601.54 | 1.91 | USD |
| 29278NAG8 | ENERGY TRANSFER OPERATNG SR UNSEC | Invest. Grade Credit | 5.25 | 4/15/2029 | USD | 11400000 | 99.6430 | 11,359,299.72 | 4.07 | USD |
| 009088AA3 | AIR CANADA 2015-2AA PTT 144A | Invest. Grade Credit | 3.75 | 6/15/2029 | USD | 1842687.75 | 94.0934 | 1,733,847.19 | 2.77 | USD |
| 01166VAA7 | ALASKA AIRLINES 2020 TR LETC 144A | Invest. Grade Credit | 4.8 | 2/15/2029 | USD | 2467179.47 | 98.1914 | 2,422,557.32 | 2.33 | USD |
| 097023DL6 | BOEING CO SR UNSEC 144A | Invest. Grade Credit | 6.528 | 5/1/2034 | USD | 1900000 | 102.4411 | 1,946,381.26 | 6.96 | USD |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | Invest. Grade Credit | 3.2 | 12/15/2029 | USD | 1760400 | 92.8986 | 1,635,387.30 | 3.15 | USD |
| 02376UAA3 | AMERICAN AIRLINES INC EETC | Invest. Grade Credit | 3.575 | 7/15/2029 | USD | 1736505.48 | 94.6246 | 1,643,160.67 | 2.76 | USD |
| 023770AA8 | AMER AIRLN 15-1 A PTT SEC | Invest. Grade Credit | 3.375 | 11/1/2028 | USD | 4716172.24 | 94.5341 | 4,458,390.04 | 2.30 | USD |
| 023761AA7 | AMER AIRLINE 17-1 AA PTT | Invest. Grade Credit | 3.65 | 8/15/2030 | USD | 2318750 | 94.5497 | 2,192,371.63 | 3.41 | USD |
| 02377AAA6 | AMER AIRLN 14-1 A PTT EETC | Invest. Grade Credit | 3.7 | 4/1/2028 | USD | 2096265.27 | 95.6121 | 2,004,283.87 | 1.89 | USD |
| 036752AP8 | ANTHEM INC SR UNSEC | Invest. Grade Credit | 2.55 | 3/15/2031 | USD | 2576000 | 85.2912 | 2,197,101.31 | 5.90 | USD |
| 045054AL7 | ASHTED CAPITAL INC SESEC 144A | Invest. Grade Credit | 4.25 | 11/1/2029 | USD | 1600000 | 93.8390 | 1,501,423.22 | 3.98 | USD |
| 268317BB9 | ELECTRICITE DE FRANCE SA SR UNSEC 144A | Invest. Grade Credit | 6 | 4/22/2064 | USD | 5500000 | 93.0643 | 5,118,533.86 | 12.46 | USD |
| 12513GBG3 | CDW LLC/CDW FINANCE SR UNSEC SMR | Invest. Grade Credit | 2.67 | 12/1/2026 | USD | 4200000 | 93.6551 | 3,933,514.62 | 2.28 | USD |
| 07274EAM5 | BAYER US FINANCE LLC SR UNSEC 144A | Invest. Grade Credit | 6.875 | 11/21/2053 | USD | 2000000 | 102.7997 | 2,055,994.85 | 11.42 | USD |
| 07274NAL7 | BAYER US FINANCE II LLC SR UNSEC 144A | Invest. Grade Credit | 4.375 | 12/15/2028 | USD | 6900000 | 95.0060 | 6,555,416.00 | 3.90 | USD |
| 29273VBA7 | ENERGY TRANSFER LP SR UNSEC | Invest. Grade Credit | 5.6 | 9/1/2034 | USD | 4100000 | 99.3997 | 4,075,388.52 | 7.44 | USD |
| 092113AX7 | BLACK HILLS CORP SR UNSEC | Invest. Grade Credit | 6 | 1/15/2035 | USD | 3000000 | 100.6558 | 3,019,674.87 | 7.55 | USD |
| 097023DH5 | BOEING CO SR UNSEC 144A | Invest. Grade Credit | 6.259 | 5/1/2027 | USD | 2200000 | 100.7137 | 2,215,701.55 | 2.52 | USD |
| 097023DJ1 | BOEING CO SR UNSEC 144A | Invest. Grade Credit | 6.298 | 5/1/2029 | USD | 2000000 | 101.4367 | 2,028,734.54 | 4.05 | USD |
| 097023DK8 | BOEING CO SR UNSEC 144A | Invest. Grade Credit | 6.388 | 5/1/2031 | USD | 2300000 | 101.8471 | 2,342,482.36 | 5.34 | USD |
| 097023DM4 | BOEING CO SR UNSEC 144A | Invest. Grade Credit | 6.858 | 5/1/2054 | USD | 3200000 | 102.6997 | 3,286,391.68 | 11.79 | USD |
| 097023DN2 | BOEING CO SR UNSEC 144A | Invest. Grade Credit | 7.008 | 5/1/2064 | USD | 1700000 | 102.4634 | 1,741,877.44 | 12.37 | USD |
| 210795QB9 | CONTL AIRLINES 2012-2 A SEC | Invest. Grade Credit | 4 | 4/29/2026 | USD | 1146869.11 | 99.9922 | 1,146,779.88 | 0.33 | USD |
| 11043XAA1 | BRITISH AIRWAYS PLC LETC SEC 144A | Invest. Grade Credit | 3.3 | 6/15/2034 | USD | 2424921.27 | 90.1333 | 2,185,662.06 | 4.33 | USD |
| 22822VAL5 | CROWN CASTLE INTE CORP SR UNSEC | Invest. Grade Credit | 4.3 | 2/15/2029 | USD | 3000000 | 95.5700 | 2,867,098.83 | 4.02 | USD |
| 161175BS2 | CHARTER COMM OPT LLC/CAP SEC | Invest. Grade Credit | 5.125 | 7/1/2049 | USD | 2000000 | 76.8315 | 1,536,630.46 | 10.17 | USD |
| 186108CL8 | CLEVELAND ELECTRIC ILLUM SR UNSEC 144A | Invest. Grade Credit | 4.55 | 11/15/2030 | USD | 2500000 | 94.5576 | 2,363,939.88 | 5.34 | USD |
| 24703TAG1 | DELL INT LLC / EMC CORP | Invest. Grade Credit | 5.3 | 10/1/2029 | USD | 1000000 | 100.5970 | 1,005,969.84 | 4.39 | USD |
| 26874RAN8 | ENI SPA SR UNSEC 144A | Invest. Grade Credit | 5.5 | 5/15/2034 | USD | 1600000 | 99.1173 | 1,585,877.26 | 7.33 | USD |
| 29278NAQ6 | ENERGY TRANSFER OPERATNG SR UNSEC | Invest. Grade Credit | 3.75 | 5/15/2030 | USD | 450000 | 92.0240 | 414,107.79 | 5.07 | USD |
| 314890AB0 | FERGUSON FINANCE PLC SR UNSEC 144A | Invest. Grade Credit | 3.25 | 6/2/2030 | USD | 2500000 | 90.2709 | 2,256,771.98 | 5.16 | USD |
| 361841AJ8 | GLP CAPITAL LP / FIN II SR UNSEC | Invest. Grade Credit | 5.25 | 6/1/2025 | USD | 2450000 | 99.2369 | 2,431,305.03 | 0.83 | USD |
| 361841AL3 | GLP CAPITAL LP / FIN II SR UNSEC CMP | Invest. Grade Credit | 5.3 | 1/15/2029 | USD | 3150000 | 98.6014 | 3,105,944.73 | 3.85 | USD |
| 361841AP4 | GLP CAPITAL LP / FIN II SR UNSEC | Invest. Grade Credit | 4 | 1/15/2030 | USD | 3278000 | 91.6948 | 3,005,756.53 | 4.75 | USD |
| 38239JAA9 | GOODMAN US FIN THREE SR UNSEC 144A | Invest. Grade Credit | 3.7 | 3/15/2028 | USD | 3200000 | 93.7590 | 3,000,287.01 | 3.32 | USD |
| 49427RAN2 | KILROY REALTY LP SR UNSEC | Invest. Grade Credit | 4.75 | 12/15/2028 | USD | 400000 | 94.6363 | 378,545.12 | 3.83 | USD |
| 49427RAP7 | KILROY REALTY LP SR UNSEC | Invest. Grade Credit | 3.05 | 2/15/2030 | USD | 3000000 | 84.3908 | 2,531,723.91 | 4.91 | USD |

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|-----------|--|----------------------|-------|------------|-----|------------|----------|---------------|-------|-----|
| 55037AAA6 | LUNDIN ENERGY FI SR UNSEC 144A | Invest. Grade Credit | 2 | 7/15/2026 | USD | 1300000 | 93.0636 | 1,209,827.10 | 1.94 | USD |
| 55903VBC6 | WARNERMEDIA HOLDINGS INC SR UNSEC SMR | Invest. Grade Credit | 4.279 | 3/15/2032 | USD | 1600000 | 87.3146 | 1,397,034.30 | 6.20 | USD |
| 595620AP0 | MIDAMERICAN ENERGY CO SEC | Invest. Grade Credit | 4.25 | 5/1/2046 | USD | 600000 | 82.4496 | 494,697.75 | 12.57 | USD |
| 599191AA1 | MILEAGE PLUS HLDINGS LLC 144A | Invest. Grade Credit | 6.5 | 6/20/2027 | USD | 1200000 | 100.2791 | 1,203,349.20 | 0.95 | USD |
| 65473PAL9 | NISOURCE INC SR UNSEC | Invest. Grade Credit | 1.7 | 2/15/2031 | USD | 8200000 | 79.5672 | 6,524,508.27 | 5.99 | USD |
| 654744AD3 | NISSAN MOTOR CO SR UNSEC 144A | Invest. Grade Credit | 4.81 | 9/17/2030 | USD | 700000 | 92.9407 | 650,584.87 | 5.13 | USD |
| 694308JM0 | PACIFIC GAS & ELECTRIC SEC | Invest. Grade Credit | 4.55 | 7/1/2030 | USD | 3400000 | 94.8165 | 3,223,760.69 | 4.91 | USD |
| 74350LAA2 | PROLOGIS TARGETED US SR UNSEC 144A | Invest. Grade Credit | 5.25 | 4/1/2029 | USD | 5900000 | 100.1045 | 5,906,163.73 | 4.09 | USD |
| 45262BAC7 | IMPERIAL BRANDS FIN PLC SR UNSEC 144A | Invest. Grade Credit | 3.875 | 7/26/2029 | USD | 4000000 | 92.6487 | 3,705,947.48 | 4.44 | USD |
| 517834AE7 | LAS VEGAS SANDS CORP SR UNSEC | Invest. Grade Credit | 3.5 | 8/18/2026 | USD | 4750000 | 95.4761 | 4,535,115.70 | 1.98 | USD |
| 55354GAK6 | MSCI INC SR UNSEC 144A | Invest. Grade Credit | 3.625 | 9/1/2030 | USD | 200000 | 89.8599 | 179,719.80 | 4.90 | USD |
| 55354GAQ3 | MSCI INC SR UNSEC 144A | Invest. Grade Credit | 3.25 | 8/15/2033 | USD | 300000 | 82.7142 | 248,142.74 | 7.09 | USD |
| 573874AN4 | MARKET TECHNOLOGY INC SR UNSEC | Invest. Grade Credit | 4.875 | 6/22/2028 | USD | 5500000 | 98.5762 | 5,421,692.21 | 3.44 | USD |
| 654744AB7 | NISSAN MOTOR ACCEPTANCE SR UNSEC 144A | Invest. Grade Credit | 3.522 | 9/17/2025 | USD | 2000000 | 97.0633 | 1,941,266.38 | 1.16 | USD |
| 654744AC5 | NISSAN MOTOR CO SR UNSEC 144A | Invest. Grade Credit | 4.345 | 9/17/2027 | USD | 2900000 | 95.5178 | 2,770,015.07 | 2.89 | USD |
| 68389XCE3 | ORACLE CORP SR UNSEC | Invest. Grade Credit | 2.875 | 3/25/2031 | USD | 2100000 | 86.3845 | 1,814,075.30 | 5.85 | USD |
| 694308HL4 | PACIFIC GAS & ELECTRIC SR SEC | Invest. Grade Credit | 4.3 | 3/15/2045 | USD | 700000 | 76.9954 | 538,967.63 | 10.89 | USD |
| 694308HW0 | PACIFIC GAS & ELECTRIC SR SEC | Invest. Grade Credit | 3.3 | 12/1/2027 | USD | 2800000 | 93.2664 | 2,611,458.16 | 3.09 | USD |
| 694308HY6 | PACIFIC GAS & ELECTRIC SR SEC | Invest. Grade Credit | 3.95 | 12/1/2047 | USD | 2400000 | 71.7012 | 1,720,828.08 | 11.41 | USD |
| 694308JK4 | PACIFIC GAS & ELECTRIC SEC | Invest. Grade Credit | 3.75 | 7/1/2028 | USD | 1800000 | 93.9387 | 1,690,896.94 | 3.58 | USD |
| 694308JQ1 | PACIFIC GAS & ELECTRIC SEC | Invest. Grade Credit | 4.5 | 7/1/2040 | USD | 1800000 | 82.4469 | 1,484,043.61 | 9.74 | USD |
| 694308KD8 | PACIFIC GAS & ELECTRIC SEC | Invest. Grade Credit | 5.25 | 3/1/2052 | USD | 2000000 | 85.8651 | 1,717,301.88 | 11.62 | USD |
| 695114CV8 | PACIFICORP SEC | Invest. Grade Credit | 4.15 | 2/15/2050 | USD | 1800000 | 76.5721 | 1,378,298.45 | 12.81 | USD |
| 76132FAC1 | RETAIL OPPORTUNITY IN SR UNSEC | Invest. Grade Credit | 6.75 | 10/15/2028 | USD | 2400000 | 103.5588 | 2,485,410.24 | 3.63 | USD |
| 84858DAA6 | SPIRIT AIR 2015-1 PTT A EETC SEC | Invest. Grade Credit | 4.1 | 10/1/2029 | USD | 269545.42 | 93.8160 | 252,876.62 | 2.76 | USD |
| 889175BF1 | TOLEDO EDISON COMPANY 1ST MTGE 144A | Invest. Grade Credit | 2.65 | 5/1/2028 | USD | 4584000 | 90.2034 | 4,134,923.67 | 3.51 | USD |
| 90346WAA1 | US AIRWAYS 2013-1A PTT | Invest. Grade Credit | 3.95 | 5/15/2027 | USD | 383187.78 | 97.7258 | 374,473.17 | 1.19 | USD |
| 90931GAA7 | UNITED AIR 2020-1 A PTT EETC SEC | Invest. Grade Credit | 5.875 | 4/15/2029 | USD | 6666595.83 | 100.3917 | 6,692,710.89 | 1.86 | USD |
| 90931MAA4 | UNITED AIR 2016-1 A PTT EETC | Invest. Grade Credit | 3.45 | 1/7/2030 | USD | 1478304.23 | 91.8352 | 1,357,603.65 | 2.95 | USD |
| 90932EAA1 | UNITED AIR 2016-2 AA PTT | Invest. Grade Credit | 2.875 | 4/7/2030 | USD | 1399526.25 | 91.3097 | 1,277,902.66 | 3.34 | USD |
| 90932JAA0 | UNITED AIR 2019-2 AA EETC PTT | Invest. Grade Credit | 2.7 | 11/1/2033 | USD | 4039717.65 | 86.7678 | 3,505,174.13 | 5.04 | USD |
| 90932PAA6 | UNITED AIR EETC 14-1 A PTT SEC | Invest. Grade Credit | 4 | 10/11/2027 | USD | 889670.73 | 96.9897 | 862,889.24 | 1.53 | USD |
| 928668BF8 | VOLKSWAGEN GROUP AMERICA SR UNSEC 144A | Invest. Grade Credit | 3.75 | 5/13/2030 | USD | 1300000 | 92.3894 | 1,201,062.23 | 5.08 | USD |
| 94876QAA4 | WEIR GROUP PLC (THE) SR UNSEC 144A | Invest. Grade Credit | 2.2 | 5/13/2026 | USD | 3400000 | 93.9003 | 3,192,611.66 | 1.78 | USD |
| 960386AM2 | WABTEC SR UNSEC SMR | Invest. Grade Credit | 4.95 | 9/15/2028 | USD | 1400000 | 98.0672 | 1,372,941.42 | 3.63 | USD |
| 880451AZ2 | TENNESSEE GAS PIPELINE SR UNSEC 144A | Invest. Grade Credit | 2.9 | 3/1/2030 | USD | 3800000 | 87.4266 | 3,322,211.48 | 5.04 | USD |
| 03666HAG6 | ANTARES HOLDINGS SR UNSEC 144A | Invest. Grade Credit | 6.5 | 2/8/2029 | USD | 2000000 | 98.5313 | 1,970,625.04 | 3.85 | USD |
| 12803RAC8 | CAIXABANK SA SR NON PREF 144A SOFRRATE | Invest. Grade Credit | 6.84 | 9/13/2034 | USD | 5000000 | 105.6604 | 5,283,022.05 | 6.72 | USD |
| 14314DAA1 | CARLYLE FINANCE SUB LLC SR UNSEC 144A | Invest. Grade Credit | 3.5 | 9/19/2029 | USD | 4000000 | 92.4732 | 3,698,927.36 | 4.58 | USD |
| 225401AZ1 | COB GROUP AG SR UNSEC 144A SOEP | Invest. Grade Credit | 6.537 | 8/12/2033 | USD | 10000000 | 104.9936 | 10,499,362.50 | 6.21 | USD |
| 00928QAY7 | AIRCASTLE LTD SR UNSEC 144A | Invest. Grade Credit | 5.95 | 2/15/2029 | USD | 1600000 | 100.0154 | 1,600,245.90 | 3.93 | USD |
| 11271LAK8 | BROOKFIELD FINANCE INC SR UNSEC | Invest. Grade Credit | 6.35 | 1/5/2034 | USD | 2500000 | 104.8889 | 2,622,223.53 | 6.97 | USD |
| 02401LAA2 | AMERICAN ASSETS TRUST LP SR UNSEC | Invest. Grade Credit | 3.375 | 2/1/2031 | USD | 4000000 | 81.9891 | 3,279,563.52 | 5.54 | USD |

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|-----------|--|----------------------|----------|------------|-----|----------|----------|---------------|-------|-----|
| 125491AN0 | CI FINANCIAL CORP SR UNSEC | Invest. Grade Credit | 3.2 | 12/17/2030 | USD | 3200000 | 78.8651 | 2,523,683.52 | 5.44 | USD |
| 03990BAA9 | ARES MANAGEMENT CORP SR UNSEC | Invest. Grade Credit | 6.375 | 11/10/2028 | USD | 5900000 | 104.2455 | 6,150,484.50 | 3.71 | USD |
| 04015KAB6 | ARES FINANCE CO II LLC SR UNSEC 144A | Invest. Grade Credit | 3.25 | 6/15/2030 | USD | 4950000 | 89.1852 | 4,414,669.53 | 5.17 | USD |
| 225401BG2 | UBS GROUP AG SR UNSEC 144A | Invest. Grade Credit | 6.301 | 9/22/2034 | USD | 10326000 | 104.0428 | 10,743,461.39 | 6.87 | USD |
| 05369AAA9 | AVIATION CAPITAL GROUP SR UNSEC 144A | Invest. Grade Credit | 3.5 | 11/1/2027 | USD | 1300000 | 93.6573 | 1,217,544.33 | 3.02 | USD |
| 05401AAR2 | AVOLON HOLDINGS FNDG LTD SR UNSEC 144A | Invest. Grade Credit | 2.528 | 11/18/2027 | USD | 6141000 | 89.9906 | 5,526,320.78 | 3.13 | USD |
| 05555LAA9 | BGC GROUP INC SR UNSEC 144A | Invest. Grade Credit | 6.6 | 6/10/2029 | USD | 3750000 | 99.5491 | 3,733,090.43 | 4.07 | USD |
| 05946KAR2 | BANCO BILBAO VIZCAYA ARG SR NON PREF | Invest. Grade Credit | 6.033 | 3/13/2035 | USD | 5000000 | 99.8033 | 4,990,163.45 | 7.11 | USD |
| 05964HBB0 | BANCO SANTANDER SA SR NON PREF | Invest. Grade Credit | 5.538 | 3/14/2030 | USD | 10000000 | 99.2848 | 9,928,476.60 | 4.05 | USD |
| 06051GHD4 | BANK OF AMERICA CORP SR UNSEC TSFR3M | Invest. Grade Credit | 3.419 | 12/20/2028 | USD | 25728000 | 94.0612 | 24,200,064.25 | 3.19 | USD |
| 06051GMA4 | BANK OF AMERICA CORP SR UNSEC SOFR | Invest. Grade Credit | 5.468 | 1/23/2035 | USD | 5300000 | 99.9357 | 5,296,589.98 | 7.26 | USD |
| 06738EBV6 | BARCLAYS PLC SR UNSEC | Invest. Grade Credit | 2.894 | 11/24/2032 | USD | 6900000 | 82.7581 | 5,710,306.49 | 6.34 | USD |
| 172967NN7 | CITIGROUP INC SR UNSEC SOFR | Invest. Grade Credit | 3.785 | 3/17/2033 | USD | 2000000 | 89.1319 | 1,782,637.42 | 6.43 | USD |
| 09659W2F0 | BNP PARIBAS SR UNSEC 144A | Invest. Grade Credit | 4.4 | 8/14/2028 | USD | 14700000 | 96.0660 | 14,121,702.29 | 3.68 | USD |
| 09659W2M5 | BNP PARIBAS SR NON-PREFER 144A SOFR | Invest. Grade Credit | 1.904 | 9/30/2028 | USD | 3000000 | 89.3532 | 2,680,595.52 | 3.06 | USD |
| 09659X2M3 | BNP PARIBAS SR NON-PREFER REGS SOFR | Invest. Grade Credit | 1.904 | 9/30/2028 | USD | 5000000 | 89.3532 | 4,467,659.20 | 3.06 | USD |
| 11271LAF9 | BROOKFIELD FINANCE INC SR UNSEC | Invest. Grade Credit | 3.5 | 3/30/2051 | USD | 7100000 | 69.2328 | 4,915,526.46 | 14.03 | USD |
| 12803RAH7 | CAIXABANK SA SR NON PREF 144A SOFR | Invest. Grade Credit | 6.037 | 6/15/2035 | USD | 3000000 | 100.2791 | 3,008,373.57 | 7.24 | USD |
| 138616AM9 | CANTOR FITZGERALD LP SR UNSEC 144A | Invest. Grade Credit | 7.2 | 12/12/2028 | USD | 8700000 | 102.8882 | 8,951,270.44 | 3.70 | USD |
| 251526CB3 | DEUTSCHE BANK NY SOFR | Invest. Grade Credit | 3.961 | 11/26/2025 | USD | 9000000 | 99.1592 | 8,924,323.95 | 0.40 | USD |
| 251526CP2 | DEUTSCHE BANK NY SOFR | Invest. Grade Credit | 2.311 | 11/16/2027 | USD | 9500000 | 92.3524 | 8,773,481.33 | 2.25 | USD |
| 251526CE7 | DEUTSCHE BANK AG SOFR | Invest. Grade Credit | 2.129 | 11/24/2026 | USD | 1400000 | 94.9320 | 1,329,047.54 | 1.35 | USD |
| 254709AT5 | DISCOVER FINANCIAL SVS SR UNSEC SOFR | Invest. Grade Credit | 7.964 | 11/2/2034 | USD | 3000000 | 112.5366 | 3,376,097.55 | 6.60 | USD |
| 30225VAK3 | EXTRA SPACE STORAGE LP SR UNSEC | Invest. Grade Credit | 5.5 | 7/1/2030 | USD | 7500000 | 100.8273 | 7,562,051.18 | 4.93 | USD |
| 31847RAG7 | FIRST AMERICAN FINANCIAL SR UNSEC | Invest. Grade Credit | 4 | 5/15/2030 | USD | 3850000 | 89.9046 | 3,461,327.29 | 4.97 | USD |
| 345397B77 | FORD MOTOR CREDIT CO LLC | Invest. Grade Credit | 2.7 | 8/10/2026 | USD | 400000 | 93.9556 | 375,822.51 | 1.99 | USD |
| 345397C27 | FORD MOTOR CREDIT CO LLC SR UNSEC | Invest. Grade Credit | 4.95 | 5/28/2027 | USD | 5000000 | 97.6596 | 4,882,981.90 | 2.63 | USD |
| 345397E66 | FORD MOTOR CREDIT CO LLC SR UNSEC | Invest. Grade Credit | 6.125 | 3/8/2034 | USD | 4150000 | 98.9804 | 4,107,685.11 | 6.89 | USD |
| 37959GAB3 | GLOBAL ATLANTIC FIN CO SR UNSEC 144A | Invest. Grade Credit | 3.125 | 6/15/2031 | USD | 1200000 | 82.8076 | 993,691.04 | 5.89 | USD |
| 38141GZS6 | GOLDMAN SACHS GROUP INC SOFR | Invest. Grade Credit | 7.173289 | 3/15/2028 | USD | 20000000 | 102.3385 | 20,467,694.20 | 0.00 | USD |
| 38173MAC6 | GOLUB CAPITAL BDC SR UNSEC | Invest. Grade Credit | 2.05 | 2/15/2027 | USD | 4000000 | 89.9431 | 3,597,722.28 | 2.48 | USD |
| 38173MAE2 | GOLUB CAPITAL BDC SR UNSEC | Invest. Grade Credit | 6 | 7/15/2029 | USD | 1000000 | 98.1313 | 981,312.51 | 4.19 | USD |
| 46647PEF9 | JPMORGAN CHASE & CO SR UNSEC SOFRRATE | Invest. Grade Credit | 6.264664 | 4/22/2028 | USD | 2100000 | 100.4393 | 2,109,226.08 | 0.00 | USD |
| 48248AAG3 | KKR FINANCIAL HOLDINGS SR UNSEC 144A | Invest. Grade Credit | 5.4 | 5/23/2033 | USD | 9000000 | 95.2958 | 8,576,617.95 | 4.23 | USD |
| 61747YFN0 | MORGAN STANLEY SR UNSEC SOFRRATE | Invest. Grade Credit | 6.364953 | 4/13/2028 | USD | 5700000 | 100.4105 | 5,723,401.07 | 0.00 | USD |
| 61747YFP5 | MORGAN STANLEY SR UNSEC SOFR | Invest. Grade Credit | 5.652 | 4/13/2028 | USD | 1500000 | 101.0133 | 1,515,199.08 | 2.53 | USD |
| 61747YFQ3 | MORGAN STANLEY SR UNSEC SOFRRATE | Invest. Grade Credit | 5.656 | 4/18/2030 | USD | 1600000 | 101.7176 | 1,627,481.49 | 4.13 | USD |
| 629209AC1 | NMI HOLDINGS SR UNSEC | Invest. Grade Credit | 6 | 8/15/2029 | USD | 6000000 | 99.2129 | 5,952,774.36 | 4.26 | USD |

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|-----------|--|----------------------|--------|------------|-----|------------|----------|---------------|-------|-----|
| 654740BT5 | NISSAN MOTOR ACCEPTANCE SR UNSEC 144A | Invest. Grade Credit | 2.75 | 3/9/2028 | USD | 3000000 | 89.1981 | 2,675,943.06 | 3.38 | USD |
| 46188BAE2 | INVITATION HOMES OP SR UNSEC | Invest. Grade Credit | 5.45 | 8/15/2030 | USD | 5000000 | 100.2190 | 5,010,947.65 | 5.03 | USD |
| 50212YAH7 | LPL HOLDINGS INC SR UNSEC | Invest. Grade Credit | 6.75 | 11/17/2028 | USD | 5700000 | 105.0506 | 5,987,885.17 | 3.70 | USD |
| 404280BT5 | HSBC HOLDINGS PLC SR UNSEC TSFR3M | Invest. Grade Credit | 4.583 | 6/19/2029 | USD | 4000000 | 96.6895 | 3,867,580.28 | 3.54 | USD |
| 46647PDR4 | JPMORGAN CHASE & CO SR UNSEC SOFR | Invest. Grade Credit | 5.35 | 6/1/2034 | USD | 20000000 | 99.6110 | 19,922,197.40 | 6.92 | USD |
| 46647PEE2 | JPMORGAN CHASE & CO SR UNSEC SOFRRATE | Invest. Grade Credit | 5.571 | 4/22/2028 | USD | 2800000 | 100.8312 | 2,823,274.94 | 2.56 | USD |
| 46647PEG7 | JPMORGAN CHASE & CO SR UNSEC SOFRRATE | Invest. Grade Credit | 5.581 | 4/22/2030 | USD | 1300000 | 101.6070 | 1,320,891.43 | 4.15 | USD |
| 565130AA9 | MAPLE GROVE FUNDING TR I SR UNSEC | Invest. Grade Credit | 4.161 | 8/15/2051 | USD | 8000000 | 67.8252 | 5,426,019.68 | 12.14 | USD |
| 74977RDR2 | COOPERATIEVE RABOBANK UA SR NONPREF 144A | Invest. Grade Credit | 4.655 | 8/22/2028 | USD | 6300000 | 97.6884 | 6,154,366.74 | 2.86 | USD |
| 78448TAH5 | SMBC AVIATION CAPITAL FI SR UNSEC 144A | Invest. Grade Credit | 5.45 | 5/3/2028 | USD | 3600000 | 100.0972 | 3,603,498.52 | 3.36 | USD |
| 79588TAD2 | SAMMONS FINANCIAL GROUP SR UNSEC 144A | Invest. Grade Credit | 3.35 | 4/16/2031 | USD | 3000000 | 83.0595 | 2,491,784.34 | 5.71 | USD |
| 79588TAF7 | SAMMONS FINANCIAL GROUP SR UNSEC 144A | Invest. Grade Credit | 6.875 | 4/15/2034 | USD | 3800000 | 102.6000 | 3,898,798.94 | 6.87 | USD |
| 87165BAM5 | SYNCHRONY FINANCIAL | Invest. Grade Credit | 3.95 | 12/1/2027 | USD | 1100000 | 93.4347 | 1,027,781.85 | 3.06 | USD |
| 925650AF0 | VICI PROPERTIES LP SR UNSEC | Invest. Grade Credit | 5.75 | 4/1/2034 | USD | 3000000 | 99.1289 | 2,973,867.30 | 7.17 | USD |
| 95000U2G7 | WELLS FARGO & COMPANY SR UNSEC TSFR3M | Invest. Grade Credit | 2.879 | 10/30/2030 | USD | 10000000 | 88.7330 | 8,873,297.70 | 4.78 | USD |
| EJ1128721 | MORGAN STANLEY SR UNSEC | Invest. Grade Credit | 0 | 4/2/2032 | USD | 7000000 | 63.4413 | 4,440,893.80 | 7.42 | USD |
| 95000U3K7 | WELLS FARGO & COMPANY SR UNSEC SOFR | Invest. Grade Credit | 5.499 | 1/23/2035 | USD | 13400000 | 99.6900 | 13,358,460.40 | 7.25 | USD |
| 95000U2U6 | WELLS FARGO & COMPANY SR UNSEC SOFR | Invest. Grade Credit | 3.35 | 3/2/2033 | USD | 8000000 | 86.7522 | 6,940,175.12 | 6.49 | USD |
| 251526CF4 | DEUTSCHE BANK NY SUB SOFR | Invest. Grade Credit | 3.729 | 1/14/2032 | USD | 1200000 | 84.3536 | 1,012,243.66 | 5.55 | USD |
| 338915AH4 | FLEETBOSTON FINL CORP | Invest. Grade Credit | 6.875 | 1/15/2028 | USD | 2120000 | 105.9254 | 2,245,619.41 | 3.12 | USD |
| 575767AM0 | MASSACHUSETTS MUTUAL LIFE SURPLUS | Invest. Grade Credit | 5.077 | 2/15/2069 | USD | 4500000 | 87.9816 | 3,959,173.80 | 13.12 | USD |
| 591560AA5 | METLIFE CAPITAL TRUST IV SR SUB 144A | Invest. Grade Credit | 7.875 | 12/15/2067 | USD | 600000 | 107.3603 | 644,161.80 | 7.08 | USD |
| 53079EBL7 | LIBERTY MUTUAL GROUP INC JR SUB 144A | Invest. Grade Credit | 4.3 | 2/1/2061 | USD | 2000000 | 62.3420 | 1,246,840.20 | 11.58 | USD |
| 05565ASK0 | BNP PARIBAS JR SUB COCO 144A | Invest. Grade Credit | 4.625 | 12/31/9999 | USD | 1900000 | 80.3274 | 1,526,220.03 | 5.04 | USD |
| 05565ALQ4 | BNP PARIBAS JR SUB COCO 144A | Invest. Grade Credit | 4.5 | 12/31/9999 | USD | 900000 | 79.6024 | 716,421.60 | 4.16 | USD |
| 539439AU3 | CLOUTS BANKING GROUP PLC JR SUR | Invest. Grade Credit | 7.5 | 12/31/9999 | USD | 7100000 | 100.2139 | 7,115,184.06 | 1.14 | USD |
| 65559CAA9 | NORDEA BANK ABP JR SUB 144A RVC | Invest. Grade Credit | 6.625 | 12/31/9999 | USD | 5000000 | 99.4907 | 4,974,535.00 | 1.57 | USD |
| 65559CAD3 | NORDEA BANK ABP 144A RVC | Invest. Grade Credit | 3.75 | 12/31/9999 | USD | 5850000 | 83.6246 | 4,892,040.27 | 4.10 | USD |
| 404280AS8 | HSBC HOLDINGS PLC COCO JR SUB | Invest. Grade Credit | 6.375 | 12/31/9999 | USD | 1200000 | 99.9342 | 1,199,210.40 | 0.22 | USD |
| BL3447317 | SKYMILES IP LTD TL B 1L TSFR3M | Invest. Grade Credit | 9.0746 | 10/20/2027 | USD | 515130.53 | 102.5395 | 528,212.27 | 0.00 | USD |
| 00253XAA9 | AMERICAN AIRLINES/AADVAN 144A | High Yield Credit | 5.5 | 4/20/2026 | USD | 2733333.41 | 99.2036 | 2,711,564.58 | 0.87 | USD |
| 00253XAB7 | AMERICAN AIRLINES/AADVAN 144A | High Yield Credit | 5.75 | 4/20/2029 | USD | 1700000 | 97.3804 | 1,655,466.42 | 2.92 | USD |
| 26885BAB6 | EQM MIDSTREAM PARTNERS LP SR UNSEC | High Yield Credit | 4.125 | 12/1/2026 | USD | 800000 | 96.4567 | 771,653.84 | 2.19 | USD |
| 44409MAA4 | HUDSON PACIFIC PROPRTIE SR UNSEC | High Yield Credit | 3.95 | 11/1/2027 | USD | 100000 | 83.7445 | 83,744.46 | 2.96 | USD |
| 44409MAB2 | HUDSON PACIFIC PROPRTIE SR UNSEC LP | High Yield Credit | 4.65 | 4/1/2029 | USD | 400000 | 77.1245 | 308,498.16 | 3.92 | USD |
| 44409MAC0 | HUDSON PACIFIC PROPRTIE SR UNSEC LP | High Yield Credit | 3.25 | 1/15/2030 | USD | 100000 | 69.1866 | 69,186.58 | 4.56 | USD |

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|-----------|--|----------------------|---------|------------|-----|------------|----------|---------------|-------|-----|
| 44409MAD8 | HUDSON PACIFIC PROPERTIE SR UNSEC | High Yield Credit | 5.95 | 2/15/2028 | USD | 200000 | 85.1268 | 170,253.66 | 3.08 | USD |
| 90932LAH0 | UNITED AIRLINES INC SR SEC 144A | High Yield Credit | 4.625 | 4/15/2029 | USD | 1000000 | 93.2125 | 932,125.10 | 3.95 | USD |
| 92858RAB6 | VMED O2 UK FINAN 144A SMR | High Yield Credit | 4.75 | 7/15/2031 | USD | 6000000 | 84.4741 | 5,068,443.00 | 4.92 | USD |
| 98877DAG0 | ZF NA CAPITAL SR UNSEC 144A | High Yield Credit | 6.875 | 4/23/2032 | USD | 700000 | 103.4480 | 724,136.00 | 5.84 | USD |
| 525ESC2J7 | LEHMAN BROS HLDGS FRN ESCROW | High Yield Credit | 2.90688 | 11/16/2049 | USD | 9754000 | 0.0550 | 5,364.70 | 0.01 | USD |
| BL3570811 | AADVANTAGE LOYALTY IP TL 1L TSFR3M | High Yield Credit | 10.3362 | 4/20/2028 | USD | 2720000 | 103.4375 | 2,813,500.00 | 0.00 | USD |
| 87666S9A0 | TESCO PROPERTY FIN 3 PLC MTGE BACKED | Invest. Grade Credit | 5.744 | 4/13/2040 | GBP | 578396.9 | 99.7619 | 729,410.66 | 6.91 | USD |
| BO7983782 | FRAPORT AG SR UNSEC REGS | Invest. Grade Credit | 1.875 | 3/31/2028 | EUR | 2600000 | 93.9067 | 2,616,758.32 | 3.56 | USD |
| ZO9246679 | ROLLS-ROYCE PLC SR UNSEC REGS | Invest. Grade Credit | 5.75 | 10/15/2027 | GBP | 1100000 | 100.9614 | 1,403,877.42 | 2.82 | USD |
| 317U5YQA3 | FRM LOK 10T C 2.51000 E 11/13/24 | Government Related | 0 | 11/15/2024 | EUR | -8700000 | 0.4729 | -44,098.01 | 8.66 | USD |
| 317U5YGA4 | FRM LOK 10T C 2.51000 E 11/13/24 | Government Related | 0 | 11/13/2024 | EUR | -26600000 | 0.4587 | -130,777.33 | 8.66 | USD |
| 317U5YMA7 | FRM LOK 10T C 2.50000 E 11/14/24 | Government Related | 0 | 11/14/2024 | EUR | -12500000 | 0.4523 | -60,599.45 | 8.67 | USD |
| 317U5ZZA0 | FRM LOK 10T C 2.51000 E 11/10/24 | Government Related | 0 | 11/18/2024 | EUR | -6650000 | 0.4796 | -34,183.19 | 8.66 | USD |
| 317U61CA9 | FRM LOK 10T C 2.55000 E 11/20/24 | Government Related | 0 | 11/20/2024 | EUR | -8850000 | 0.5550 | -52,641.70 | 8.64 | USD |
| 317U61JA2 | FRM LOK 10T C 2.55700 E 11/21/24 | Government Related | 0 | 11/21/2024 | EUR | -8850000 | 0.5748 | -54,516.89 | 8.64 | USD |
| 317U61QA4 | FRM LOK 10T C 2.50000 E 11/22/24 | Government Related | 0 | 11/22/2024 | EUR | -6650000 | 0.5871 | -41,839.88 | 8.64 | USD |
| 317U63EA3 | FRM LOK 10T C 2.40000 E 11/23/24 | Government Related | 0 | 11/25/2024 | EUR | -2850000 | 0.6667 | -20,363.36 | 8.63 | USD |
| CNU400014 | FIN 10T CAN 10TK BOND MISE 00/18/24 | Government Related | 6 | 9/19/2024 | CAD | 68000000 | 120.0700 | 59,668,652.04 | 7.31 | USD |
| SWU01ZG51 | OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH | Government Related | 3.5 | 6/1/2032 | CAD | -76900000 | 0.7254 | -407,668.06 | 6.86 | USD |
| 0036449T0 | LEHMAN BROS HLDGS SR UNSEC 5BR **DEF 201 | High Yield Credit | 1.15 | 10/26/2049 | JPY | 1200000000 | 0.0800 | 5,967.92 | 0.01 | USD |
| 303901BD3 | FAIRFAX FINL HLDGS LTD SR UNSEC | Invest. Grade Credit | 4.23 | 6/14/2029 | CAD | 300000 | 97.3961 | 213,533.33 | 4.29 | USD |
| 87666S9B8 | TESCO PROPERTY FIN 4 PLC MTGE BACKED | Invest. Grade Credit | 5.8006 | 10/13/2040 | GBP | 6418652.69 | 99.9236 | 8,107,613.45 | 7.05 | USD |
| BG5047181 | NYKREDIT REALKRE O10 IO*PARTIAL CALL* | Invest. Grade Credit | 1 | 10/1/2053 | DKK | 1.54 | 71.6806 | 0.16 | 13.10 | USD |
| BG5056190 | NYKREDIT REALKREDIT AS *PARTIAL CALLL* | Invest. Grade Credit | 1 | 10/1/2053 | DKK | 1.66 | 75.7190 | 0.18 | 10.94 | USD |
| BH5668075 | NYKREDIT REALKREDIT AS SEC*PARTIAL CALL* | Invest. Grade Credit | 1.5 | 10/1/2052 | DKK | 1.37 | 79.4836 | 0.16 | 10.20 | USD |
| BH5668265 | NYKREDIT REALKREDIT IO10**PARTIAL CALL** | Invest. Grade Credit | 1.5 | 10/1/2052 | DKK | 1.34 | 76.1058 | 0.15 | 12.10 | USD |
| BJ1181772 | WELLS FARGO & COMPANY SR UNSEC | Invest. Grade Credit | 1.741 | 5/4/2030 | EUR | 2300000 | 91.3426 | 2,251,619.69 | 4.58 | USD |
| BJ7619163 | JYSKE REALKREDIT A/S SEC*PARTIAL CALL* | Invest. Grade Credit | 1.5 | 10/1/2053 | DKK | 1.61 | 79.7000 | 0.18 | 10.28 | USD |
| BM0594143 | MORGAN STANLEY SR UNSEC | Invest. Grade Credit | 0.495 | 10/26/2029 | EUR | 3588000 | 87.4511 | 3,362,881.90 | 4.21 | USD |
| BO3608318 | NORDEA KREDIT REALKREDIT*PARTIAL CALL* | Invest. Grade Credit | 1.5 | 10/1/2053 | DKK | 1.08 | 79.5550 | 0.12 | 10.19 | USD |
| BO3636459 | REALKREDIT SEC IO10 PARTIAL CALL* | Invest. Grade Credit | 1.5 | 10/1/2053 | DKK | 1.3 | 76.0804 | 0.14 | 12.28 | USD |
| BP2299314 | REALKREDIT DANMARK SEC*PARTIAL CALL* | Invest. Grade Credit | 1.5 | 10/1/2053 | DKK | 1.9 | 79.4853 | 0.22 | 10.20 | USD |
| BZ8087117 | MORGAN STANLEY | Invest. Grade Credit | 4.813 | 10/25/2028 | EUR | 2068000 | 103.6557 | 2,297,404.24 | 3.10 | USD |
| EJ5474840 | TESCO PROP FIN 6 PLC | Invest. Grade Credit | 5.4111 | 7/13/2044 | GBP | 176904.49 | 96.6295 | 216,087.62 | 7.58 | USD |
| ZL3435332 | MORGAN STANLEY SR UNSEC | Invest. Grade Credit | 4.656 | 3/2/2029 | EUR | 4344000 | 103.1672 | 4,803,140.54 | 3.41 | USD |
| BJ4191018 | DEUTSCHE BANK AG SUB RVC | Invest. Grade Credit | 5.625 | 5/19/2031 | EUR | 200000 | 101.5240 | 217,616.79 | 1.63 | USD |
| AU6128063 | HSBC HOLDINGS PLC JR SUB | Invest. Grade Credit | 5.875 | 12/31/9999 | GBP | 11800000 | 96.7500 | 14,431,591.36 | 1.97 | USD |
| BP9973200 | CREDIT AGRICOLE SA 144A BDTCSOE | Invest. Grade Credit | 7.5 | 12/31/9999 | GBP | 100000 | 99.3750 | 125,619.88 | 1.70 | USD |
| 38122NC83 | GOLDEN ST TOBACCO-A1 | Municipal/Other | 2.587 | 6/1/2029 | USD | 2515000 | 88.8362 | 2,234,230.93 | 4.46 | USD |
| 38122ND58 | GOLDEN ST TOBACCO-A1 | Municipal/Other | 3.714 | 6/1/2041 | USD | 1200000 | 76.5855 | 919,026.48 | 10.07 | USD |
| 38122ND82 | GOLDEN ST TOBACCO SEC | Municipal/Other | 3.85 | 6/1/2050 | USD | 3525000 | 93.8542 | 3,308,359.85 | 2.62 | USD |

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|-----------|--|--------------------------------|---------|------------|-----|------------|----------|--------------|-------|-----|
| 452152GS4 | ILLINOIS-BABS | Municipal/Other | 7.35 | 7/1/2035 | USD | 938571.43 | 107.3770 | 1,007,809.47 | 4.66 | USD |
| 783186TP4 | RUTGERS UNIV-P-TXBL | Municipal/Other | 3.915 | 5/1/2119 | USD | 5000000 | 71.4857 | 3,574,283.00 | 16.19 | USD |
| 88880LAW3 | TOBACCO SETTLEMENT-B | Municipal/Other | 4.875 | 6/1/2049 | USD | 7600000 | 95.6103 | 7,266,379.76 | 2.62 | USD |
| 913366KD1 | UNIV OF CALIFORNIA CA | Municipal/Other | 3.706 | 5/15/2120 | USD | 4000000 | 66.4732 | 2,658,926.80 | 15.62 | USD |
| 915217XA6 | UNIV VA-A-TXBL | Municipal/Other | 3.227 | 9/1/2119 | USD | 4300000 | 60.4696 | 2,600,193.66 | 16.58 | USD |
| 14019TAA4 | CAPITAL FARM CREDIT ACA PFD RVC | High Yield Credit | 5 | 12/31/9999 | USD | 4700000 | 99.3104 | 4,667,590.49 | 1.57 | USD |
| 19075QAD4 | COBANK ACB PFD RVC | Invest. Grade Credit | 4.25 | 12/31/9999 | USD | 2000000 | 86.6072 | 1,732,144.78 | 1.67 | USD |
| 19075QAE2 | COBANK ACB PFD RVC | Invest. Grade Credit | 6.45 | 12/31/9999 | USD | 5500000 | 99.4920 | 5,472,059.34 | 2.70 | USD |
| 30767EAE9 | FARM CREDIT BK OF TEXAS PFD 144A RVC | Invest. Grade Credit | 7.75 | 12/31/9999 | USD | 2700000 | 101.3750 | 2,737,125.00 | 3.78 | USD |
| 808513BJ3 | CHARLES SCHWAB CORP JRSUB PFD RVC | Invest. Grade Credit | 4 | 12/31/9999 | USD | 5000000 | 85.4983 | 4,274,914.30 | 5.17 | USD |
| 808513AR6 | CHARLES SCHWAB CORP PFD | Invest. Grade Credit | 5 | 12/31/9999 | USD | 5000000 | 91.4214 | 4,571,070.00 | 2.64 | USD |
| 00119VAN9 | AGL 2020-6A AR TSFR3M+146.161BP 144A | Net Short Duration Instruments | 6.78617 | 7/20/2034 | USD | 1500000 | 100.2467 | 1,503,700.26 | 0.00 | USD |
| 00258BAA2 | AASET 2021-2A A 144A | Net Short Duration Instruments | 2.798 | 1/15/2047 | USD | 5082386.93 | 89.5922 | 4,553,420.74 | 0.00 | USD |
| 00500RAA3 | ACREC 2021-FL1 A TSFR1M+126.448BP 144A | Net Short Duration Instruments | 6.5964 | 10/16/2036 | USD | 1383072.07 | 99.3131 | 1,373,571.75 | 0.03 | USD |
| 22615MAW2 | DEN14 2016-1A AR2 TSFR3M+140.161BP 144A | Net Short Duration Instruments | 6.72801 | 10/23/2031 | USD | 9913607.74 | 100.0980 | 9,923,326.74 | 0.00 | USD |
| 15032FAA4 | CEDF 2018-7A A1 TSFR3M+126.161BP 144A | Net Short Duration Instruments | 6.58617 | 1/20/2031 | USD | 1530986.31 | 100.1230 | 1,532,869.42 | 0.00 | USD |
| 04942UAC0 | ATCLO 2018-12A A1 TSFR3M+144.161BP 144A | Net Short Duration Instruments | 6.76455 | 10/24/2031 | USD | 5144468.38 | 100.1073 | 5,149,986.08 | 0.00 | USD |
| 03765LAP7 | APID 2015-20A A1RA TSFR3M+136.161BP 144A | Net Short Duration Instruments | 6.68927 | 7/16/2031 | USD | 4743381.36 | 100.0426 | 4,745,403.84 | 0.00 | USD |
| 03880RAA7 | ARCLO 2021-FL4 A TSFR1M+146.448BP 144A | Net Short Duration Instruments | 6.79332 | 11/15/2036 | USD | 7600000 | 99.9219 | 7,594,064.40 | 0.03 | USD |
| 04965JAA1 | AHPT 2017-ATRM A TSFR1M+122.7BP 144A | Net Short Duration Instruments | 6.556 | 12/15/2036 | USD | 1586602 | 97.9647 | 1,554,309.89 | -0.01 | USD |
| 05610FAA5 | BX 2022-AHP A TSFR1M +99BP 144A | Net Short Duration Instruments | 6.31884 | 1/17/2039 | USD | 5000000 | 98.8987 | 4,944,935.50 | 0.01 | USD |
| 055742AA8 | BSST 2022-1700 A 144A TSFR1M+130BP | Net Short Duration Instruments | 6.629 | 2/15/2037 | USD | 300000 | 88.5592 | 265,677.51 | -0.20 | USD |
| 09075JAU3 | BGCLO 19A A1RR TSFR3M+159BP 144A | Net Short Duration Instruments | 6.91233 | 7/17/2037 | USD | 6200000 | 100.3478 | 6,221,562.30 | 0.01 | USD |
| 12434FAA5 | BX 2021-CIP A TSFR1M+103.548BP 144A | Net Short Duration Instruments | 6.36448 | 12/15/2038 | USD | 3700000 | 98.9610 | 3,661,556.26 | 0.02 | USD |
| 14727QAA3 | CFMT 2018-RM2 A 144A | Net Short Duration Instruments | 4 | 10/25/2068 | USD | 739130.68 | 99.1260 | 732,670.38 | 0.62 | USD |
| 20048FAA6 | COMM 2021-2400 A TSFR1M+141.448BP 144A | Net Short Duration Instruments | 6.74348 | 12/15/2036 | USD | 7974155.19 | 95.2160 | 7,592,671.21 | -0.06 | USD |
| 15033EAA6 | CEDF 2018-9A A1 TSFR3M+124.161BP 144A | Net Short Duration Instruments | 6.56617 | 4/20/2031 | USD | 8259772.37 | 100.0884 | 8,267,076.49 | 0.00 | USD |
| 26828HAA5 | ECMC 2018-1A A SOFR30A+86.448BP 144A | Net Short Duration Instruments | 6.19983 | 2/27/2068 | USD | 4094525.27 | 99.6877 | 4,081,736.43 | 0.06 | USD |
| 29880YAJ8 | ESAIL 2007-3A A3C SONIA+106.93BP 144A | Net Short Duration Instruments | 6.27562 | 6/13/2045 | GBP | 364131.74 | 99.7583 | 459,186.33 | 0.03 | USD |
| 317U5YFA5 | IRO EUR 1Y C 2.74900 L 11/13/24 GLM | Net Short Duration Instruments | 0 | 11/13/2024 | EUR | 239600000 | 0.0472 | 121,179.87 | 0.96 | USD |
| 317U5YLA8 | IRO EUR 1Y C 2.72500 L 11/14/24 GLM | Net Short Duration Instruments | 0 | 11/14/2024 | EUR | 112550000 | 0.0451 | 54,438.30 | 0.95 | USD |
| 317U5YPA4 | IRO EUR 1Y C 2.75400 L 11/15/24 GLM | Net Short Duration Instruments | 0 | 11/15/2024 | EUR | 78400000 | 0.0501 | 42,121.85 | 0.95 | USD |
| 317U5ZYA1 | IRO EUR 1Y C 2.76500 L 11/18/24 GLM | Net Short Duration Instruments | 0 | 11/18/2024 | EUR | 59850000 | 0.0529 | 33,925.90 | 0.95 | USD |

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|-----------|---|--------------------------------|----------|------------|-----|-------------|----------|---------------|-------|-----|
| 317U61BA0 | IRO EUR 1Y C 2.80000 L 11/20/24 GLM | Net Short Duration Instruments | 0 | 11/20/2024 | EUR | 79900000 | 0.0616 | 52,766.97 | 0.96 | USD |
| 317U61IA3 | IRO EUR 1Y C 2.82000 L 11/21/24 GLM | Net Short Duration Instruments | 0 | 11/21/2024 | EUR | 79850000 | 0.0666 | 56,978.68 | 0.95 | USD |
| 317U61PA5 | IRO EUR 1Y C 2.85000 L 11/22/24 GLM | Net Short Duration Instruments | 0 | 11/22/2024 | EUR | 59850000 | 0.0738 | 47,364.13 | 0.95 | USD |
| 317U63DA4 | IRO EUR 1Y C 2.92000 L 11/25/24 GLM | Net Short Duration Instruments | 0 | 11/25/2024 | EUR | 25000000 | 0.0915 | 24,521.65 | 0.95 | USD |
| 36229RJ9 | GSR 2003-1 A2 1YRCMT+175 | Net Short Duration Instruments | 6.75 | 3/25/2033 | USD | 2603.35 | 96.0163 | 2,499.64 | 0.34 | USD |
| 362341RT8 | GSR 2005-AR6 1A1 ARM | Net Short Duration Instruments | 6.455125 | 9/25/2035 | USD | 5817.89 | 98.6326 | 5,738.34 | 0.48 | USD |
| 362341RW1 | GSR 2005-AR6 1A4 WM33 WC4.2777 ARM | Net Short Duration Instruments | 6.455125 | 9/25/2035 | USD | 17817.3 | 96.1668 | 17,134.32 | 0.47 | USD |
| 36361UAL4 | GALL 2017-1A A1R TSFR3M+135.161BP 144A | Net Short Duration Instruments | 6.68017 | 7/15/2031 | USD | 8406741.13 | 100.0443 | 8,410,467.42 | 0.00 | USD |
| 395387AA1 | GMSI 2003-1 A1 ARM WM33 WC4.6479 | Net Short Duration Instruments | 6.724283 | 10/25/2033 | USD | 634.05 | 91.2456 | 578.54 | 0.33 | USD |
| 4335559A9 | WARW 3A A SONIA+95BP 144A | Net Short Duration Instruments | 6.1533 | 12/21/2049 | GBP | 527895.57 | 100.3959 | 669,954.39 | 0.03 | USD |
| 466247AZ6 | JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM | Net Short Duration Instruments | 5.570945 | 11/25/2033 | USD | 9488.17 | 91.8143 | 8,711.50 | 1.05 | USD |
| 466317AA2 | JPMCC 2022-NLP A TSFR1M +59.65P 144A | Net Short Duration Instruments | 5.92534 | 4/15/2037 | USD | 976279.57 | 95.5312 | 932,651.49 | -0.03 | USD |
| 46652DAA3 | JPMCC 2020-MKST A TSFR1M+121.448BP 144A | Net Short Duration Instruments | 6.79348 | 12/15/2036 | USD | 100000 | 77.7051 | 77,705.11 | -0.35 | USD |
| 50190FAA9 | LCCM 2021-FL3 A TSFR1M+156.45BP 144A | Net Short Duration Instruments | 6.89332 | 12/15/2036 | USD | 4467411.43 | 98.6080 | 4,405,226.31 | 0.01 | USD |
| 55067LAA5 | LUX 2023-LION A 144A TSFR1M+268.978BP | Net Short Duration Instruments | 8.01878 | 8/15/2040 | USD | 4500000 | 100.7236 | 4,532,561.10 | 0.04 | USD |
| 63874AAA6 | NCMS 2021-APPL A TSFR1M+106.448BP 144A | Net Short Duration Instruments | 6.39348 | 8/15/2038 | USD | 1200000 | 94.3945 | 1,132,733.88 | -0.06 | USD |
| 63939RAA2 | NAVSL 2017-2A A SOFR30A+116.448BP 144A | Net Short Duration Instruments | 6.49983 | 12/27/2066 | USD | 9165105.73 | 100.4218 | 9,203,762.31 | 0.07 | USD |
| 68373BAA9 | OPEN 2023-AIR A 308.908BP+TSFR1M 144A | Net Short Duration Instruments | 8.417928 | 11/15/2040 | USD | 10112053.97 | 101.3807 | 10,251,673.12 | 0.04 | USD |
| 696924AA7 | PLMRS 2023-4A A 144A TSFR3M+155BP | Net Short Duration Instruments | 6.87456 | 10/20/2033 | USD | 10700000 | 100.2356 | 10,725,214.23 | 0.00 | USD |
| 69702HAA6 | PSTAT 2021-4A A1 TSFR3M+106.161BP 144A | Net Short Duration Instruments | 6.39017 | 10/15/2029 | USD | 3930193.49 | 100.0448 | 3,931,954.14 | 0.00 | USD |
| 72201W154 | PIMCO PRV SHORT-TERM FLTIII(3376) NAV | Net Short Duration Instruments | 5.66 | 8/22/2024 | USD | 1111618.635 | 9.7290 | 10,814,937.71 | 0.11 | USD |
| 69548AAA9 | PAID 2024-1 A 144A | Net Short Duration Instruments | 6.66 | 7/15/2031 | USD | 867767 | 100.4766 | 871,903.04 | 0.82 | USD |
| 39808PAL0 | GWOLF 2015-1A A1R TSFR3M+142.161BP 144A | Net Short Duration Instruments | 6.74516 | 1/27/2031 | USD | 3607818.16 | 100.0932 | 3,611,179.17 | 0.00 | USD |
| 566061AL1 | MPI0 2017-1A AR TSFR3M+130.161BP 144A | Net Short Duration Instruments | 6.63017 | 10/15/2030 | USD | 1907306.43 | 100.0959 | 1,909,136.38 | 0.00 | USD |
| 67109KBG8 | OZLM 2014-9A A1A4 TSFR3M 144A | Net Short Duration Instruments | 6.52456 | 10/20/2031 | USD | 3102606.21 | 100.0599 | 3,104,465.23 | 0.00 | USD |
| 78449HAB3 | SMB 2023-B A1B 144A SOFR30A+180BP | Net Short Duration Instruments | 7.13303 | 10/16/2056 | USD | 1843185.18 | 102.2663 | 1,884,957.65 | 0.13 | USD |
| 78457JAA0 | SMRT 2022-MINI A TSFR1M+100BP 144A | Net Short Duration Instruments | 6.329 | 1/15/2039 | USD | 2900000 | 98.8328 | 2,866,150.62 | 0.01 | USD |
| 78486BAA2 | STWD 2021-FL2 A TSFR1M+131.448BP 144A | Net Short Duration Instruments | 6.6464 | 4/18/2038 | USD | 6831658.74 | 98.1168 | 6,703,008.02 | 0.02 | USD |
| 89177XAA5 | TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A | Net Short Duration Instruments | 6.45971 | 10/25/2059 | USD | 2980974.71 | 101.7120 | 3,032,008.40 | 0.05 | USD |
| 908004690 | STATE STREET OVERNIGHT RATE AUD | Net Short Duration Instruments | 0.45 | 12/31/2030 | AUD | 108.56 | 100.0000 | 72.50 | 0.00 | USD |

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|-----------|--|--------------------------------|---------|------------|-----|------------|----------|--------------|-------|-----|
| 920089497 | STIF FUND (CAD) | Net Short Duration Instruments | 0.51 | 12/31/2030 | CAD | 272833.38 | 100.0000 | 199,388.59 | 0.00 | USD |
| 923014898 | STIF FUND (CLP) | Net Short Duration Instruments | 0 | 12/31/2030 | CLP | 1 | 100.0000 | 0.00 | 0.00 | USD |
| 92329YAL0 | VENTR 2014-17A ARR TSFR3M+114.161BP 144A | Net Short Duration Instruments | 6.47017 | 4/15/2027 | USD | 69677.32 | 100.0372 | 69,703.27 | 0.00 | USD |
| 92330WBJ5 | VENTR 2016-24A ARR TSFR3M+116.161BP 144A | Net Short Duration Instruments | 6.48617 | 10/20/2028 | USD | 1687490.59 | 100.0784 | 1,688,814.41 | 0.00 | USD |
| 929072692 | STATE STREET STIF FUND (EUR) | Net Short Duration Instruments | 0.65 | 12/1/2030 | EUR | 581569.83 | 100.0000 | 623,297.74 | 0.00 | USD |
| 948642392 | STIF FUND (JPY) (SSKC) | Net Short Duration Instruments | -0.25 | 12/31/2030 | JPY | 1505165 | 100.0000 | 9,356.99 | 0.00 | USD |
| 960002293 | STIF FUND (NOK) | Net Short Duration Instruments | 0 | 12/1/2030 | NOK | 1 | 100.0000 | 0.09 | 0.00 | USD |
| 968061499 | STIF FUND (SGD) | Net Short Duration Instruments | 0 | 12/1/2030 | SGD | 855774.77 | 100.0000 | 631,451.59 | 0.00 | USD |
| 988072690 | STATE STREET STIF FUND (GBP) | Net Short Duration Instruments | 0.54 | 12/1/2030 | GBP | 734.17 | 100.0000 | 928.06 | 0.00 | USD |
| 998001382 | FIXED INC CLEARING CORP REPO (FICC) | Net Short Duration Instruments | 2.6 | 12/1/2030 | USD | 559506.8 | 100.0000 | 559,506.80 | 0.00 | USD |
| BCC2LWNA5 | BLUME 5A A 3MEUR+91BP | Net Short Duration Instruments | 4.816 | 1/15/2033 | EUR | 7550000 | 99.5926 | 8,058,750.55 | -0.01 | USD |
| BCC2QYLE0 | BNPAM 2018-1A AR 3MEUR + 60BP 144A | Net Short Duration Instruments | 4.506 | 4/15/2031 | EUR | 1799271.81 | 99.8040 | 1,924,590.16 | 0.00 | USD |
| CCBCYXUS0 | CASH COLLATERAL FUT BCY USD | Net Short Duration Instruments | 5.23 | 12/31/2060 | USD | 249000 | 100.0000 | 249,000.00 | 0.00 | USD |
| CCDEUVUS2 | CASH COLLATERAL RRP DEU USD | Net Short Duration Instruments | 5.33 | 12/31/2060 | USD | 0 | 100.0000 | 0.00 | 0.00 | USD |
| CM1J84407 | CORDA 7A ARR 3MEUR + 63BP 144A | Net Short Duration Instruments | 4.349 | 9/15/2031 | EUR | 4236657.9 | 99.8229 | 4,532,597.30 | 0.00 | USD |
| CMV624341 | HARVT 16A ARR 3MEUR + 64BP 144A | Net Short Duration Instruments | 4.546 | 10/15/2031 | EUR | 7102324.75 | 99.5470 | 7,577,441.08 | -0.01 | USD |
| CSAT10001 | CS AT1 CLAIMS US225401AJ72 | Net Short Duration Instruments | 0 | 12/31/2060 | USD | 10000000 | 12.0000 | 1,200,000.00 | 0.00 | USD |
| CX29HR0K3 | CRNCL 2016-7A A1R 3MEUR + 67BP 144A | Net Short Duration Instruments | 4.535 | 1/31/2030 | EUR | 4655030.88 | 100.0131 | 4,989,686.74 | 0.00 | USD |
| CX2BU60J2 | ACLO 3A AR 3MEUR + 67BP 144A | Net Short Duration Instruments | 4.593 | 4/16/2030 | EUR | 6778964.46 | 100.0059 | 7,265,783.80 | 0.00 | USD |
| CX2D9H0I0 | AQUE 2017-1A AR 3MEUR+64BP 144A | Net Short Duration Instruments | 4.537 | 7/20/2030 | EUR | 3001155.71 | 100.1138 | 3,220,149.92 | 0.00 | USD |
| CX2DOE0L3 | GLGE 3A AR 3MEUR + 68BP 144A | Net Short Duration Instruments | 4.586 | 10/15/2030 | EUR | 963607.92 | 100.0324 | 1,033,081.53 | 0.00 | USD |
| CX2IRU025 | HLAE 2017-2A AN 3MEUR + 77BP 144A | Net Short Duration Instruments | 4.674 | 1/18/2031 | EUR | 744265.11 | 100.1415 | 798,795.23 | 0.00 | USD |
| CX2N4S123 | GLGE 5A A1R 3MEUR + 69BP 144A | Net Short Duration Instruments | 4.409 | 12/15/2031 | EUR | 6418340.93 | 99.9783 | 6,877,364.16 | 0.00 | USD |
| CX2NNS0K3 | GLME 3A AR 3MEUR + 90BP 144A | Net Short Duration Instruments | 4.797 | 1/20/2032 | EUR | 2909311.41 | 100.0935 | 3,120,972.75 | 0.00 | USD |
| CX2NNU0K8 | TCLO 6A AR 3MEUR + 92BP 144A | Net Short Duration Instruments | 4.832 | 1/12/2032 | EUR | 2500000 | 99.8757 | 2,676,045.57 | 0.00 | USD |
| CX2NTE010 | TPMF 2019-A13A A1 SONIA+135BP 144A | Net Short Duration Instruments | 6.57544 | 7/20/2045 | GBP | 6579020 | 100.0750 | 8,322,772.96 | 0.11 | USD |
| CX2OL80J0 | OCPE 2020-4A AR 3MEUR+88BP 144A | Net Short Duration Instruments | 4.777 | 9/22/2034 | EUR | 7200000 | 99.6388 | 7,688,730.62 | -0.01 | USD |
| CX2PUL017 | BLUME 2021-1A A 3MEUR +83BP 144A | Net Short Duration Instruments | 4.736 | 4/15/2034 | EUR | 6000000 | 99.5683 | 6,402,742.78 | -0.01 | USD |
| CX3HU0018 | PSTET 2022-1A A 3MEUR +72BP 144A | Net Short Duration Instruments | 4.626 | 10/15/2031 | EUR | 4504433.74 | 99.4878 | 4,802,902.29 | -0.01 | USD |
| GBP4184E2 | BRITISH POUND STERLING | Net Short Duration Instruments | 0 | 7/2/2024 | USD | 0 | 0.7911 | 0.01 | 0.01 | USD |

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|-----------|---|-----------------------------------|---------|------------|-----|---------------|----------|----------------|------|-----|
| 83610KAJ2 | SNDPT 2017-2A AR TSFR3M+124.161BP 144A | Net Short Duration Instruments | 6.56516 | 7/25/2030 | USD | 3806556.27 | 100.0780 | 3,809,526.26 | 0.00 | USD |
| CM4E46073 | ESAIL 2007-3X A3C *CONSENT* | Net Short Duration Instruments | 6.27562 | 6/13/2045 | GBP | 237800.32 | 99.7583 | 299,876.79 | 0.03 | USD |
| 987126505 | STIF FUND (TWD) | Net Short Duration Instruments | 0 | 12/1/2030 | TWD | 1 | 100.0000 | 0.03 | 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 | -217000 | 1.4962 | -145,036.80 | 0.10 | USD |
| CAD4184D3 | CANADIAN DOLLAR | Net Short Duration Instruments | 0 | 7/2/2024 | USD | 5342.26 | 1.3683 | 3,904.26 | 0.01 | USD |
| CAD4215B0 | CANADIAN DOLLAR | Net Short Duration Instruments | 0 | 8/2/2024 | USD | -8525438.73 | 1.3674 | -6,234,743.93 | 0.10 | USD |
| EUR4184K6 | EUROPEAN MONETARY UNION EURO | Net Short Duration Instruments | 0 | 7/2/2024 | USD | 0 | 0.9331 | 0.00 | 0.01 | USD |
| EUR4215A1 | EUROPEAN MONETARY UNION EURO | Net Short Duration Instruments | 0 | 8/2/2024 | USD | -79345000 | 0.9318 | -85,154,495.12 | 0.10 | USD |
| CX4BN6017 | COLFR 1A A 3MEUR + 138BP 144A | Net Short Duration Instruments | 5.289 | 8/15/2033 | EUR | 4500000 | 99.9912 | 4,822,453.47 | 0.05 | USD |
| GBP4215A3 | BRITISH POUND STERLING | Net Short Duration Instruments | 0 | 8/2/2024 | USD | -21789000 | 0.7909 | -27,548,198.92 | 0.10 | USD |
| KRW4204C4 | SOUTH KOREA WON-NDF | Net Short Duration Instruments | 0 | 7/22/2024 | USD | 207981997 | ##### | 151,049.53 | 0.07 | USD |
| PLN4204B4 | POLISH ZLOTY | Net Short Duration Instruments | 0 | 7/22/2024 | USD | 1352958.56 | 4.0208 | 336,488.64 | 0.07 | USD |
| RRCACLLI6 | U S CORP REV REPO | Net Short Duration Instruments | 5.3 | 2/23/2026 | USD | -8578416.95 | 100.0000 | -8,578,416.95 | 0.00 | USD |
| SWPC0J5H4 | AT&T INC SNR S* ICE | Net Short Duration Instruments | 1 | 6/20/2025 | USD | -3700000 | -0.6578 | 24,340.26 | 0.00 | USD |
| SWPC0JU94 | BRITISH TELECOMMUNICATIONS PL SNR SE ICE | Net Short Duration Instruments | 1 | 12/20/2027 | EUR | -2000000 | -1.7114 | 36,684.47 | 0.02 | USD |
| SWPC0JYU3 | ENERGY TRANSFER LP SNR S* ICE | Net Short Duration Instruments | 1 | 12/20/2025 | USD | -3500000 | -0.9851 | 34,479.65 | 0.01 | USD |
| SWPC0KBG6 | BOEING CO/THE SNR S* ICE | Net Short Duration Instruments | 1 | 12/20/2026 | USD | -1500000 | -0.1248 | 1,872.25 | 0.00 | USD |
| SWPC0KE65 | VERIZON COMMUNICATIONS INC SNR S* ICE | Net Short Duration Instruments | 1 | 12/20/2026 | USD | -1400000 | -1.3961 | 19,545.68 | 0.02 | USD |
| SWPC0KJH6 | AT&T INC SNR S* ICE | Net Short Duration Instruments | 1 | 12/20/2026 | USD | -700000 | -1.2859 | 9,001.02 | 0.02 | USD |
| SWPC0LTK6 | VERIZON COMMUNICATIONS INC SNR S* ICE | Net Short Duration Instruments | 1 | 6/20/2028 | USD | -3900000 | -1.7334 | 67,601.97 | 0.03 | USD |
| SWPC0M2L1 | VERIZON COMMUNICATIONS INC SNR S* ICE | Net Short Duration Instruments | 1 | 12/20/2028 | USD | -1000000 | -1.6950 | 16,949.91 | 0.03 | USD |
| SWPC0M7M4 | VERIZON COMMUNICATIONS INC SNR S* ICE | Net Short Duration Instruments | 1 | 12/20/2024 | USD | -1800000 | -0.3637 | 6,547.47 | 0.00 | USD |
| SWU01OT37 | OIS CAD CAONREPO/4.00000 06/21/23-2Y LCH | Net Short Duration Instruments | 4 | 6/21/2025 | CAD | 619500000 | -0.3533 | -1,599,422.37 | 0.94 | USD |
| SWU020B78 | RFR USD SOFR/3.50000 12/18/24-1Y LCH | Net Short Duration Instruments | 3.5 | 12/18/2025 | USD | -175700000 | -0.9764 | 1,715,569.94 | 0.94 | USD |
| TWD4257A5 | TAIWANESE DOLLAR-NDF | Net Short Duration Instruments | 0 | 9/13/2024 | USD | 19106656 | 32.3760 | 590,147.88 | 0.21 | USD |
| USDU3QAE5 | COP - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 8/15/2024 | COP | 2959913108.77 | 0.0000 | 737,930.52 | 0.12 | USD |
| USDU3TIR2 | EUR - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 8/2/2024 | EUR | 79345000 | 0.0000 | 85,135,201.38 | 0.09 | USD |
| USDU3TOF1 | EUR - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/2/2024 | EUR | 0 | 0.0000 | 1,134,585.89 | 0.00 | USD |
| USDU3U5U6 | GBP - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 8/2/2024 | GBP | 21789000 | 0.0000 | 27,572,083.86 | 0.09 | USD |

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|-----------|-----------------------------|--------------------------------|-------|------------|-----|---------------|----------|-----------------|------|-----|
| USDU3UBR6 | GBP - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/2/2024 | GBP | 0 | 0.0000 | 326,144.06 | 0.00 | USD |
| USDU3UI57 | AUD - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 8/2/2024 | AUD | 217000 | 0.0000 | 144,711.31 | 0.09 | USD |
| USDU3UOC5 | AUD - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/2/2024 | AUD | 0 | 0.0000 | -8.55 | 0.00 | USD |
| USDU3UUM6 | CAD - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 8/2/2024 | CAD | 8525438.73 | 0.0000 | 6,230,965.00 | 0.09 | USD |
| USDU3V0N5 | CAD - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/2/2024 | CAD | -5342.26 | 0.0000 | 35,822.61 | 0.00 | USD |
| USDU3YWR5 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/23/2024 | TRY | -3591304 | 0.0000 | -105,896.00 | 0.06 | USD |
| USDU3ZTN5 | PLN - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/22/2024 | PLN | -1352958.56 | 0.0000 | -333,886.10 | 0.06 | USD |
| USDU41O38 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 9/12/2024 | TRY | -297147892.99 | 0.0000 | -8,358,590.52 | 0.20 | USD |
| USDU42NB9 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/2/2024 | TRY | 63525.33 | 0.0000 | 199,893.33 | 0.00 | USD |
| USDU43UP8 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 8/8/2024 | TRY | -72980979.68 | 0.0000 | -2,032,896.37 | 0.10 | USD |
| USDU441W3 | TWD - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 9/13/2024 | TWD | -19106656 | 0.0000 | -593,585.85 | 0.20 | USD |
| USDU44E41 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/11/2024 | TRY | -183300518.82 | 0.0000 | -5,391,191.73 | 0.02 | USD |
| USDU44E58 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/12/2024 | TRY | -76080254.54 | 0.0000 | -2,235,484.81 | 0.03 | USD |
| USDU44FY4 | INR - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 9/24/2024 | INR | 10464958.67 | 0.0000 | 125,111.89 | 0.23 | USD |
| USDU44MS9 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/25/2024 | TRY | -2583576.92 | 0.0000 | -75,775.83 | 0.06 | USD |
| USDU453J7 | MXN - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 9/18/2024 | MXN | 12351958.9 | 0.0000 | 682,586.72 | 0.21 | USD |
| USDU457O2 | KRW - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/22/2024 | KRW | -207981997 | 0.0000 | -151,610.60 | 0.06 | USD |
| USDU459U6 | IDR - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/26/2024 | IDR | 9770450460 | 0.0000 | 602,426.27 | 0.07 | USD |
| USDU45F54 | TRY - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 8/29/2024 | TRY | -107439935.09 | 0.0000 | -3,065,245.93 | 0.16 | USD |
| USDU45GK0 | ZAR - USD (UNDERLYING) | Net Short Duration Instruments | 0 | 7/19/2024 | ZAR | -3521804.31 | 0.0000 | -191,720.53 | 0.05 | USD |
| WFMBREFL3 | WFMBBS RECEIVABLE 94983TAA8 | Net Short Duration Instruments | 0 | 12/31/2060 | USD | 2775.79 | 0.0000 | 0.00 | 0.00 | USD |
| XXBCY1US1 | VM CASH FUT DOM BCY USD | Net Short Duration Instruments | 5.23 | 12/31/2060 | USD | 334216 | 100.0000 | 334,216.00 | 0.00 | USD |
| XXBCY2CA8 | VM CASH FUT FOR BCY CAD | Net Short Duration Instruments | 0.005 | 12/31/2060 | CAD | 187677.41 | 100.0000 | 137,156.00 | 0.00 | USD |
| XXBCY4EM6 | VM CASH CCP ICE BCY EUR | Net Short Duration Instruments | 0 | 12/31/2060 | EUR | 53640.58 | 100.0000 | 57,489.32 | 0.00 | USD |
| XXBCY4US5 | VM CASH CCP ICE BCY USD | Net Short Duration Instruments | 5.23 | 12/31/2060 | USD | 259502.46 | 100.0000 | 259,502.46 | 0.00 | USD |
| XXBCY5CA1 | VM CASH CCP LCH BCY CAD | Net Short Duration Instruments | 0 | 12/31/2060 | CAD | 610059.83 | 100.0000 | 445,836.10 | 0.00 | USD |
| XXBCY5US2 | VM CASH CCP LCH BCY USD | Net Short Duration Instruments | 5.23 | 12/31/2060 | USD | 19574.67 | 100.0000 | 19,574.67 | 0.00 | USD |
| XXSAL1US1 | VM CASH FUT DOM SAL USD | Net Short Duration Instruments | 5.23 | 12/31/2060 | USD | 0 | 100.0000 | 0.00 | 0.00 | USD |
| | Uninvested Cash | | | | | | | 19,977.62 | | |
| | Interest Receivable | | | | | | | 11,223,714.61 | | |
| | Net Unsettled Trades | | | | | | | -578,070,496.79 | | |

| | | | | | | | | | | |
|--|--------------------|--|--|--|--|--|--|------------------|--|--|
| | Bond/Stock Futures | | | | | | | 303,833,707.33 | | |
| | Swap Offset | | | | | | | 85,610.89 | | |
| | CD/CW Forecast | | | | | | | 0.00 | | |
| | Broker Money | | | | | | | -7,846,818.30 | | |
| | Total Market Value | | | | | | | 1,366,626,173.04 | | |

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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