

Category	Security Description 1	Units	Market Value	Country of Incorporation Name
INFL PROTECTION FUND EQUITIES			1,265,272,652.79	
			8,799.80	
	ALTICE FRANCE	3,741.00	0.00	Luxembourg
	ASCEND PERFORMANCE	13,867,502.00	845.92	United States
	CLASS A EQUITY	13,592,881.00	0.00	United States
	CLASS C EQUITY	27,949,680.00	1,732.88	United States
	XPLORE INC EQUITY	6,221.00	6,221.00	Canada
FIXED INCOME	XPLORE INC. CVR	597.00	0.00	United States
			697,718,114.88	
	AKZONOBEL SPECIALTY CHEMICALS	532,088.57	535,631.32	Netherlands
	COLONIAL PIPELINE 6/25 TLB	1,493,422.11	1,482,848.68	United States
	A&D MORTGAGE TRUS NQM3 A1 144	365,744.73	363,208.10	United States
	A-AP BUYER 9/24 COV-LITE TL	96,295.28	97,542.02	United States
	ACHILLES/ONEDIGITAL HEALTH 1/2	529,526.05	515,300.18	United States
	ACI ROVER PARENT 6/26 TLB	485,721.24	485,818.07	United States
	ACRA TRUST 2024-N NQM1 A1 144A	116,103.24	116,638.72	United States
	ACTION ENVIRONMENTAL/INTERSTA	101,866.43	102,318.22	United States
	ACTION 9/25 (USD) TL3	0.00	1,097.79	United States
	ADDISON GROUP 12/21 COV-LITE T	0.01	0.01	United States
	ADI GLOBAL DISTRIBUTION FUNDIN	43,895.11	43,949.98	United States
	ADIENT 1/24 TLB2	0.01	0.01	United States
	AHEAD 7/24 TLB3	399,246.83	393,364.01	United States
	AIT WORLDWIDE 4/26 COV-LITE TL	466,642.36	471,751.62	United States
	AKZONOBEL SPECIALTY CHEMICALS	74,643.12	75,634.17	Netherlands
	ALERA GROUP 1/26 COV-LITE TLB	576,909.75	550,540.65	United States
	ALIXPARTNERS 7/25 (USD) TL	176,780.66	176,511.92	United States
	ALKERMES 1/26 TLB	126,949.59	129,988.64	United States
	ALLEGRO MICROSYSTEMS 1/26 COV	164,389.92	164,558.19	United States
	ALLIANT INSURANCE 7/25 COV-LIT	534,909.38	529,486.19	United States
	ALLY AUTO RECEIVABLES TRU 1 A2	516,000.00	515,792.97	United States
	ALTERA/GRYPHON 6/25 COV-LITE T	470,653.11	472,331.86	United States
	ALTICE 12/22 (USD) TL	455,047.51	348,479.87	Luxembourg
	AMERICAN AIRLINES 5/26 TLB	279,338.09	276,545.51	United States
	AMERICAN BEACON/ RESOLUTE INVI	139,867.40	96,244.66	United States
	AMERICAN EXPRESS CREDIT AC 3 A	864,000.00	869,709.11	United States
	AMERICREDIT AUTOMOB 1 A2B 144A	1,318,138.02	1,320,897.02	United States
	AMR 5/25 TLB	68,266.46	69,131.53	Cayman Islands
	AMSPEC PARENT 6/25 COV-LITE TL	308,180.12	313,942.78	United States
	AMSR 2022-SFR3 TRU SFR3 D 144A	700,000.00	685,689.22	United States
	AMUR EQUIPMENT FINA 1A A2 144A	274,282.49	276,090.72	United States
	AMUR EQUIPMENT FINA 1A A2 144A	36,593.31	36,793.07	United States
	AMWINS 1/26 COV-LITE TLB	562,700.05	552,678.08	United States
	ANGEL OAK MORTGAGE T 2 A1 144A	251,672.32	253,355.40	United States
	ANKURA 12/24 COV-LITE TLB	419,875.08	401,925.08	United States
	API GROUP 5/26 COV-LITE TLB	601,918.21	603,346.93	United States
	APPLIED SYSTEMS 2/24 TL	0.00	3,003.44	United States
	AQA ACQUISITION/SMARTBEAR 10/2	305,016.39	218,997.25	United States
	ARAMARK 12/25 TL	506,200.59	508,363.89	United States
	ARAMSCO 10/23 COV-LITE TL	127,240.68	73,971.95	United States
	ARBY'S/INSPIRE BRANDS 11/25 CO	566,979.29	570,193.48	United States
	ARCIS 1/25 TLB	308,058.50	310,187.95	United States
	ARCLIGHT GCX 1/25 TLB	79,014.35	79,223.55	United States
	ARCOSA 6/25 COV-LITE TL	68,400.45	68,763.37	United States
	ARCWOOD ENVIRONMENTAL 3/26 TL	63,456.31	64,201.47	United States
	ARDONAGH 6/24 (USD) COV-LITE	790,766.01	773,658.15	Australia
	ARES COMMERCIAL M AZURE A 144	310,000.00	310,685.13	United States
	ARES COMMERCIAL MOR GCP A 144	355,000.00	355,769.23	United States
	ARES COMMERCIAL MOR IND A 144A	300,000.00	301,271.44	United States
	ASCENSUS 12/24 COV-LITE TLB	275,355.53	268,587.29	United States
	ASP BLADE/OREGON TOOL 2/25 2ND	267.39	1,114.37	Luxembourg
	ASPEN DENTAL 12/23 B5 COV-LITE	150,772.77	142,448.48	United States
	ASPEN DENTAL 2/21 COV-LITE TLB	653,199.17	585,828.09	United States
	ASPIRE BAKERIES 01/26 COV-LITE	124,918.86	125,960.19	United States
	ASTRA/ANTHOLOGY 4/24 NEW MONE	269,969.48	51,294.20	United States
	ASTRA/ANTHOLOGY 4/24 TLB	347,792.35	34.78	United States
	ATHENAHEALTH 5/26 COV-LITE TLB	1,135,590.26	1,122,530.97	United States

ATLANTIC AVIATION 2/25 TL	550,121.71	553,265.02	United States
AUSTRALIA GOVERNMENT BOND RE	640,000.00	373,032.01	Australia
AUSTRALIA GOVERNMENT BOND RE	1,275,000.00	1,381,053.04	Australia
AUSTRALIA GOVERNMENT BOND RE	880,000.00	684,216.69	Australia
AUSTRALIA GOVERNMENT BOND RE	2,410,000.00	1,823,848.51	Australia
AUSTRALIA GOVERNMENT BOND RE	845,000.00	763,402.46	Australia
AUSTRALIA GOVERNMENT BOND RE	1,585,000.00	1,507,539.08	Australia
AUSTRALIAN 10YR BOND FUT (SFE)	11.00	6,312.10	Australia
AUSTRALIAN 3YR BOND FUT (SFE)	19.00	2,859.05	Australia
AUTHENTIC BRANDS 12/24 TLB	1,207,013.79	1,213,312.00	United States
AUTODATA/JD POWER 7/24 TL	175,687.56	173,660.69	United States
AVALARA 9/25 COV-LITE TL	396,113.73	387,115.30	United States
BAMLL TRUST 2024-BH BHP A 144A	100,000.00	100,639.10	United States
BANK 2017-BNK5 BNK5 ASB	535,815.99	534,369.32	United States
BANK 2017-BNK6 BNK6 ASB	103,137.59	103,241.30	United States
BANK 2017-BNK9 BNK9 ASB	732,052.80	727,542.37	United States
BANK 2018-BNK10 BN10 ASB	215,541.54	214,744.98	United States
BARCLAYS MORTGAGE NQM3 A1 144	315,733.31	317,354.54	United States
BARINGS EQUIPMENT FI A A2 144A	235,966.07	236,974.10	United States
BASF COATINGS 4/26 (USD) TLB	907,444.77	909,940.24	France
BAUSCH + LOMB 12/25 COV-LITE T	127,675.40	128,671.44	Canada
BAY CLUB 1/26 COV-LITE TL	203,967.04	207,248.61	United States
BCPE HIPH/HARRINGTON 6/26 COV-	388,265.31	388,265.31	United States
BCPE HIPH/HARRINGTON 6/26 COV-	30,776.16	30,776.16	United States
BEACON ROOFING/QXO 6/26 TLB	754,104.06	752,007.65	United States
BELDEN 6/26 COV-LITE TL	356,285.80	356,285.80	United States
BELRON 1/26 (USD) TLB	960,475.54	967,222.86	United States
BENCHMARK 2018-B3 MORTG B3 AA	180,105.22	179,651.66	United States
BENDING SPOONS 12/25 INCREMENT	180,276.04	178,166.55	United States
BERKELEY RESEARCH/BRG 3/25 COV	0.02	581.41	United States
BERLIN PACKAGING 7/25 TL	81,432.14	82,226.48	United States
BETTCHER INDUSTRIES 3/26 TL	358,130.01	360,632.17	United States
BFLD COMMERCIAL MO 660F A 144A	311,000.00	312,388.75	United States
BFLD TRUST 2025-E EWEST A 144A	271,000.00	271,623.35	United States
BIFM/BROOKFIELD GLOBAL/BGIS 9/	697,460.84	703,463.84	Canada
BIOMARIN PHARMACEUTICAL 1/26 C	401,329.89	404,518.04	United States
BLACKSTONE CQP 1/26 TLB	434,796.97	437,990.73	United States
BMW VEHICLE LEASE TRUST 2 A2B	521,583.26	522,030.46	United States
BMW VEHICLE LEASE TRUST 2 1 A3	578,000.00	580,863.04	United States
BMW VEHICLE OWNER TRUST A A2A	33,749.22	33,785.82	United States
BMW VEHICLE OWNER TRUST A A2B	76,911.06	76,962.89	United States
BMW VEHICLE OWNER TRUST 2 A A3	55,074.64	55,305.71	United States
BOFA AUTO TRUST 20 1A A2A 144A	51,687.11	51,783.23	United States
BOFA AUTO TRUST 20 1A A2A 144A	1,068,000.00	1,068,028.32	United States
BOFA AUTO TRUST 20 1A A2B 144A	1,253,000.00	1,256,003.31	United States
BOFA AUTO TRUST 20 1A A2B 144A	50,394.93	50,463.38	United States
BONOS DE LA TESORERIA DE LA RE	8,107,790,020.00	8,445,775.54	Chile
BONOS DE LA TESORERIA DE LA RE	1,288,094,080.00	1,383,849.80	Chile
BONOS DE LA TESORERIA DE 144A	250,000,000.00	276,652.63	Chile
BONOS DE LA TESORERIA DE 144A	6,387,580,140.00	7,696,615.18	Chile
BOOTS GROUP BIDCO 7/25 (USD) T	67,680.44	68,031.79	United States
BOS TRUST 2026-LYR LYRK A 144A	179,000.00	179,151.41	United States
BOYD/AB BOYD 5/26 COV-LITE TLB	395,826.88	386,809.17	United States
BRAVO RESIDENTIAL NQM2 A1 144A	314,504.81	317,222.27	United States
BRAVO RESIDENTIAL NQM3 A1 144A	367,333.76	367,651.46	United States
BRAZIL NOTAS DO TESOURO NACIOI	23,100,000.00	17,919,395.78	Brazil
BRAZIL NOTAS DO TESOURO NACIOI	5,260,000.00	4,246,836.21	Brazil
BRIDGE COMMERCIAL MO MF A 144A	370,000.00	371,226.14	United States
BRIDGE COMMERCIAL MO MF C 144A	100,000.00	100,478.06	United States
BRIDGECREST LENDING AUTO 1 A2	676,173.19	677,280.58	United States
BROOKS AUTOMATION 2/22	576,409.93	581,219.60	United States
BURGER KING/RESTAURANT 6/24 TL	623,349.29	625,028.35	Canada
BWAY 11/25 COV-LITE TLB	464,359.22	458,771.51	United States
BX COMMERCIAL MORT AIRC A 144A	143,096.44	143,971.18	United States
BX COMMERCIAL MORT MDHS A 144	143,321.81	143,836.44	United States
BX COMMERCIAL MORTG AHP A 144A	275,000.00	275,703.92	United States
BX COMMERCIAL MORTG JDI A 144A	298,970.46	300,385.64	United States
BX TRUST 2024-VLT4 VLT4 A 144A	182,305.00	182,833.53	United States
BX TRUST 2025-ARIA ARIA A 144A	365,000.00	367,246.39	United States
BX TRUST 2025-OMG OMG A 144A	357,000.00	358,012.66	United States

BX TRUST 2025-VOLT VOLT A 144A	241,000.00	241,796.35	United States
BX TRUST 2026-CIP CIP A 144A	493,253.72	495,546.37	United States
BX TRUST 2026-PNDA PNDA A 144A	370,000.00	371,619.33	United States
C&D TECHNOLOGIES 1/25 TL	78,208.10	78,085.39	United States
CAMPING WORLD 6/21 COV-LITE TL	409,436.53	390,696.26	United States
CAN 10YR BOND FUTURE (MSE)	(42.00)	(6,040.53)	Canada
CAPITAL ONE MULTI-ASSET A3 A3	299,000.00	298,618.10	United States
CAPITAL ONE PRIME AUTO R 1 A2A	1,065,148.23	1,065,538.77	United States
CAPITAL ONE PRIME AUTO R 1 A2B	471,060.99	471,898.89	United States
CAPITAL ONE PRIME AUTO RE 1 A3	113,591.42	114,017.58	United States
CARDS II TRUST 1A A 144A	1,418,000.00	1,420,980.94	Canada
CARMAX AUTO OWNER TRUST 1 A2A	475,000.00	474,234.16	United States
CARMAX AUTO OWNER TRUST 1 A2A	97,508.69	97,780.52	United States
CARMAX AUTO OWNER TRUST 2 A2E	619,702.04	621,536.27	United States
CARMAX AUTO OWNER TRUST 2 2 A:	231,409.02	233,687.07	United States
CARMAX AUTO OWNER TRUST 2 3 A:	659,388.26	663,779.48	United States
CARMAX AUTO OWNER TRUST 3 A2E	1,461,038.58	1,463,887.96	United States
CARMAX AUTO OWNER TRUST 4 A2A	559,326.01	559,353.73	United States
CAST & CREW ENTERTAINMENT	613,283.98	236,918.70	United States
CASTROL 6/26 (USD) COV-LITE TL	243,765.58	243,460.87	United Kingdom
CBS OUTDOOR 9/25 TLB	121,739.83	121,545.06	United States
CCC INFORMATION/CCC INTELLIGEN	0.01	0.01	United States
CCG RECEIVABLES TRUS 1 A2 144A	418,193.51	419,448.02	United States
CCG RECEIVABLES TRUS 1 A2 144A	262,135.70	263,760.20	United States
CCG RECEIVABLES TRUS 2 A2 144A	30,549.91	30,842.58	United States
CCP_IFS. P EUR-EXT-CPI CME	348,000.00	(111.21)	EURO CURRENCY
CCP_IFS. P EUR-EXT-CPI CME	277,000.00	4,411.64	EURO CURRENCY
CCP_IFS. P UK RPI ALL ITEMS NS	569,449.00	4,845.23	United Kingdom
CCP_IFS. P UK-RPI CME	640,173.00	(442.62)	United Kingdom
CCP_IFS. P UK-RPI CME	1,305,237.00	(4,767.61)	United Kingdom
CCP_IFS. P UK-RPI CME	666,315.00	(2,653.15)	United Kingdom
CCP_IFS. P UK-RPI CME	285,000.00	2,530.47	United Kingdom
CCP_IFS. P UK-RPI CME	653,250.00	(2,945.07)	United Kingdom
CCP_IFS. P UK-RPI CME	290,700.00	2,509.95	United Kingdom
CCP_IFS. P UK-RPI CME	780,000.00	3,871.83	United Kingdom
CCP_IFS. P UK-RPI CME	1,700,000.00	(10,080.03)	United Kingdom
CCP_IFS. P UK-RPI CME	780,000.00	2,699.49	United Kingdom
CCP_IFS. P UK-RPI CME	1,695,000.00	(11,209.69)	United Kingdom
CCP_IFS. P UK-RPI CME	5,655,000.00	64,601.81	United Kingdom
CCP_IFS. P UK-RPI CME	985,000.00	20,553.82	United Kingdom
CCP_IFS. P UK-RPI CME	1,475,000.00	20,392.90	United Kingdom
CCP_IFS. P UK-RPI CME	1,720,000.00	22,899.35	United Kingdom
CCP_IFS. P UK-RPI CME	1,477,000.00	22,674.08	United Kingdom
CCP_IFS. P UK-RPI CME	1,365,000.00	27,266.64	United Kingdom
CCP_IFS. P UK-RPI CME	5,870,000.00	130,291.22	United Kingdom
CCP_IFS. P UK-RPI CME	1,715,000.00	(27,647.32)	United Kingdom
CCP_IFS. P UK-RPI CME	1,090,025.00	(2,773.71)	United Kingdom
CCP_IFS. P UK-RPI CME	475,556.00	2,761.20	United Kingdom
CCP_IFS. P UK-RPI CME	279,295.00	3,456.60	United Kingdom
CCP_IFS. P USA-CPI-U CME	854,000.00	(5,126.77)	United States
CCP_IFS. P USA-CPI-U CME	4,923,950.00	27,953.56	United States
CCP_IFS. P USA-CPI-U CME	4,923,950.00	29,131.27	United States
CCP_IFS. P USA-CPI-U CME	7,373,000.00	32,459.34	United States
CCP_IFS. P USA-CPI-U CME	2,095,000.00	9,030.46	United States
CCP_IFS. P USA-CPI-U CME	6,945,000.00	(46,501.91)	United States
CCP_IFS. P USA-CPI-U CME	6,945,000.00	(27,037.86)	United States
CCP_IFS. P USA-CPI-U CME	4,630,000.00	(48,074.12)	United States
CCP_IFS. P USA-CPI-U CME	9,260,000.00	(96,938.87)	United States
CCP_IFS. P USA-CPI-U CME	670,000.00	(7,371.69)	United States
CCP_IFS. R UK-RPI CME	1,475,000.00	(17,789.68)	United Kingdom
CCP_IFS. R UK-RPI CME	475,556.00	1,057.57	United Kingdom
CCP_IFS. R UK-RPI CME	653,250.00	1,987.12	United Kingdom
CCP_IFS. R UK-RPI CME	290,700.00	269.62	United Kingdom
CCP_IFS. R UK-RPI CME	640,173.00	(805.56)	United Kingdom
CCP_IFS. R UK-RPI CME	279,295.00	(698.81)	United Kingdom
CCP_IFS. R UK-RPI CME	1,305,237.00	2,733.33	United Kingdom
CCP_IFS. R UK-RPI CME	569,449.00	436.13	United Kingdom
CCP_IFS. R UK-RPI CME	285,000.00	448.53	United Kingdom
CCP_IFS. R UK-RPI CME	666,315.00	1,575.82	United Kingdom
CCP_IFS. R UK-RPI CME	780,000.00	4,926.82	United Kingdom

CCP_IFS. R UK-RPI CME	780,000.00	3,543.98	United Kingdom
CCP_IFS. R UK-RPI CME	1,700,000.00	9,504.89	United Kingdom
CCP_IFS. R UK-RPI CME	1,695,000.00	11,062.67	United Kingdom
CCP_IFS. R UK-RPI CME	5,655,000.00	(53,089.72)	United Kingdom
CCP_IFS. R UK-RPI CME	985,000.00	(16,451.78)	United Kingdom
CCP_IFS. R UK-RPI CME	5,870,000.00	(81,110.11)	United Kingdom
CCP_IFS. R UK-RPI CME	1,477,000.00	(16,209.24)	United Kingdom
CCP_IFS. R UK-RPI CME	1,720,000.00	(21,187.75)	United Kingdom
CCP_IFS. R UK-RPI CME	1,365,000.00	(40,556.37)	United Kingdom
CCP_IFS. R UK-RPI CME	1,965,000.00	31,294.42	United Kingdom
CCP_IFS. R UK-RPI CME	1,090,025.00	3,526.58	United Kingdom
CCP_IFS. R USA-CPI-U CME	249,625.00	2,284.35	United States
CCP_IFS. R USA-CPI-U CME	4,000,000.00	0.04	United States
CCP_IFS. R USA-CPI-U CME	1,400,000.00	5,607.95	United States
CCP_IFS. R USA-CPI-U CME	554,000.00	0.01	United States
CCP_IFS. R USA-CPI-U CME	1,626,400.00	0.02	United States
CCP_IFS. R USA-CPI-U CME	495,000.00	(391.33)	United States
CCP_IFS. R USA-CPI-U CME	815,000.00	(944.42)	United States
CCP_IFS. R USA-CPI-U CME	442,000.00	(5,657.08)	United States
CCP_IFS. R USA-CPI-U CME	900,000.00	(1,777.51)	United States
CCP_IFS. R USA-CPI-U CME	2,310,000.00	(22,082.72)	United States
CCP_IFS. R USA-CPI-U CME	4,630,000.00	50,377.50	United States
CCP_IFS. R USA-CPI-U CME	2,095,000.00	(6,637.42)	United States
CCP_IFS. R USA-CPI-U CME	7,373,000.00	(16,159.48)	United States
CCP_IFS. R USA-CPI-U CME	4,923,950.00	(19,818.46)	United States
CCP_IFS. R USA-CPI-U CME	2,305,000.00	(18,008.16)	United States
CCP_IFS. R USA-CPI-U CME	4,923,950.00	(19,342.80)	United States
CCP_IFS. R USA-CPI-U CME	860,000.00	(9,800.78)	United States
CCP_IFS. R USA-CPI-U CME	771,000.00	3,818.08	United States
CCP_IFS. R USA-CPI-U CME	950,000.00	1,765.70	United States
CCP_IFS. R USA-CPI-U CME	950,000.00	1,811.82	United States
CCP_IFS. R USA-CPI-U CME	1,237,000.00	4,819.40	United States
CCP_IFS. R USA-CPI-U CME	989,000.00	2,869.12	United States
CCP_IFS. R USA-CPI-U CME	989,000.00	3,727.70	United States
CCP_IFS. R USA-CPI-U CME	768,462.00	(231.03)	United States
CCP_IFS. R USA-CPI-U CME	1,745,000.00	6,057.61	United States
CCP_IFS. R USA-CPI-U CME	1,347,500.00	3,666.20	United States
CCP_IFS. R USA-CPI-U CME	990,000.00	4,082.67	United States
CCP_IFS. R USA-CPI-U CME	1,485,000.00	10,290.57	United States
CCP_IFS. R USA-CPI-U CME	854,000.00	5,126.77	United States
CCP_IFS. R USA-CPI-U CME	9,260,000.00	96,364.10	United States
CCP_IFS. R USA-CPI-U CME	4,500,000.00	40,151.70	United States
CCP_IFS. R USA-CPI-U CME	2,100,000.00	6,316.61	United States
CCP_IFS. R USA-CPI-U CME	477,000.00	(424.90)	United States
CCP_IFS. R USA-CPI-U CME	1,404,000.00	1,567.58	United States
CCP_IFS. R USA-CPI-U CME	1,350,000.00	(3,986.71)	United States
CCP_IFS. R USA-CPI-U CME	2,215,000.00	11,525.93	United States
CCP_IFS. R USA-CPI-U CME	2,345,000.00	11,452.84	United States
CCP_IFS. R USA-CPI-U CME	4,215,000.00	9,047.83	United States
CCP_IFS. R USA-CPI-U CME	2,640,000.00	13,214.47	United States
CCP_IFS. R USA-CPI-U CME	1,330,000.00	20,035.85	United States
CCP_IFS. R USA-CPI-U CME	1,810,000.00	35,040.98	United States
CCP_IFS. R USA-CPI-U CME	1,735,000.00	42,559.38	United States
CCP_IFS. R USA-CPI-U CME	2,800,000.00	36,691.06	United States
CCP_IFS. R USA-CPI-U 1Y CME	13,890,000.00	78,793.94	United States
CCP_IFS. R USA-CPI-U 3M CME	506,739.00	4,661.30	United States
CCP_IFS. R USA-CPI-U 3M CME	(506,739.00)	0.00	United States
CCP_IFS._P EUR-EXT-CPI CME	(277,000.00)	0.00	EURO CURRENCY
CCP_IFS._P EUR-EXT-CPI CME	(348,000.00)	0.00	EURO CURRENCY
CCP_IFS._P UK-RPI CME	(985,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(5,655,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,475,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,090,025.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(279,295.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(475,556.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(640,173.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(666,315.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(569,449.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,305,237.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(285,000.00)	0.00	United Kingdom

CCP_IFS._P UK-RPI CME	(653,250.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(290,700.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(780,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,700,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(780,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,695,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,365,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,720,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,477,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(5,870,000.00)	0.00	United Kingdom
CCP_IFS._P UK-RPI CME	(1,715,000.00)	0.00	United Kingdom
CCP_IFS._P USA-CPI-U CME	(854,000.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(2,095,000.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(7,373,000.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(4,923,950.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(4,923,950.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(4,630,000.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(6,945,000.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(6,945,000.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(9,260,000.00)	0.00	United States
CCP_IFS._P USA-CPI-U CME	(670,000.00)	0.00	United States
CCP_IFS._R UK-RPI CME	(1,475,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(5,655,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(985,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,965,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(475,556.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(780,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(569,449.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,305,237.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(279,295.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(640,173.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(666,315.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(290,700.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(653,250.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(285,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(780,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,700,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,695,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(5,870,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,477,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,720,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,365,000.00)	0.00	United Kingdom
CCP_IFS._R UK-RPI CME	(1,090,025.00)	0.00	United Kingdom
CCP_IFS._R USA-CPI-U CME	(477,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,305,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(554,000.00)	(0.01)	United States
CCP_IFS._R USA-CPI-U CME	(4,000,000.00)	(1,519.80)	United States
CCP_IFS._R USA-CPI-U CME	(1,400,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(815,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(495,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,626,400.00)	(0.02)	United States
CCP_IFS._R USA-CPI-U CME	(900,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(442,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,310,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(9,260,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(4,923,950.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(4,923,950.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(860,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,095,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(7,373,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(771,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(950,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(950,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(768,462.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(989,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,237,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(854,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(989,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,347,500.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,745,000.00)	0.00	United States

CCP_IFS._R USA-CPI-U CME	(990,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,485,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(4,630,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,404,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(4,500,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,100,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,350,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,345,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,215,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,800,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,330,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(4,215,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(2,640,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,735,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U CME	(1,810,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U 1Y CME	(13,890,000.00)	0.00	United States
CCP_IFS._R USA-CPI-U 3M CME	(249,625.00)	0.00	United States
CCP_IRS._P EUR-EURIBOR 6M CME	928,000.00	16,023.17	EURO CURRENCY
CCP_IRS._P USD-SOFR-COMPOUND (	400,000.00	(8,029.40)	United States
CCP_IRS._P ZAR-JIBAR-SAFEX 3M	5,200,000.00	(9,201.84)	South Africa
CCP_IRS._R EUR-EURIBOR 6M CME	342,000.00	1,059.53	EURO CURRENCY
CCP_IRS._R GBP-SONIA-OIS COMPO	0.00	(23.70)	United Kingdom
CCP_IRS._R JPY-TONA-OIS COMPOU	0.00	(275.23)	Japan
CCP_IRS._R JPY-TONA-OIS COMPOU	0.00	(380.18)	Japan
CCP_IRS._R MXN-TIE ON-OIS COM	0.00	13.60	Mexico
CCP_IRS._P EUR-EURIBOR 6M CME	(928,000.00)	(7,150.85)	EURO CURRENCY
CCP_IRS._P JPY-TONA-OIS COMPOU	0.00	57.93	Japan
CCP_IRS._P JPY-TONA-OIS COMPOU	0.00	79.84	Japan
CCP_IRS._P USD-SOFR-COMPOUND	(400,000.00)	(563.67)	United States
CCP_IRS._P ZAR-JIBAR-SAFEX 3M	(5,200,000.00)	(2,071.19)	South Africa
CCP_IRS._R EUR-EURIBOR 6M CME	(342,000.00)	(3,363.89)	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR 6M CME	0.00	1.07	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR 6M CME	0.00	0.83	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR 6M CME	0.00	(1.04)	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR 6M CME	0.00	0.41	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR 6M CME	0.00	(0.47)	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR 6M CME	0.00	(0.66)	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR 6M CME	0.00	(0.19)	EURO CURRENCY
CCP_IRS._R JPY-TONA-OIS COMPOU	0.00	(0.01)	Japan
CCP_IRS._R JPY-TONA-OIS COMPOU	0.00	430.43	Japan
CCP_IRS._R JPY-TONA-OIS COMPOU	0.00	0.00	Japan
CCP_IRS._R MXN-TIE ON-OIS COM	0.00	0.00	Mexico
CCP_OIS._P USD-SOFR-OIS COMPO	0.00	(125,894.58)	United States
CCP_OIS._P USD-SOFR-OIS COMPOU	7,930,000.00	(36,924.46)	United States
CCP_OIS._P USD-SOFR-OIS COMPOL	(7,930,000.00)	0.00	United States
CCP_OIS._R COP-IBR-OIS COMPOUN	0.00	0.00	Colombia
CCP_OIS._R JPY-TONA-OIS COMPOL	0.00	0.00	Japan
CCP_OIS._R USD-SOFR-OIS COMPOL	0.00	(1,285.64)	United States
CCP_ZCS._P USD-SOFR-OIS COMPOL	4,030,000.00	(33,337.25)	United States
CCP_ZCS._R BRL-CDI 1D CME	14,800,000.00	56,093.23	Brazil
CCP_ZCS._P USD-SOFR-OIS COMPO	(4,030,000.00)	0.00	United States
CCP_ZCS._R BRL-CDI 1D CME	(14,800,000.00)	0.00	Brazil
CD 2016-CD2 MORTGAGE T CD2 ASB	115,141.41	115,141.06	United States
CD 2017-CD5 MORTGAGE T CD5 AAB	231,398.35	230,669.06	United States
CEDAR FAIR 4/24 TLB	630,448.24	626,997.06	United States
CENTURI GROUP 12/25 COV-LITE T	226,135.48	226,913.03	United States
CERTARA 10/25 COV-LITE TLB	60,000.00	60,189.75	United States
CGMS COMMERCIAL MORTGAG B1 A	31,447.06	31,288.83	United States
CHART INDUSTRIES/HOWDEN 6/24 T	296,040.15	300,011.18	United States
CHASE CORPORATION 4/25 COV-LIT	162,322.62	165,019.69	United States
CHASE ISSUANCE TRUST A1 A	274,000.00	275,318.66	United States
CHEWY 6/26 COV-LITE TLB	898,644.29	898,064.76	United States
CHG HEALTHCARE 4/26 TLB	454,147.67	458,389.61	United States
CIP COMMERCIAL MOR SBAY A 144A	297,000.00	298,405.85	United States
CITADEL SECURITIES 6/26 TLB	181,278.54	180,838.03	United States
CITCO 1/26 TLB	581,323.09	584,930.95	United States
CITIBANK CREDIT CARD ISS A6 A6	1,748,000.00	1,760,965.00	United States
CITIGROUP COMMERCIAL MO P6 AAI	57,652.05	57,756.16	United States
CITIGROUP COMMERCIAL MO P7 AAI	52,432.41	52,491.51	United States
CITIZENS AUTO RECEIV 1 A3 144A	66,819.38	67,111.06	United States

CLARIVATE ANALYTICS COV-LT TLB	240,683.07	222,389.35	United States
CLARIVATE ANALYTICS 5/25	52,612.11	48,680.77	United States
CLEAN HARBORS 9/25 TLB	255,056.96	256,855.46	United States
CLOSURE SYSTEM/CANISTER 10/24	55.17	182.75	United States
CNH EQUIPMENT TRUST 2025 A A2B	466,850.72	467,774.69	United States
COADVANTAGE 7/23 COV-LITE TLB	477,927.49	400,002.20	United States
COGNITA 11/25 (USD) TLB3	86,921.96	85,649.25	United Kingdom
COLOMBIAN TES	2,882,300.00	847.13	Colombia
COLOMBIAN TES	27,543,540.00	7,468.24	Colombia
COLOMBIAN TES	43,815,849,690.00	11,355,468.98	Colombia
COLOMBIAN TES	833,600,000.00	271,320.10	Colombia
COLOMBIAN TES	16,089,121,320.00	3,813,268.80	Colombia
COLOMBIAN TES	4,287,100,000.00	1,369,119.18	Colombia
COLOMBIAN TES	5,627,010,320.00	1,456,388.88	Colombia
COLOMBIAN TES	109,962,820.00	31,400.33	Colombia
COLONIAL PIPELINE 6/26 COV-LIT	335,000.77	334,653.34	United States
COLT 2025-12 MORTGA 12 A1 144A	216,296.44	215,477.22	United States
COLUMBUS MCKINNON 1/26 TLB	109,126.38	112,336.81	United States
COMM 2024-WCL1 MOR WCL1 A 144A	135,000.00	135,285.82	United States
COMMIT TO PUR FNMA SF MTG	1,861,000.00	1,870,358.17	United States
COMMIT TO PUR FNMA SF MTG	400,000.00	363,076.05	United States
COMMIT TO PUR FNMA SF MTG	1,676,000.00	1,522,401.58	United States
COMPOSECURE 1/26 TL	31,967.73	31,818.52	United States
CONE TRUST 2024-DF DFW1 A 144A	60,000.00	59,896.71	United States
CONFLUENT MEDICAL 7/25 COV-LIT	154,138.37	157,313.46	United States
CONNECTWISE 9/21 COV-LITE TLB	242,218.78	226,243.52	United States
CONSTRUCTION PARTNERS 10/24 COV-LITE TLB	275,036.58	274,679.03	United States
CONSTRUCTION PARTNERS 6/26 TLB	85,327.61	85,409.54	United States
COORSTEK 10/25 COV-LITE TLB	611,488.10	611,744.93	United States
COORSTEK 6/26 COV-LITE TLB	898,480.36	899,214.81	United States
CORELOGIC 6/21 COV-LITE TL	1,149,759.83	1,142,781.85	United States
COREWEAVE FINANCING DDTL V 5/2	412,927.31	421,760.67	United States
CORGI BIDCO/COVETRUS 10/22 COV	526,335.37	520,803.94	United States
CORNERSTONE ONDEMAND 10/21 COV	591,637.84	378,147.18	United States
COVANTA/REORLD 12/24 TLB	349,006.05	349,147.66	United States
COVANTA/REORLD 12/25 COV-LITE	22,020.63	22,014.00	United States
COVANTA/REORLD 12/25 COV-LITE	135,511.57	135,470.74	United States
CPI HOLDCO/CREATIVE PLANNING 1	526,624.61	526,549.33	United States
CREATIVE ARTISTS 7/25 TL	286,165.49	287,461.90	United States
CROSS 2025-H1 MORTG H1 A1 144A	240,137.47	242,009.84	United States
CROSS 2025-H10 MOR H10 A1 144A	161,891.89	161,526.14	United States
CRSNT TRUST 2026-M MOON A 144A	270,000.00	270,714.13	United States
CSAIL 2017-CX10 COMME CX10 ASB	12,496.47	12,501.76	United States
CSAIL 2017-CX9 COMMERC CX9 ASB	202,904.82	202,925.38	United States
CSAIL 2018-CX11 COMME CX11 ASB	162,808.23	162,907.17	United States
CSAIL 2018-C14 COMMERC C14 ASB	183,489.75	183,714.66	United States
CUBE INDUSTRIALS/CIRCOR 10/25	109,288.49	110,847.40	United States
CULLIGAN 1/26 COV-LITE TLB	701,197.50	705,229.07	United States
CULLIGAN 6/26 (USD) TLB	164,669.03	164,484.60	United States
CVLR TRUST 2026-R3 R3LX A 144A	300,000.00	300,042.92	United States
DAIMLER TRUCKS RETAIL TRU 1 A3	292,969.81	294,889.56	United States
DARKTRACE/LEIA 7/24 COV-LITE T	504,034.54	469,041.49	United States
DAYFORCE 10/25 TLB	258,786.96	238,161.33	United States
DBC 2025-DBC MORTGA DBC A 144A	325,000.00	326,023.45	United States
DBGS 2024-SBL SBL A 144A	418,799.36	419,562.85	United States
DECHRA PHARMACEUTICALS 1/26 (USD)	55,476.66	57,480.22	United States
DEEPHAVEN RESIDENTIA 1 A1 144A	100,041.25	100,879.64	United States
DELL EQUIPMENT FINAN 1 A2 144A	415,607.37	416,591.32	United States
DELL EQUIPMENT FINAN 2 A2 144A	9,652.80	9,668.11	United States
DELL EQUIPMENT FINAN 2 A3 144A	1,005,000.00	1,007,252.01	United States
DELL SOFTWARE (QUEST/ONE IDENT)	261,731.68	256,966.61	United States
DENMARK I/L GOVERNMENT BOND	3,757,637.10	528,790.38	Denmark
DENMARK I/L GOVERNMENT BOND	2,996,475.00	445,266.04	Denmark
DEUTSCHE BUNDESREPUBLIK I REG	2,647,260.00	2,398,641.62	Germany
DEUTSCHE BUNDESREPUBLIK I REG	1,856,330.70	2,018,575.10	Germany
DEUTSCHE BUNDESREPUBLIK I REG	3,938,428.00	4,453,394.53	Germany
DEXKO GLOBAL 3/26 (USD) COV-LI	101,907.69	99,914.62	United States
DISCO PARENT/DUCK CREEK 7/25 C	91,913.06	90,159.83	United States
DISCOVERORG/ZOOMINFO 5/24 TLB	694,038.16	613,199.10	United States
DISCOVERY GLOBAL/WARNER BROS	1,172,595.80	1,176,675.97	United States

DLLAD 2024-1 LLC 1A A2 144A	69,536.53	69,731.17	United States
DLLAD 2025-1 LLC 1A A2 144A	752,079.41	753,562.27	United States
DLLMT 2026-1 LLC 1A A2 144A	855,000.00	853,819.32	United States
DRW 6/24 TLB	340,967.76	328,491.47	United States
DTZ/CUSHMAN 5/26 COV-LITE TLB	46,129.34	46,111.82	United States
DYCOM INDUSTRIES 1/26 COV-LITE	127,404.81	128,323.58	United States
DYNACAST/FORM TECHNOLOGIES 1	535,950.00	522,658.89	United States
EAB / ADVISORY BOARD 6/21 COV-	234,739.08	214,165.41	United States
EAGLEVIEW TECHNOLOGY/PHOENIX	754,727.01	736,607.78	United States
EFMT 2025-NQM6 NQM6 A1A 144A	159,895.47	159,276.51	United States
EFMT 2026-NQM7 NQM7 A1 144A	540,000.00	542,510.14	United States
ELANCO ANIMAL HEALTH 10/25 COV	274,643.25	275,625.43	United States
ELECTRONIC ARTS 3/26 (USD) TLB	1,065,509.32	1,067,800.17	United States
ELLINGTON FINANCIAL 3 A1 144A	468,586.29	389,225.89	United States
ELM TRUST 2024-EL ELM A10 144A	115,000.00	115,691.96	United States
ELM TRUST 2024-EL ELM A15 144A	115,000.00	115,558.36	United States
EMG UTICA 10/24 TLB	146,451.96	149,483.37	United States
ENDEAVOR/EOC 3/25 COV-LITE TLB	599,064.11	602,156.78	United States
ENDEAVOR/EOC 3/25 TLA	17,813.71	17,897.11	United States
ENERGIZER 3/25 TLB	29,760.25	29,676.71	United States
ENGINEERED COMPONENTS/CENTRI	265,933.03	268,753.76	United States
ENTERPRISE FLEET FIN 4 A4 144A	142,000.00	140,065.87	United States
ENVESTNET/BCPE PEQUOD 9/24 TLB	155,206.93	151,268.17	United States
EQUINITI GROUP/ORBIT PRIVATE 1	804,802.18	818,904.61	United States
EURO-BOBL FUTURE (EUX)	15.00	14,234.09	Germany
EURO-BUND FUTURE (EUX)	8.00	(914.64)	Germany
EVERCOMMERCE 6/21 COV-LITE TLB	601,360.15	573,864.79	United States
EVERGREEN CREDIT CAR 1A A 144A	2,216,000.00	2,226,668.30	Canada
EVERTEC 10/23 COV-LITE	769,507.32	772,560.77	Puerto Rico
EXCLUSIVE NETWORKS 12/24 (USD)	103,629.61	102,043.73	United States
EXCLUSIVE NETWORKS 12/24 (USD)	51,620.75	50,830.78	United States
EYECARE PARTNERS 4/24 SUPERPR	0.00	511.57	United States
FAIRBANKS MORSE 9/25 TL	243,960.90	250,315.64	United States
FHLMC POOL #RQ-0040	0.01	0.01	United States
FHLMC MULTICLASS MTG 5468 WF	147,483.57	148,039.95	United States
FHLMC MULTICLASS MTG 5471 FM	429,487.64	434,288.52	United States
FHLMC MULTICLASS MTG 5478 FD	82,817.53	83,743.88	United States
FHLMC MULTICLASS MTG 5482 FB	169,536.82	172,234.80	United States
FHLMC MULTICLASS MTG 5499 FW	444,963.06	450,005.67	United States
FHLMC MULTICLASS MTG 5500 DF	112,579.54	113,819.74	United States
FHLMC MULTICLASS MTG 5508 FE	120,979.34	123,032.48	United States
FHLMC MULTICLASS MTG 5516 FC	1,169,027.04	1,182,697.25	United States
FHLMC MULTICLASS MTG 5563 FA	159,286.47	160,915.46	United States
FINASTRA 7/25 (USD) COV-LITE T	889,136.22	819,541.36	United States
FIRST ADVANTAGE 7/25 TLB	570,853.04	572,010.88	United States
FLEET US/ARGUS 7/24 TLB	0.03	0.03	United States
FLEETCOR/CORPAY 9/25 COV-LITE	499,925.42	498,826.25	United States
FLOW CONTROL GROUP/FCG 2/26 C	111,338.86	112,630.04	United States
FLYNN RESTAURANT 1/25 INCREMEN	639,879.31	636,847.17	United States
FNMA GTD REMIC P/T 24-88 FC	105,994.14	107,192.61	United States
FNMA GTD REMIC P/T 25-13 FB	127,123.42	128,326.67	United States
FNMA GTD REMIC P/T 25-2 FG	123,300.45	123,989.79	United States
FNMA GTD REMIC P/T 25-35 FJ	151,701.24	154,598.42	United States
FNZ GROUP 11/24 (USD) TLB	741,312.00	594,241.08	United States
FOCUS FINANCIAL PARTNERS 1/25	936,677.71	917,625.16	United States
FORD CREDIT AUTO LEASE T A A2A	234,571.92	235,129.71	United States
FORD CREDIT AUTO LEASE T A A2B	550,000.00	550,961.29	United States
FORD CREDIT AUTO LEASE T A A2B	426,635.21	427,410.62	United States
FORD CREDIT AUTO LEASE TR A A3	1,329,000.00	1,334,948.18	United States
FORD CREDIT AUTO OWNER T C A2A	1,047,000.00	1,047,527.41	United States
FORMULA ONE 9/24 COV-LITE TLB1	683,379.79	691,266.50	Luxembourg
FOUNDATION FINANCE T 3A A 144A	154,100.97	152,612.40	United States
FRANKLIN SQUARE 4/24 TLB	236,658.00	219,256.07	United States
FRENCH REPUBLIC GOVERNMENT 14	1,208,649.00	1,193,212.49	France
FRENCH REPUBLIC GOVERNMENT 14	939,356.40	898,714.61	France
FRENCH REPUBLIC GOVERNMENT 14	3,250,026.10	4,261,821.29	France
FRENCH REPUBLIC GOVERNMENT 14	2,152,044.74	2,679,033.30	France
FRENCH REPUBLIC GOVERNMENT 14	4,687,441.20	5,511,836.76	France
FRENCH REPUBLIC GOVERNMENT 14	3,524,337.72	4,076,377.73	France
FRENCH REPUBLIC GOVERNMENT 14	433,689.30	331,774.05	France

FRENCH REPUBLIC GOVERNMENT 14	1,579,635.20	1,483,085.13	France
FRENCH REPUBLIC GOVERNMENT 14	1,968,373.55	1,331,793.82	France
FRENCH REPUBLIC GOVERNMENT 14	2,595,477.85	2,834,519.60	France
FRENCH REPUBLIC GOVERNMENT 14	1,958,598.60	2,114,199.40	France
FRENCH REPUBLIC GOVERNMENT 14	1,352,975.00	1,416,554.16	France
FRENCH REPUBLIC GOVERNMENT 14	3,347,340.75	3,819,811.20	France
FRENCH REPUBLIC GOVERNMENT 14	2,193,734.40	2,109,324.86	France
FRENCH REPUBLIC GOVERNMENT 14	4,232,982.40	4,728,206.66	France
FRENCH REPUBLIC GOVERNMENT 14	2,842,832.30	2,801,971.24	France
FRENCH REPUBLIC GOVERNMENT 14	3,095,824.77	3,439,906.58	France
GARRETT MOTION 1/25 TLB	333,422.23	335,161.36	Luxembourg
GENESEE & WYOMING 4/24 TL	291,428.05	294,058.31	United States
GEON PERFORMANCE 8/21 COV-LITE 0.01		0.01	United States
GFL ENVIRONMENTAL SERVICES 2/2	422,171.56	423,909.51	United States
GLS AUTO RECEIVABLE 2A A2 144A	172,317.58	172,768.59	United States
GLS AUTO SELECT REC 3A A2 144A	107,587.37	107,684.48	United States
GM FINANCIAL AUTOMOBILE L 1 A2	630,000.00	628,506.30	United States
GM FINANCIAL AUTOMOBILE 1 A2A	187,668.12	188,020.59	United States
GM FINANCIAL AUTOMOBILE 1 A2B	47,381.56	47,444.38	United States
GM FINANCIAL AUTOMOBILE 2 A2B	128,304.33	128,524.44	United States
GM FINANCIAL CONSUMER AU 4 A2A	434,462.06	434,425.95	United States
GOLDEN CREDIT CARD T 1A A 144A	1,914,000.00	1,908,163.00	Canada
GOLDEN NUGGET/LANDRYS 1/22 CO	539,813.98	540,619.59	United States
GOLDEN STATE FOODS 1/26 COV-LI	189,660.87	193,192.17	United States
GOOSEHEAD INSURANCE 7/25 TLB	90,787.27	89,626.32	United States
GOVERNMENT OF CANADA	1,525,977.60	988,378.95	Canada
GOVERNMENT OF CANADA	1,644,920.52	1,132,922.56	Canada
GOVERNMENT OF CANADA	1,350,476.28	1,120,546.21	Canada
GOVERNMENT OF CANADA	1,441,156.64	1,184,673.59	Canada
GOVERNMENT OF CANADA	1,395,572.64	1,046,595.21	Canada
GOVERNMENT OF CANADA	318,712.85	152,543.32	Canada
GOVERNMENT OF CANADA	1,189,090.80	635,255.65	Canada
GRAHAM PACKAGING 1/26 TLB	168,935.19	169,869.07	United States
GREATAMERICA LEASING 2 A2 144A	232,592.67	233,450.56	United States
GREEN INFRASTRUCTURE PARTNER 143,991.97		146,159.51	Canada
GREENSKY HOME IMPR REV1 A 144A	219,000.00	219,775.80	United States
GREENSKY HOME IMPR REV1 C 144A	140,000.00	140,643.56	United States
GREENSKY HOME IMPRO 2A A2 144A	217,528.73	218,124.21	United States
GREENSKY HOME IMPRO 3A A1 144A	742,481.39	742,570.66	United States
GS MORTGAGE SECURITIES GS9 AAI	36,883.80	36,848.89	United States
GS MORTGAGE-BACKED NQM3 A1 144	361,672.33	360,382.42	United States
GUGGENHEIM PARTNERS 11/24 TLB	163,114.77	165,467.09	United States
HARBOURVEST PARTNERS 12/25 CO	275,956.42	278,635.24	United States
HARLEY-DAVIDSON MOTORCYCL A	64,713.24	64,899.84	United States
HD SUPPLY WATERWORKS/CORE &	159,463.04	159,064.38	United States
HD SUPPLY WATERWORKS/CORE &	416,094.26	418,142.27	United States
HEROUX-DEVTEK 9/24 COV-LITE TL	103,261.60	105,136.68	United States
HERSCHEND/HARLEM 1/26 COV-LITE	590,237.41	594,038.70	United States
HEUBACH/LUXEMBOURG INVESTMEI	382,714.88	8,228.37	Luxembourg
HEXION 12/24 TLB	365,702.04	353,290.19	United States
HIGHTOWER 6/26 COV-LITE DELAYE	83,821.15	83,101.13	United States
HIGHTOWER 7/25 COV-LITE TLB	556,742.45	555,247.54	United States
HIH TRUST 2024-61P 61P A 144A	315,570.77	317,126.51	United States
HILEX POLY/NOVOLEX 3/22 COV-LI	189,864.61	187,365.56	United States
HILEX POLY/NOVOLEX 3/25 COV-LI	336,712.51	325,229.58	United States
HILLENBRAND 2/26 (USD) TLB	338,961.41	334,449.55	United States
HILTON GRAND VACATIO AA A 144A	142,030.28	140,496.52	United States
HILTON GRAND VACATIO 1D A 144A	264,895.15	265,079.27	United States
HOLOGIC 4/26 (USD) COV-LITE TL	1,352,045.38	1,322,808.83	United States
HOMES 2025-AFC2 AFC2 A1A 144A	303,902.55	305,164.34	United States
HONDA AUTO RECEIVABLES 2 1 A2B	1,253,000.00	1,254,706.86	United States
HONDA AUTO RECEIVABLES 2 3 A2B	519,701.57	520,272.20	United States
HONDA AUTO RECEIVABLES 2 4 A2A	750,072.24	750,788.83	United States
HONDA AUTO RECEIVABLES 20 1 A2	101,275.52	101,463.31	United States
HSI ASSET SECURITIZATION NC1 A1	680.78	434.12	United States
HUB INTERNATIONAL 1/25 TLB	1,107,708.87	1,118,647.80	United States
HUDSON RIVER 1/26 TLB	481,599.98	478,563.12	United States
HYPERION INSURANCE/HOWDEN	0.03	0.03	Luxembourg
HYPERION INSURANCE/HOWDEN 8/2	630,142.19	593,853.88	Luxembourg
HYUNDAI AUTO LEASE A A2B 144A	865,000.00	866,681.90	United States

HYUNDAI AUTO LEASE A A2B 144A	75,504.15	75,642.64	United States
HYUNDAI AUTO LEASE C A2A 144A	138,343.01	138,657.71	United States
HYUNDAI AUTO LEASE C A2B 144A	21,032.04	21,071.72	United States
HYUNDAI AUTO RECEIVABLES B A2B	463,215.92	464,863.96	United States
HYUNDAI AUTO RECEIVABLES C A2A	15,792.23	15,828.00	United States
HYUNDAI AUTO RECEIVABLES C A2B	50,529.96	50,622.23	United States
HYUNDAI AUTO RECEIVABLES D A2A	633,213.72	633,622.66	United States
HYUNDAI AUTO RECEIVABLES D A2B	620,626.90	621,881.24	United States
IGLO BIRDS EYE 10/25 (USD) COV	447,616.03	445,987.76	United States
II-VI/COHERENT 9/25 TLB	123,417.83	123,698.44	United States
IMAGEFIRST 3/25 COV-LITE TLB	87,843.26	88,063.24	United States
IMPERIAL BAG & PAPER/IMPERIAL	374,977.96	372,352.80	United States
IMPERIAL BAG & PAPER/IMPERIAL	128,307.01	127,195.03	United States
INEOS COMPOSITES 1/25 (USD) CO	110,516.76	110,781.07	United States
INEOS 12/24 (USD) COV-LITE	286,922.32	255,399.52	United States
INEOS 2/23 TLB	364,737.08	337,420.81	United States
INEOS 6/26 (USD) COV-LITE	105,296.45	98,364.78	United States
INFLATION LINKED KOREA TREASUR	1,232,374,861.00	765,287.92	South Korea
INFLATION LINKED KOREA TREASUR	3,573,046,488.00	2,432,235.88	South Korea
INGRAM MICRO 6/25 TLB	227,965.80	228,551.01	United States
INNOMOTICS 10/25 (USD) COV-LIT	134,555.24	128,280.18	United States
INSULET 6/25 TL	63,668.49	64,238.70	United States
INTERNET BRANDS 12/24 TLB4	699,582.49	609,333.43	United States
INTERNET BRANDS 4/23 COV-LITE	339,673.30	332,141.33	United States
INTRAWEST/ALTERRA 7/25 (2028)	720,752.98	724,674.07	United States
INTRAWEST/ALTERRA 7/25 TL	71,134.77	71,354.04	United States
IRS P 5.50000% R GBP-SONIA-OIS	1,965,000.00	440.37	United Kingdom
IRS R 3.52000% P EUR-EURIBOR	(1,260,000.00)	(2,545.90)	EURO CURRENCY
IRS R 3.85000% P USD-SOFR-OIS	(3,610,000.00)	(19,369.53)	United States
IRS R 4.00000% P USD-SOFR-OIS	(3,340,000.00)	(22,912.93)	United States
IRS R 4.30000% P USD-SOFR-OIS	(16,527,000.00)	(73,713.73)	United States
IRS R 4.50000% P USD-SOFR-OIS	(3,246,683.00)	(12,477.94)	United States
IRS R 4.80000% P GBP-SONIA-OIS	(1,965,000.00)	(1,762.55)	United Kingdom
ISKANDAR ENTERPRIS 1A A21 144A	284,000.00	283,567.07	United States
ITALY BUONI POLIENNALI DE REGS	1,313,530.50	1,507,373.01	Italy
ITALY BUONI POLIENNALI DE REGS	2,714,514.60	3,142,986.58	Italy
ITALY BUONI POLIENNALI DE 144A	1,950,537.05	2,343,257.49	Italy
ITALY BUONI POLIENNALI DE 144A	2,285,047.05	2,629,229.70	Italy
ITALY BUONI POLIENNALI DE 144A	3,067,335.04	3,814,239.70	Italy
ITALY BUONI POLIENNALI DE 144A	2,975,105.70	3,674,260.03	Italy
ITALY BUONI POLIENNALI DE 144A	2,897,011.09	3,326,389.49	Italy
ITALY BUONI POLIENNALI DE 144A	2,924,023.05	3,375,508.05	Italy
ITALY BUONI POLIENNALI DE 144A	542,953.20	628,708.44	Italy
ITALY BUONI POLIENNALI DE 144A	1,930,036.05	2,288,821.45	Italy
ITALY BUONI POLIENNALI DE 144A	1,320,690.06	914,477.88	Italy
ITALY BUONI POLIENNALI DE 144A	3,336,787.56	3,500,283.50	Italy
ITALY BUONI POLIENNALI DE 144A	3,115,908.00	3,475,286.54	Italy
ITP AERO 11/25 TL	36,624.05	39,823.14	Luxembourg
J.P. MORGAN MORTG DSC1 A1 144A	201,898.82	196,731.33	United States
JANE STREET 12/24 TLB	0.02	0.02	United States
JANUS HENDERSON 3/26 TLB	479,898.89	478,900.70	United States
JAPANESE GOVERNMENT CPI LINKE	193,205,782.00	1,192,664.45	Japan
JAPANESE GOVERNMENT CPI LINKE	111,239,625.00	646,552.59	Japan
JAPANESE GOVERNMENT CPI LINKE	25,237,548.00	154,486.77	Japan
JAPANESE GOVERNMENT CPI LINKE	155,771,800.00	918,350.17	Japan
JAPANESE GOVERNMENT CPI LINKE	140,863,005.00	854,381.93	Japan
JAPANESE GOVERNMENT CPI LINKE	136,322,400.00	843,362.83	Japan
JAPANESE GOVERNMENT CPI LINKE	120,569,791.00	740,267.39	Japan
JAPANESE GOVERNMENT CPI LINKE	299,362,038.00	1,859,092.44	Japan
JOHN DEERE OWNER TRUST 2 A A2E	448,261.28	449,083.79	United States
JOHN DEERE OWNER TRUST 20 A A3	97,384.21	97,760.39	United States
JOHN DEERE OWNER TRUST 20 B A3	40,256.26	40,492.48	United States
JOHN DEERE OWNER TRUST 20 C A3	848,231.27	848,084.91	United States
JOHN DEERE OWNER TRUST 20 C A3	25,427.74	25,620.41	United States
JOHNSTONE SUPPLY 1/26 COV-LITE	28,861.26	28,955.60	United States
JONES DESLAURIERS/NAVACORD 12	508,235.62	491,230.44	Canada
JPMDB COMMERCIAL MORTGA C5 A1	144,752.92	144,739.63	United States
JPMDB COMMERCIAL MORTGA C7 A1	686,466.80	683,369.52	United States
JUNE PURCHASER/JANNEY MONTGC	85,573.09	85,573.09	United States
JUNE PURCHASER/JANNEY MONTGC	507,869.01	513,346.91	United States

JUPITER BUYER 11/24 TL	0.00	1,055.00	United States
K-MAC 7/25 COV-LITE TL	232,864.22	234,358.50	United States
KESTRA FINANCIAL 5/26 COV-LITE	695,692.38	692,605.25	United States
KNIFE RIVER 5/26 COV-LITE TLB	35,981.85	36,231.25	United States
KNOWBE4 7/25 TL	279,547.96	220,161.23	United States
KNOWLEDGE UNIVERSE/KINDERCAF	0.01	0.01	United States
KUBOTA CREDIT OWNER 1A A2 144A	442,908.57	444,388.59	United States
KUBOTA CREDIT OWNER 2A A2 144A	436,206.09	437,499.92	United States
L&W/AUTOKINITON GROUP (AGG) 1/	380,835.88	382,342.84	United States
LAKESHORE RECYCLING 8/21 COV-L	398,631.22	399,798.25	United States
LASERSHIP 11/24 NEW MONEY TLA	317,519.30	318,360.86	United States
LASERSHIP 11/24 SECOND OUT TLB	306,104.57	181,883.94	United States
LATHAM POOL 2/22 TLB	123,237.15	123,464.11	United States
LEARNING CARE 5/24 TLB	0.01	0.01	United States
LES SCHWAB 1/25 TLB	22,765.30	22,780.34	United States
LEX TRUST 2026-450 450 A 144A	210,000.00	210,792.50	United States
LIVE NATION 10/25 TLB	281,383.59	281,384.47	United States
LQR TRUST 2025-CAL CALI A 144A	131,000.00	131,140.48	United States
LSF12 PHOENIX/ALLIANCE GROUND	149,723.17	151,101.83	United States
LUMEXA 12/25 COV-LITE TLB	100,780.27	103,650.01	United States
M&T BANK AUTO RECE 1A A2B 144A	292,146.98	292,774.05	United States
MACDERMID/ELEMENT SOLUTIONS 1	116,722.34	16,802.17	United States
MADISON IAQ/MADISON AIR 5/26 C	155,802.84	156,013.25	United States
MADISON SAFETY 9/25 TLB	88,290.26	88,304.39	United States
MANNINGTON MILLS 3/25 TL	95,677.01	95,807.01	United States
MARINER WEALTH ADVISORS 12/25	212,296.34	215,348.22	United States
MAXLINEAR 6/21 COV-LITE TLB	698,502.01	693,598.64	United States
MCDERMOTT INTERNATIONAL/LUMM	734,475.45	727,850.68	United States
MCKESSON MEDICAL 5/26 TLB	247,208.69	247,728.07	United States
MEADE PIPELINE 9/25 TL	30,343.49	30,366.60	United States
MEDIAOCEAN 12/21 TL	60,653.03	58,388.73	United States
MEDIWARE INFORMATION/WELLSKY	85,766.11	86,106.97	United States
MEDLINE INDUSTRIES/MOZART 5/26	896,200.57	893,651.25	United States
MEDRISK 6/26 TLB	213,057.50	211,252.82	United States
MERCEDES-BENZ AUTO LEASE A A2I	624,627.77	626,157.60	United States
MERCEDES-BENZ AUTO RECEI 1 A2A	62,661.99	62,809.65	United States
MERCEDES-BENZ AUTO RECEIV 1 A3	1,240,000.00	1,248,067.37	United States
MERLIN 2/24 (USD)	390,506.59	338,955.44	Luxembourg
MERRILL LYNCH MORTGAGE HE2 A1	68,586.34	67,674.75	United States
MEXICAN UDIBONOS	119,337,977.00	5,732,036.05	Mexico
MEXICAN UDIBONOS	205,464,057.32	11,137,988.65	Mexico
MEXICAN UDIBONOS	44,148,100.00	2,557,058.28	Mexico
MEXICAN UDIBONOS	272,259,028.00	14,867,408.58	Mexico
MEXICAN UDIBONOS	9,594,519.99	507,212.21	Mexico
MINERALS TECH 11/24 COV-LITE T	60,794.82	61,098.54	United States
MINIMAX/IGLOO 2/25 (USD) COV-L	351,191.94	352,728.70	United States
MIRION TECHNOLOGIES 11/25 COV-	180,501.32	183,327.50	United States
MITCHELL INTERNATIONAL/ENLYTE	122,712.69	117,297.85	United States
MITER BRANDS/MI WINDOWS 3/24 I	194.14	623.61	United States
MKS INSTRUMENTS 1/26 (USD) COV	772.87	2,009.36	United States
MLTI TRUST 2026- MLTI A10 144A	555,000.00	555,077.41	United States
MLTI TRUST 2026-SF SF75 A 144A	211,000.00	211,602.85	United States
MMAF EQUIPMENT FINAN A A3 144A	637,503.85	644,816.66	United States
MODERN AVIATION 5/26 COV-LITE	55,842.93	55,842.93	United States
MORGAN STANLEY RE NEW1 A1 144/	368,726.04	368,243.93	United States
MORGAN STANLEY RE NQM1 A1 144/	147,353.43	148,386.10	United States
MSOF BEACON/POTTERS INDUSTRIE	39,726.09	39,993.48	United States
MTN COMMERCIAL MOR LPFX A 144/	195,000.00	195,470.14	United States
NATIONAL COMMERCIAL IND A 144A	195,000.00	195,552.82	United States
NATIONAL COMMERCIAL IND C 144A	175,000.00	175,691.09	United States
NAVIENT PRIVATE EDU A A2B 144A	6,983.92	6,998.33	United States
NAVIENT PRIVATE EDU BA A3 144A	189,682.61	190,563.21	United States
NAVIENT PRIVATE EDU CA A2 144A	248,921.12	247,294.45	United States
NCMF TRUST 2025-MFS MFS A 144A	278,000.00	276,842.44	United States
NEON MAPLE/PIVOTAL PAYMENTS/N	737,172.07	720,239.43	United States
NEW RESIDENTIAL M NQM7 A1 144A	353,745.64	353,565.23	United States
NEW ZEALAND GOVERNMENT IN RE	962,000.00	757,309.28	New Zealand
NEW ZEALAND GOVERNMENT IN RE	976,000.00	722,587.96	New Zealand
NEW ZEALAND GOVERNMENT IN RE	665,000.00	556,280.78	New Zealand
NEW ZEALAND GOVERNMENT INFLA	115,000.00	68,866.76	New Zealand

NEWLY WEDS FOODS 3/25 COV-LITE	350,771.24	350,853.94	United States
NFP WEALTH 10/25 DELAYED TL	22,616.29	22,569.93	United States
NFP WEALTH 10/25 TL	152,253.63	152,706.21	United States
NISSAN AUTO LEASE TRUST A A2A	400,786.53	402,125.50	United States
NISSAN AUTO LEASE TRUST B A2A	149,868.61	150,281.28	United States
NISSAN AUTO LEASE TRUST B A2B	224,696.02	225,102.66	United States
NISSAN AUTO RECEIVABLES A A2B	97,167.39	97,390.91	United States
NISSAN AUTO RECEIVABLES B A2A	821,000.00	821,582.57	United States
NORD ANGLIA/FUGUE FINANCE 1/26	628,848.49	629,815.95	United States
NORTHLAND/MEGA BROADBAND/EA	191,379.35	148,337.45	United States
NTI BUYER/NETWORK CONNEX 6/26	268,358.09	266,009.96	United States
NUMERICABLE / YPSO / ALTICE 10	3,741.00	737.45	France
NUMERICABLE / YPSO / ALTICE 10	0.01	13,673.49	United States
NVENT ELECTRIC/NVENT THERMAL 1	166,651.11	167,569.21	United States
NYC COMMERCIAL MO 1PARK A 144	225,000.00	225,347.69	United States
OBERTHUR/IDEMIA 1/24 B5 TLB	387,096.22	393,817.68	France
OBX 2026-NQM9 TRU NQM9 A1 144A	540,000.00	540,074.76	United States
ODYSSEY LOGISTICS 7/23 TLB	20,062.30	16,228.15	United States
OID-OL INTERMEDIATE I 5/25 TL2	375,537.60	235,898.82	United States
OLDCASTLE BUILDINGENVELOPE 4/2	0.02	0.01	United States
ONEMAIN FINANCIAL IS 2A A 144A	353,450.63	349,821.44	United States
ONTIC 7/23 COV-LITE TLB	273,318.90	277,229.45	United States
OPEN TEXT 8/23 TLB	0.02	0.02	Canada
OPENLANE 9/25 TLB	238,592.65	241,226.35	United States
OVG BUSINESS/OAK VIEW GROUP 6/	132,977.48	133,677.57	United States
PAINT INTERMEDIATE/WESCO GROU	0.00	407.04	United States
PARADOCS/ALTER DOMUS 10/25	0.39	2,070.27	Luxembourg
PATAGONIA 8/22 COV-LITE TLB1	301,794.51	232,185.38	United States
PATRIOT RAIL & PORTS/PATRIOT R	31,786.41	31,880.71	United States
PENFED AUTO RECEIVAB A A3 144A	234,852.57	235,660.91	United States
PENINSULA PACIFIC 8/25 COV-LIT	0.00	1,581.82	United States
PENN COMMERCIAL MOR P11 A 144A	196,000.00	198,851.23	United States
PERATON 2/21 COV-LITE TLB	0.08	5,087.50	United States
PERFORCE SOFTWARE 12/24 TL	492,469.85	272,764.41	United States
PERFORMANCE HEALTH 2/25 COV-LI	130,316.84	130,490.29	United States
PERUVIAN GOVERNMENT INTER REC	560,000.00	175,084.56	Peru
PERUVIAN GOVERNMENT INTER REC	451,000.00	143,854.66	Peru
PEX 11/24 COV-LITE TLB	117,875.88	119,502.94	United States
PFS FINANCING CORP A A 144A	526,000.00	527,433.29	United States
PFS FINANCING CORP B A 144A	1,315,000.00	1,322,557.83	United States
PFS FINANCING CORP C A 144A	958,000.00	963,811.83	United States
PFS FINANCING CORP C A 144A	435,000.00	437,417.96	United States
PHILADELPHIA ENERGY SOLUTIONS	1,420,196.20	8,876.23	United States
PHILADELPHIA ENERGY SOLUTIONS	53,983.15	5.40	United States
PING IDENTITY 11/25 COV-LITE T	241,455.68	235,457.06	United States
PLASTIPAK PACKAGING 9/25 COV-L	226,424.70	227,623.82	United States
PLY GEM/PISCES MIDCO/CORNERST	535,762.42	326,773.63	United States
PODS 5/26 COV-LITE TLB	539,165.14	525,591.97	United States
POINTCLICKCARE 7/25 TL	0.01	3,168.56	Canada
PORSCHE FINANCIAL A 1A A3 144A	897,988.04	899,777.64	United States
PORSCHE INNOVATIVE 1A A2A 144A	329,750.90	330,808.39	United States
PORSCHE INNOVATIVE 1A A2B 144A	367,715.64	368,318.12	United States
POWER SOLUTIONS 5/26 (USD) COV	560,149.82	563,945.30	United States
POWER SOLUTIONS 6/24	443,972.99	446,388.33	United States
PRECYSE SOLUTIONS/NTHRIVE	0.40	0.40	United States
PRESIDIO/FORTRESS INTERMEDIATE	141,120.97	140,626.26	United States
PRESTIGE BRANDS/PRESTIGE CONS	131,454.12	131,604.64	United States
PRINCE INTERNATIONAL/CHROMAFL	489,031.86	272,928.29	United States
PRINCE INTERNATIONAL/CHROMAFL	424,077.40	411,260.30	United States
PRKCM 2022-AFC2 T AFC2 A1 144A	97,237.03	97,376.16	United States
PRM8 TRUST 2026-PR PRM8 C 144A	101,000.00	99,594.96	United States
PRO MACH 10/25 COV-LITE TLB	0.00	1,609.57	United States
PRO MACH 5/26 COV-LITE TLB	380,364.63	382,053.47	United States
PROGRESS RESIDENTI SFR1 D 144A	325,000.00	300,441.97	United States
PROGRESS RESIDENTI SFR6 D 144A	400,000.00	400,620.67	United States
PROJECT ALPHA (QLIK) 11/24 COV	662,461.51	488,444.18	United States
PROJECT ALPHA (QLIK) 11/24 INC	98,500.21	55,766.95	United States
PROJECT AURORA/SPECTRIS 9/25 (	50,058.97	51,041.79	United States
PROLAMINA 2/26 (USD) COV-LITE	869,779.17	863,509.42	United States
PROMETRIC 6/25 COV-LITE TLB	34,470.56	34,646.06	United States

PROOFPOINT 6/25 ADD-ON TL	0.00	4,327.06	United States
PROTECTIVE INDUSTRIAL PRODUCT	551,126.76	556,353.43	United States
PRPM 2025-NQM1 TR NQM1 A1 144A	209,077.87	211,021.66	United States
PRPM 2025-NQM2 TR NQM2 A1 144A	370,047.07	372,291.44	United States
PRPM 2025-NQM3 TR NQM3 A1 144A	316,968.20	317,325.02	United States
PRPM 2026-NQM2 TR NQM2 A1 144A	368,552.23	368,090.10	United States
PYE-BARKER 12/25 COV-LITE DELA	131,749.66	132,069.11	United States
PYE-BARKER 12/25 COV-LITE TL	1,039,813.23	1,047,712.86	United States
QTS ISSUER ABS II L 1A A2 144A	146,000.00	144,847.02	United States
QTS ISSUER ABS II L 3A A2 144A	175,000.00	174,414.12	United States
QUALTRICS 2/25 TLB	106,969.23	90,714.11	United States
QUANTUM HEALTH 6/21 COV-LITE T	242,966.71	243,962.83	United States
QUIDELORTHO 8/25 TL	404,599.95	400,260.05	United States
QUIKRETE 2/25 COV-LITE TLB3	200,795.61	201,592.38	United States
QUIKRETE 3/24 TLB	392,000.00	394,080.76	United States
R&R ICE CREAM/FRONERI 7/25 (US	741,531.86	754,194.72	United States
R&R ICE CREAM/FRONERI 9/24	25,286.14	26,196.13	United States
RAISING CANES 10/25 COV-LITE T	504,754.47	504,752.37	United States
RAISING CANES 9/24 TL	116,015.44	116,014.95	United States
RANPAK/RANGER PACKAGING 12/24	57,539.93	57,613.47	Netherlands
RANPAK/RANGER PACKAGING 12/24	36,825.56	36,872.63	Netherlands
RE/MAX 7/21 COV-LITE TLB	215,822.28	216,209.04	United States
REALPAGE 12/24 INCREMENTAL TL	103,691.94	99,714.22	United States
REALPAGE 2/21 COV-LITE TL	882,972.70	839,739.20	United States
RECKITT ESSENTIAL HOME 9/25 (U	192,249.76	193,464.22	United States
RELADYNE 2/22 COV-LITE TL	502,733.39	498,027.38	United States
RELATIVITY INTERMEDIATE HOLDCO	48,299.06	47,397.96	United States
REPUBLIC OF SOUTH AFRICA GOVEF	100,765,035.00	5,370,488.07	South Africa
REPUBLIC OF SOUTH AFRICA GOVEF	324,873,097.00	14,927,179.86	South Africa
REPUBLIC OF SOUTH AFRICA GOVEF	8,800,000.00	562,520.23	South Africa
REPUBLIC OF SOUTH AFRICA GOVEF	103,562,640.82	4,847,887.24	South Africa
RESILIENCE PARENT/MACLEAN POW	388,530.82	393,595.69	United States
RESONETICS 7/25 COV-LITE TLB	232,440.01	233,506.65	United States
REYNOLDS GROUP 3/25 TLB	0.01	0.01	United States
RING CONTAINER 9/25 COV-LITE T	66,341.54	66,738.28	United States
RITHUM 7/25 TL	432,298.27	414,882.49	United States
ROCKPOINT GAS STORAGE 4/26 TLB	290,700.36	290,563.73	Canada
ROCKWOOD SERVICE/ACUREN 5/26	180,041.39	180,860.57	United States
RUSSIAN FEDERAL BOND - OFZ	0.00	7,083.98	Russia
RUSSIAN FEDERAL INFLATION LINK	0.00	34,671.35	Russia
RUSSIAN FEDERAL INFLATION LINK	0.00	33,153.91	Russia
RV RETAILER/BLUE COMPASS RV 2/	261,961.43	256,465.06	United States
RYAN SPECIALTY GROUP 9/24 TLB	357,784.29	358,566.35	United States
RYMAN HOSPITALITY PROPERTIES 1	161,084.34	161,785.63	United States
SABRE INDUSTRIES 8/25 COV-LITE	150,701.01	151,046.12	United States
SALAS O'BRIEN 1/26 COV-LITE DE	4,179.74	4,179.74	United States
SALAS O'BRIEN 1/26 COV-LITE TL	32,392.99	32,576.42	United States
SANTANDER DRIVE AUTO RECE 3 A2	282,160.29	283,014.80	United States
SAVAGE ENTERPRISES 5/26 TLB	111,423.36	111,617.31	United States
SBA COMMUNICATIONS/SBA FINANC	444,408.38	446,813.62	United States
SEAWORLD/UNITED PARKS 11/24 CC	429,180.25	427,781.17	United States
SEBIA/ARGENT FINCO 11/25 COV-L	0.00	1,536.16	United States
SECRETARIAT ADVISORS 2/25 COV-	4,360.24	4,264.88	United States
SECRETARIAT ADVISORS 2/25 COV-	35,828.07	35,741.83	United States
SEDGWICK CMS 2/23 TLB	1,126,412.56	1,117,641.55	United States
SFS AUTO RECEIVABLE 1A A2 144A	47,282.31	47,366.70	United States
SFS AUTO RECEIVABLE 2A A2 144A	168,158.72	168,542.14	United States
SG RESIDENTIAL MORTG 1 A1 144A	226,018.48	225,143.50	United States
SHARP 9/25 TLB	254,304.25	259,139.87	United States
SHERMCO/PIONEER ACQUISITIONCC	178,614.21	179,870.68	United States
SHRN TRUST 2025-MF MF18 A 144A	425,000.00	425,645.84	United States
SHRN TRUST 2025-MF MF18 B 144A	113,000.00	113,325.53	United States
SIERRA TIMESHARE 202 1A A 144A	258,175.50	257,317.47	United States
SIGNATURE AVIATION/BBA AVIATIO	93,470.10	94,698.70	United States
SIGNATURE AVIATION/BBA AVIATIO	791,434.39	797,386.19	United States
SIGNIA AEROSPACE 7/25 COV-LITE	13,969.98	13,961.32	United States
SIGNIA AEROSPACE 7/25 COV-LITE	370,462.12	370,232.43	United States
SK MOHAWK 12/25 TL	32,896.27	37,962.60	United States
SKECHERS USA 9/25 (USD) COV-LI	151,724.19	153,940.81	United States
SKILLSOFT 6/21 COV-LITE TLB	67,226.67	33,957.97	United States

SKYSHIELD/SMITHS DETECTION 6/2	377,254.92	376,783.35	United States
SMB PRIVATE EDUCATI A A2B 144A	6,471.98	6,483.50	United States
SOFI CONSUMER LOAN PR 1 A 144A	139,938.14	140,245.32	United States
SOFI CONSUMER LOAN PR 1 A 144A	610,070.92	608,560.66	United States
SOFI CONSUMER LOAN PR 2 A 144A	356,218.72	356,974.95	United States
SOFI CONSUMER LOAN PR 2 A 144A	1,110,200.46	1,109,509.99	United States
SOLARWINDS/STARLIGHT 3/25 COV-	803,409.35	672,185.17	United States
SOLENIS 7/25 COV-LITE TLB	0.00	565.32	United States
SOLERA 6/21 (USD) COV-LITE TL	0.07	0.06	United States
SOLSTICE ADVANCED MATERIALS 9/	25,794.19	26,127.52	United States
SONARSOURCE 12/25 COV-LITE TL	96,159.66	90,498.11	United States
SONRAVA HEALTH 6/24 FIRST OUT	145,307.47	100,397.51	United States
SONRAVA HEALTH 6/24 SECOND OU	616,553.90	45,025.33	United States
SOPHOS 11/24 INCREMENTAL COV-L	610,050.84	568,587.48	United Kingdom
SOUTHERN VETERINARY/MISSION PI	0.00	9.58	United States
SOVOS COMPLIANCE 7/25 COV-LITE	561,167.62	527,714.33	United States
SPAIN GOVERNMENT INFLATIO 144A	3,852,774.20	4,451,339.02	Spain
SPAIN GOVERNMENT INFLATIO 144A	1,398,594.55	1,571,042.06	Spain
SPAIN GOVERNMENT INFLATIO 144A	1,142,486.30	1,393,131.91	Spain
SPAIN GOVERNMENT INFLATIO 144A	3,892,321.30	4,330,681.53	Spain
SPAIN GOVERNMENT INFLATIO 144A	3,084,163.50	3,532,732.62	Spain
SPLAT SUPER HOLDCO/SIZZLING PL	111,090.94	104,270.73	United States
SPLAT SUPER HOLDCO/SIZZLING PL	4,748.18	4,418.18	United States
SS&C TECHNOLOGIES 5/24 B8 COV-	0.01	0.01	United States
STARWOOD PROPERTY 7/25 (2027)	349,580.18	347,615.54	United States
STARWOOD PROPERTY 7/25 (2030)	276,142.19	276,602.20	United States
STELLANTIS FINANCA AA A2 144A	694,393.54	696,156.40	United States
STELLANTIS FINANCA BA A2 144A	1,042,611.38	1,043,802.51	United States
SUMMIT ACQUISITION/ K2 INSURAN	198,877.72	199,722.78	United States
SUMMIT COMPANIES 9/25 COV-LITE	54,509.03	54,577.17	United States
SUMMIT COMPANIES 9/25 COV-LITE	282,738.23	286,714.05	United States
SUNRISE FINANCING 1/25 AAA TLB	105,166.92	117,193.62	United States
SUSE 7/25 (USD) TL	197,841.50	193,760.30	United States
SWEDEN INFLATION LINKED B REGS	2,765,000.00	369,137.52	Sweden
SWEDEN INFLATION LINKED B REGS	8,125,000.00	1,466,580.87	Sweden
SWEDEN INFLATION LINKED B REGS	2,385,000.00	318,570.65	Sweden
SWEDEN INFLATION LINKED B REGS	985,000.00	100,219.22	Sweden
SWEDEN INFLATION LINKED B REGS	2,040,000.00	231,837.93	Sweden
SWEDEN INFLATION LINKED B REGS	1,320,000.00	164,983.64	Sweden
SWORD PURCHASER/SEALED AIR 4/	719,148.04	705,939.23	United States
SYNECHRON 10/24 TLB	153,133.99	145,554.00	United States
T-MOBILE US TRUST 20 1A A 144A	834,000.00	838,215.90	United States
TACALA 9/25 TLB	435,452.87	438,011.93	United States
TAYLOR MADE 2/22 COV-LITE TLB	593,358.80	595,066.84	United States
TECTA AMERICA 12/25 TLB	381,031.36	381,571.92	United States
TEKNI-PLEX 10/24 B6 TLB	234,101.13	228,461.86	United States
TELENET 1/20 (USD) AR TL	414,869.00	411,836.17	United States
TEMPO ACQUISITION/ALIGHT SOLUT	832,559.07	707,486.72	United States
TEMPUR PEDIC/MATTRESS FIRM/SOI	186,222.60	187,751.55	United States
TESLA AUTO LEASE TRU B A3 144A	260,342.97	261,074.90	United States
THE CHEFS' WAREHOUSE 8/22 COV-	0.00	378.82	United States
THERMOSTAT BUYER/REEDY/PREMI	47,712.84	47,979.79	United States
THEVELIA/TRICOR GROUP/VISTRA 7	559,092.01	551,960.86	United States
TIBCO SOFTWARE/CITRIX/CLOUD SC	799,040.53	702,921.60	United States
TIBCO SOFTWARE/CITRIX/CLOUD SC	221,842.97	197,088.22	United States
TMS/TUBE CITY 1/25 TLB	244,043.75	246,631.56	United States
TOYOTA AUTO RECEIVABLES C A2B	873,563.77	875,072.87	United States
TOYOTA LEASE OWNER B A2B 144A	741,561.30	742,604.73	United States
TOYOTA LEASE OWNER T B A4 144A	909,000.00	910,099.90	United States
TRACE3 10/25 DELAYED TL	37,281.57	36,547.50	United States
TRACE3 10/25 TLB	354,076.41	353,067.17	United States
TRAVERSE MIDSTREAM 4/26 TLB	195,184.42	194,940.44	United States
TRAVERSE MIDSTREAM 9/17 TLB	404,555.76	409,281.88	United States
TRICO GROUP/FIRST BRANDS 3/21	0.00	30.60	United States
TRICORBRAUN 3/21 COV-LITE TL	762,906.72	716,786.68	United States
TRILLIUM CREDIT CARD 1A A 144A	2,129,000.00	2,132,830.73	Canada
TRILON 6/26 COV-LITE TL	171,230.91	171,423.49	United States
TRILON 6/26 DELAYED TL	15,220.52	15,201.49	United States
TRONOX FINANCE 12/24 TLB	28,331.40	24,133.51	United States
TRONOX FINANCE 9/24 TLB	147,541.26	121,369.41	United States

TRUCORDIA INSURANCE 6/25 TLB	180,242.27	161,516.35	United States
TRUGREEN 10/20 TL	0.00	1.33	United States
TRUIST INSURANCE 12/24 COV-LIT	197,716.01	196,045.94	United States
TTF/SOLIANT HEALTH/SOLIANT LOW	170,016.82	124,971.97	United States
U S TREASURY NOTE	1,455,000.00	1,477,969.13	United States
U S TREASURY NOTE	4,885,000.00	4,931,014.08	United States
U S TREASURY NOTE	1,930,000.00	1,716,141.79	United States
UBS COMMERCIAL MORTGAGE C7 A	220,295.63	219,586.20	United States
UFINET/ZACAPA 10/24 COV-LITE	573,381.02	577,855.06	Luxembourg
ULTIMATE SOFTWARE 1/24 COV-LIT	1,045,334.00	993,503.65	United States
UNITED AIRLINES 1/26 TLB	266,990.78	266,112.40	United States
UNITED TALENT 11/25 COV-LITE T	63,000.00	63,257.82	United States
UNIV TRUST 2025-AP APTS A 144A	225,000.00	224,887.37	United States
UNIVERSAL HOSPITAL/AGILITI HEA	0.01	0.01	United States
UNIVERSAL SERVICES 8/25 (USD)	1,267,926.05	1,275,480.08	United States
UPG HI 2026-1 ISSUER 1 A 144A	98,428.14	98,456.28	United States
URSA MINOR/PG POLARIS/ROSEN 11	231,849.95	232,436.08	Luxembourg
US TREAS-CPI INFLAT	5,316,097.50	5,624,839.60	United States
US TREAS-CPI INFLAT	4,392,697.50	4,194,304.85	United States
US TREAS-CPI INFLAT	5,165,263.48	5,045,374.06	United States
US TREAS-CPI INFLAT	2,663,653.35	2,601,517.00	United States
US TREAS-CPI INFLAT	1,890,586.86	1,862,222.59	United States
US TREAS-CPI INFLAT	6,696,501.75	6,291,736.58	United States
US TREAS-CPI INFLAT	2,785,303.95	2,603,783.62	United States
US TREAS-CPI INFLAT	1,366,099.30	1,340,345.30	United States
US TREAS-CPI INFLAT	752.85	744.27	United States
US TREAS-CPI INFLAT	7,916,834.50	7,690,880.55	United States
US TREAS-CPI INFLAT	9,170,080.50	8,984,801.33	United States
US TREAS-CPI INFLAT	7,739,884.80	7,533,298.32	United States
US TREAS-CPI INFLAT	9,663,348.80	9,532,563.19	United States
US TREAS-CPI INFLAT	7,132,697.00	7,069,971.32	United States
US TREAS-CPI INFLAT	8,497,541.69	8,561,273.39	United States
US TREAS-CPI INFLAT	6,455,482.50	5,847,434.13	United States
US TREAS-CPI INFLAT	7,174,694.45	6,927,488.72	United States
US TREAS-CPI INFLAT	4,576,152.75	4,559,489.82	United States
US TREAS-CPI INFLAT	8,007,442.47	7,961,236.57	United States
US TREAS-CPI INFLAT	6,431,251.00	6,477,486.41	United States
US TREAS-CPI INFLAT	6,330,544.15	6,236,226.03	United States
US TREAS-CPI INFLAT	3,135,850.75	3,184,899.95	United States
US TREAS-CPI INFLAT	2,830,347.00	2,791,778.88	United States
US TREAS-CPI INFLAT	7,657,157.17	7,281,812.11	United States
US TREAS-CPI INFLAT	2,455,677.80	2,451,807.05	United States
US TREAS-CPI INFLAT	7,585,593.20	7,046,583.98	United States
US TREAS-CPI INFLAT	7,974,731.40	7,325,597.34	United States
US TREAS-CPI INFLAT	5,352,322.05	4,946,158.35	United States
US TREAS-CPI INFLAT	1,879,904.10	1,748,778.24	United States
US TREAS-CPI INFLAT	2,685,153.15	2,494,017.60	United States
US TREAS-CPI INFLAT	2,511,288.85	2,212,305.16	United States
US TREAS-CPI INFLAT	5,348,047.75	4,091,298.24	United States
US TREAS-CPI INFLAT	316,929.40	164,098.97	United States
US TREAS-CPI INFLAT	3,005,086.00	1,590,049.91	United States
US TREAS-CPI INFLAT	2,589,900.00	1,460,855.85	United States
US TREAS-CPI INFLAT	3,095,937.00	2,183,964.75	United States
US TREAS-CPI INFLAT	3,381,975.46	2,417,658.74	United States
US TREAS-CPI INFLAT	3,565,206.15	2,516,219.19	United States
US TREAS-CPI INFLAT	3,814,792.20	2,813,832.95	United States
US TREAS-CPI INFLAT	4,531,261.05	3,229,363.32	United States
US TREAS-CPI INFLAT	4,548,375.84	3,735,307.06	United States
US TREAS-CPI INFLAT	4,517,978.40	3,303,499.71	United States
US TREAS-CPI INFLAT	4,643,651.72	3,555,550.73	United States
US TREAS-CPI INFLAT	5,220,607.18	5,026,703.46	United States
US TREAS-CPI INFLAT	3,047,850.99	2,963,321.57	United States
US TREAS-CPI INFLAT	484,271.12	495,910.56	United States
US TREAS-CPI INFLAT	3,104,443.60	3,107,746.62	United States
US TREAS-CPI INFLAT	1,209,787.80	1,310,833.94	United States
US TREAS-CPI INFLAT	4,904,985.18	5,065,141.61	United States
US 10YR NOTE FUTURE (CBT)	(44.00)	(5,531.25)	United States
US 10YR ULTRA FUTURE (CBT)	(36.00)	(24,590.71)	United States
US 2YR NOTE FUTURE (CBT)	40.00	(3,134.53)	United States
US 5YR TREAS NTS FUTURE (CBT)	91.00	8,900.31	United States

	USAA AUTO OWNER TRUS A A2 144A	580,810.15	581,601.79	United States
	USALCO 7/25 TL	111,994.97	112,260.30	United States
	USB AUTO OWNER TRUS 1A A2 144A	561,077.10	562,434.15	United States
	UTZ QUALITY FOODS 1/25 COV-LIT	246,676.64	250,542.37	United States
	VALVOLINE 3/25 COV-LITE TLB	0.00	526.40	United States
	VECTOR/USNR WOOD FIBER 10/21 T	86,369.28	81,713.48	United States
	VEEAM SOFTWARE 7/25 COV-LITE T	381,026.91	369,127.41	United States
	VERACODE 5/22 TL	511,064.09	185,033.55	United States
	VERIZON MASTER TRUST 3 A1A	903,000.00	912,119.46	United States
	VERIZON MASTER TRUST 6 A1B	1,355,000.00	1,361,638.95	United States
	VERUS SECURITIZAT 12 A1LC 144A	220,114.00	218,252.68	United States
	VERUS SECURITIZATION 1 A1 144A	195,357.95	194,422.03	United States
	VESTIS 2/24 TL	158,727.78	157,778.99	United States
	VFS GLOBAL/SPEED MIDCO 9/25 (U	263,061.41	264,314.71	Luxembourg
	VICTORY CAPITAL 9/25 TLB3	473,546.68	474,337.15	United States
	VIRGIN MEDIA 3/23 TLY	0.00	6,915.64	United States
	VIRGIN MEDIA/O2 9/20 (USD) COV	528,575.70	508,017.38	United States
	VIRTU FINANCIAL 2/25 COV-LITE	461,360.50	463,639.75	United States
	VODAFONEZIGGO/LIBERTY GLOBAL	264,105.67	258,137.17	United States
	VOLKSWAGEN AUTO LEASE TR A A2	625,165.62	626,081.42	United States
	VOLKSWAGEN AUTO LEASE TR B A2	329,723.80	329,585.20	United States
	VOLKSWAGEN AUTO LEASE TRU A A	253,896.16	254,693.56	United States
	VOLKSWAGEN AUTO LOAN ENH 2 A2	777,632.30	777,641.57	United States
	VSE CORP 5/25 TLB	120,755.96	121,196.44	United States
	WATCHGUARD TECHNOLOGIES 6/22	145,528.88	135,853.35	United States
	WELLS FARGO ASSET MANAGEMEN	124,547.24	126,952.56	United States
	WELLS FARGO COMMERCIAL C41 AS	90,524.25	90,316.89	United States
	WELLS FARGO COMMERCIAL C42 AS	43,303.27	43,274.87	United States
	WESTERN DENTAL HOLDINGS/SONR	82,343.17	83,343.74	United States
	WESTERN DENTAL HOLDINGS/SONR	13,594.60	13,594.60	United States
	WESTINGHOUSE/BROOKFIELD WEC	0.00	300.83	United States
	WESTLAKE AUTOMOBIL 1A A2A 144A	153,808.54	154,203.04	United States
	WESTLAKE AUTOMOBIL 1A A2B 144A	128,173.78	128,435.86	United States
	WESTLAKE AUTOMOBIL 2A A2A 144A	834,000.00	836,308.76	United States
	WESTLAKE AUTOMOBIL 2A A2A 144A	404,784.68	406,120.14	United States
	WESTLAKE AUTOMOBIL 2A A2B 144A	436,239.28	437,288.25	United States
	WESTLAKE AUTOMOBILE P1 A3 144A	911,000.00	914,673.47	United States
	WF CARD ISSUANCE TRUST A2 A	1,680,000.00	1,684,214.39	United States
	WFCIT 2024-A1 A	683,000.00	687,678.86	United States
	WHATABRANDS/WHATABURGER 12/	371.83	1,864.79	United States
	WHITE CAP 6/24 TLB	910,547.30	913,986.38	United States
	WIN WASTE/WASTE INNOVATIONS 3/	152,677.18	153,639.70	United States
	WORLD OMNI AUTO RECEIVAB A A2/	30,593.47	30,666.28	United States
	WORLD OMNI AUTO RECEIVAB D A2/	492,647.10	493,092.14	United States
	WORLD OMNI AUTO RECEIVAB D A2E	1,060,649.75	1,063,003.94	United States
	WORLD OMNI AUTOMOBILE LE A A2/	650,000.00	650,596.90	United States
	WORLD OMNI AUTOMOBILE LE A A2E	460,071.11	461,671.17	United States
	WORLD OMNI SELECT AUTO T A A2A	713,948.16	714,316.99	United States
	WORLD WIDE TECHNOLOGY 7/25 TL	128,810.68	128,703.23	United States
	WRIGHT EXPRESS 11/24 COV-LITE	779,588.13	781,495.52	United States
	WYNDHAM HOTELS 5/24 TL	73,173.43	73,530.05	United States
	XPLOR TECHNOLOGIES 10/25 COV-L	593,598.28	544,847.47	United States
	ZELIS/REDCARD 10/24 TLB	283,095.36	277,718.52	United States
	ZEST DENTAL 1/23 COV-LITE TL	118,182.31	117,072.60	United States
	ZUFFA/TKO GROUP 5/26 B7 COV-LI	1,144,472.85	1,145,470.15	United States
	ZUORA 12/24 COV-LITE TLB	475,270.51	437,880.59	United States
			47,629,387.81	
REAL ESTATE				
	HANCOCK TIMBERLAND XII LP	31,033,896.20	31,033,896.20	United States
	HARBOURVEST INFRASTRUCTURE	8,392,314.53	8,392,314.53	United States
	JP MORGAN ASIAN INFRASTRUCTUR	1,024,872.26	1,024,872.26	United States
	KKR DIVERSIFIED CORE	7,178,304.82	7,178,304.82	United States
			92,162,324.97	
CASH & TEMPORARY				
	ARGENTINA	1.00	8.43	Argentina
	AUSTRALIA	1.00	21,430.21	Australia
	BNY MELLON CASH RESERVE	82,994.49	82,994.49	United States
	BRAZIL	1.00	308,957.23	Brazil
	CAD (CANADIAN DOLLARS)	1.00	1.69	Canada
	CANADA CASH	1.00	6,445.25	Canada
	CASH HELD AT GOLDMAN SACHS	13,000.00	13,000.00	United States
	CCPC COLLATERAL WITH JP MORG	480,000.00	480,000.00	United States

CHINA	1.00	911,562.18	China
CHINA CNH	1.00	(911,213.02)	China CNH
CME CCP COLL HELD AT GSC	190,000.00	190,000.00	United States
COLOMBIA	1.00	386,847.26	Colombia
COP (COLOMBIAN PESO)	1.00	1,334,849.40	Colombia
DENMARK	1.00	105.62	Denmark
EUR (EURO)	1.00	(469,841.79)	EURO CURRENCY
EUR (EURO)	1.00	(4,277.09)	EURO CURRENCY
EURO	1.00	(11,746.62)	EURO CURRENCY
EURO	1.00	4,843.59	EURO CURRENCY
FX CURRENCY CONTRACT	(1,942,077.41)	(1,942,077.41)	United States
FX CURRENCY CONTRACT	(1,388,985.83)	(1,388,985.83)	United States
FX CURRENCY CONTRACT	286,890.66	286,890.66	United States
FX CURRENCY CONTRACT	(257,266,328.00)	(279,203.94)	Chile
FX CURRENCY CONTRACT	257,266,328.00	279,001.99	Chile
FX CURRENCY CONTRACT	(286,807.50)	(286,807.50)	United States
FX CURRENCY CONTRACT	1,545,519.14	1,545,519.14	United States
FX CURRENCY CONTRACT	(5,501,275,378.83)	(1,542,645.64)	Colombia
FX CURRENCY CONTRACT	5,339,768,628.70	1,541,681.98	Colombia
FX CURRENCY CONTRACT	(1,545,519.14)	(1,545,519.14)	United States
FX CURRENCY CONTRACT	25,072.00	25,072.00	United States
FX CURRENCY CONTRACT	(91,617.85)	(24,373.02)	Poland
FX CURRENCY CONTRACT	236,606.00	236,606.00	United States
FX CURRENCY CONTRACT	(3,849,631.91)	(234,506.77)	South Africa
FX CURRENCY CONTRACT	1,242,951.41	1,242,951.41	United States
FX CURRENCY CONTRACT	(4,354,058,778.30)	(1,241,019.96)	Colombia
FX CURRENCY CONTRACT	14,264.57	14,264.57	United States
FX CURRENCY CONTRACT	(247,000.00)	(14,046.30)	Mexico
FX CURRENCY CONTRACT	24,655.00	24,655.00	United States
FX CURRENCY CONTRACT	(90,093.66)	(23,967.55)	Poland
FX CURRENCY CONTRACT	35,637,000.00	23,018.01	South Korea
FX CURRENCY CONTRACT	(23,570.69)	(23,570.69)	United States
FX CURRENCY CONTRACT	264,025.00	264,025.00	United States
FX CURRENCY CONTRACT	(4,283,726.42)	(260,950.37)	South Africa
FX CURRENCY CONTRACT	126,222,529.00	136,985.78	Chile
FX CURRENCY CONTRACT	(142,000.00)	(142,000.00)	United States
FX CURRENCY CONTRACT	316,043.00	316,043.00	United States
FX CURRENCY CONTRACT	(1,133,883,273.25)	(318,403.49)	Colombia
FX CURRENCY CONTRACT	85,355.00	85,355.00	United States
FX CURRENCY CONTRACT	(306,368,969.25)	(86,030.86)	Colombia
FX CURRENCY CONTRACT	95,690.00	95,690.00	United States
FX CURRENCY CONTRACT	(343,814,170.00)	(96,545.77)	Colombia
FX CURRENCY CONTRACT	316,043.00	316,043.00	United States
FX CURRENCY CONTRACT	(1,126,250,834.80)	(318,412.51)	Colombia
FX CURRENCY CONTRACT	1,102,041,941.00	318,178.24	Colombia
FX CURRENCY CONTRACT	(316,043.00)	(316,043.00)	United States
FX CURRENCY CONTRACT	297,291,465.00	85,995.72	Colombia
FX CURRENCY CONTRACT	(85,355.00)	(85,355.00)	United States
FX CURRENCY CONTRACT	96,394.00	96,394.00	United States
FX CURRENCY CONTRACT	(347,982,340.00)	(97,716.22)	Colombia
FX CURRENCY CONTRACT	333,575,340.00	96,491.34	Colombia
FX CURRENCY CONTRACT	(95,690.00)	(95,690.00)	United States
FX CURRENCY CONTRACT	1,102,041,941.00	318,178.24	Colombia
FX CURRENCY CONTRACT	(316,043.00)	(316,043.00)	United States
FX CURRENCY CONTRACT	337,668,182.00	97,675.25	Colombia
FX CURRENCY CONTRACT	(96,394.00)	(96,394.00)	United States
FX CURRENCY CONTRACT	203,000.00	203,000.00	United States
FX CURRENCY CONTRACT	(721,928,900.00)	(205,768.51)	Colombia
FX CURRENCY CONTRACT	307,974.00	307,974.00	United States
FX CURRENCY CONTRACT	(1,118,561,568.00)	(314,101.04)	Colombia
FX CURRENCY CONTRACT	1,087,148,220.00	313,878.17	Colombia
FX CURRENCY CONTRACT	(307,974.00)	(307,974.00)	United States
FX CURRENCY CONTRACT	307,974.00	307,974.00	United States
FX CURRENCY CONTRACT	(1,118,561,568.00)	(314,101.04)	Colombia
FX CURRENCY CONTRACT	1,087,148,220.00	313,878.17	Colombia
FX CURRENCY CONTRACT	(307,974.00)	(307,974.00)	United States
FX CURRENCY CONTRACT	307,974.00	307,974.00	United States
FX CURRENCY CONTRACT	(1,120,163,032.80)	(314,550.74)	Colombia
FX CURRENCY CONTRACT	127,229.75	127,229.75	United States
FX CURRENCY CONTRACT	(439,273.43)	(128,759.53)	Peru

FX CURRENCY CONTRACT	527,889.06	527,889.06	United States
FX CURRENCY CONTRACT	(2,732,670.52)	(527,955.35)	Brazil
FX CURRENCY CONTRACT	2,738,951.04	529,168.76	Brazil
FX CURRENCY CONTRACT	(529,102.31)	(529,102.31)	United States
FX CURRENCY CONTRACT	1,478,948,005.00	1,605,060.86	Chile
FX CURRENCY CONTRACT	(1,604,622.00)	(1,604,622.00)	United States
FX CURRENCY CONTRACT	2,201,714.55	126,001.26	Mexico
FX CURRENCY CONTRACT	(126,000.00)	(126,000.00)	United States
FX CURRENCY CONTRACT	920,000.00	920,000.00	United States
FX CURRENCY CONTRACT	(3,229,200,000.00)	(920,405.96)	Colombia
FX CURRENCY CONTRACT	278,927.87	278,927.87	United States
FX CURRENCY CONTRACT	(257,266,328.00)	(279,001.99)	Chile
FX CURRENCY CONTRACT	257,266,328.00	279,001.99	Chile
FX CURRENCY CONTRACT	(278,927.87)	(278,927.87)	United States
FX CURRENCY CONTRACT	(389,138.08)	(389,138.08)	United States
FX CURRENCY CONTRACT	16,704.49	16,704.49	United States
FX CURRENCY CONTRACT	(277,000.00)	(16,873.92)	South Africa
FX CURRENCY CONTRACT	7,373,582,406.42	2,101,662.70	Colombia
FX CURRENCY CONTRACT	(2,116,127.39)	(2,116,127.39)	United States
FX CURRENCY CONTRACT	2,143,670.21	2,143,670.21	United States
FX CURRENCY CONTRACT	(7,373,582,406.42)	(2,125,855.42)	Colombia
FX CURRENCY CONTRACT	2,991,235.20	844.29	Colombia
FX CURRENCY CONTRACT	(848.00)	(848.00)	United States
FX CURRENCY CONTRACT	848.00	848.00	United States
FX CURRENCY CONTRACT	(2,922,208.00)	(843.69)	Colombia
FX CURRENCY CONTRACT	178,000.00	178,000.00	United States
FX CURRENCY CONTRACT	(621,967,600.00)	(177,276.94)	Colombia
FX CURRENCY CONTRACT	8,379,000.00	510,420.81	South Africa
FX CURRENCY CONTRACT	(507,335.87)	(507,335.87)	United States
FX CURRENCY CONTRACT	532,248.55	532,248.55	United States
FX CURRENCY CONTRACT	(2,738,951.04)	(529,168.76)	Brazil
FX CURRENCY CONTRACT	2,799,254.80	529,164.70	Brazil
FX CURRENCY CONTRACT	(532,248.55)	(532,248.55)	United States
FX CURRENCY CONTRACT	510,461.86	510,461.86	United States
FX CURRENCY CONTRACT	(8,396,740.27)	(511,501.49)	South Africa
FX CURRENCY CONTRACT	3,712,541.06	3,712,541.06	United States
FX CURRENCY CONTRACT	#####	(3,662,593.43)	Colombia
FX CURRENCY CONTRACT	2,742,000.00	155,931.01	Mexico
FX CURRENCY CONTRACT	(156,997.92)	(156,997.92)	United States
FX CURRENCY CONTRACT	2,850.04	2,850.04	United States
FX CURRENCY CONTRACT	(10,625.11)	(2,826.59)	Poland
FX CURRENCY CONTRACT	52,432.00	52,432.00	United States
FX CURRENCY CONTRACT	(195,318.53)	(51,960.44)	Poland
FX CURRENCY CONTRACT	16,612,000.00	1,011,947.79	South Africa
FX CURRENCY CONTRACT	(1,006,018.49)	(1,006,018.49)	United States
FX CURRENCY CONTRACT	4,920,760,095.57	1,402,544.57	Colombia
FX CURRENCY CONTRACT	45,152,000.00	2,583,990.26	Mexico
FX CURRENCY CONTRACT	(2,586,020.73)	(2,586,020.73)	United States
FX CURRENCY CONTRACT	2,569,492.93	2,569,492.93	United States
FX CURRENCY CONTRACT	(45,152,000.00)	(2,567,686.69)	Mexico
FX CURRENCY CONTRACT	34,945,000.00	2,132,092.75	South Africa
FX CURRENCY CONTRACT	(2,133,323.01)	(2,133,323.01)	United States
FX CURRENCY CONTRACT	2,129,789.47	2,129,789.47	United States
FX CURRENCY CONTRACT	(34,945,000.00)	(2,128,733.17)	South Africa
FX CURRENCY CONTRACT	1,816,000.00	1,816,000.00	United States
FX CURRENCY CONTRACT	(1,673,062,640.00)	(1,815,728.04)	Chile
FX CURRENCY CONTRACT	14,633,429.61	2,805,199.29	Brazil
FX CURRENCY CONTRACT	(2,803,607.55)	(2,803,607.55)	United States
FX CURRENCY CONTRACT	47,976,153.71	2,728,289.58	Mexico
FX CURRENCY CONTRACT	(2,721,469.00)	(2,721,469.00)	United States
FX CURRENCY CONTRACT	2,827,825.15	2,827,825.15	United States
FX CURRENCY CONTRACT	0.00	0.00	Brazil
FX CURRENCY CONTRACT	32,400,000.00	1,973,700.24	South Africa
FX CURRENCY CONTRACT	(1,969,662.22)	(1,969,662.22)	United States
FX CURRENCY CONTRACT	328,645,000.00	212,272.46	South Korea
FX CURRENCY CONTRACT	(212,736.14)	(212,736.14)	United States
FX CURRENCY CONTRACT	2,392,000.00	2,392,000.00	United States
FX CURRENCY CONTRACT	(12,496,602.86)	(2,395,573.86)	Brazil
FX CURRENCY CONTRACT	274,000.00	274,000.00	United States
FX CURRENCY CONTRACT	(422,798,440.00)	(273,086.36)	South Korea

FX CURRENCY CONTRACT	2,123,000.00	2,123,000.00	United States
FX CURRENCY CONTRACT	(34,902,469.02)	(2,129,497.82)	South Africa
FX CURRENCY CONTRACT	7,362,000.00	448,468.55	South Africa
FX CURRENCY CONTRACT	(447,058.18)	(447,058.18)	United States
FX CURRENCY CONTRACT	2,576,000.00	2,576,000.00	United States
FX CURRENCY CONTRACT	(45,151,291.57)	(2,583,949.72)	Mexico
FX CURRENCY CONTRACT	6,410,000.00	390,475.88	South Africa
FX CURRENCY CONTRACT	460,767.47	460,767.47	United States
FX CURRENCY CONTRACT	(403,000.00)	(461,367.15)	EURO CURRENCY
FX CURRENCY CONTRACT	403,000.00	460,749.90	EURO CURRENCY
FX CURRENCY CONTRACT	(460,149.43)	(460,149.43)	United States
FX CURRENCY CONTRACT	31,201,526.00	192,479.22	Japan
FX CURRENCY CONTRACT	(192,519.03)	(192,519.03)	United States
FX CURRENCY CONTRACT	686,931.00	71,104.47	Sweden
FX CURRENCY CONTRACT	(71,079.06)	(71,079.06)	United States
FX CURRENCY CONTRACT	2,408,911.00	2,757,797.51	EURO CURRENCY
FX CURRENCY CONTRACT	(2,756,590.09)	(2,756,590.09)	United States
FX CURRENCY CONTRACT	102,080.00	58,133.15	New Zealand
FX CURRENCY CONTRACT	(58,101.56)	(58,101.56)	United States
FX CURRENCY CONTRACT	165,582.00	25,370.07	Denmark
FX CURRENCY CONTRACT	(25,360.83)	(25,360.83)	United States
FX CURRENCY CONTRACT	230,860.00	162,959.44	Canada
FX CURRENCY CONTRACT	(162,917.38)	(162,917.38)	United States
FX CURRENCY CONTRACT	182,841.00	126,595.97	Australia
FX CURRENCY CONTRACT	(126,518.20)	(126,518.20)	United States
FX CURRENCY CONTRACT	5,000.00	3,464.00	Australia
FX CURRENCY CONTRACT	(3,444.20)	(3,444.20)	United States
FX CURRENCY CONTRACT	103,315,000.87	103,315,000.87	United States
FX CURRENCY CONTRACT	(90,466,000.00)	(103,568,338.51)	EURO CURRENCY
FX CURRENCY CONTRACT	6,353,000.00	971,703.88	Denmark
FX CURRENCY CONTRACT	(969,378.30)	(969,378.30)	United States
FX CURRENCY CONTRACT	971,057.65	971,057.65	United States
FX CURRENCY CONTRACT	(6,353,000.00)	(973,391.12)	Denmark
FX CURRENCY CONTRACT	90,466,000.00	103,429,777.80	EURO CURRENCY
FX CURRENCY CONTRACT	(103,176,135.56)	(103,176,135.56)	United States
FX CURRENCY CONTRACT	1,179,319,000.00	7,256,231.88	Japan
FX CURRENCY CONTRACT	(7,284,820.66)	(7,284,820.66)	United States
FX CURRENCY CONTRACT	7,303,860.02	7,303,860.02	United States
FX CURRENCY CONTRACT	(1,179,319,000.00)	(7,275,105.70)	Japan
FX CURRENCY CONTRACT	25,552,000.00	2,640,173.99	Sweden
FX CURRENCY CONTRACT	(2,627,821.15)	(2,627,821.15)	United States
FX CURRENCY CONTRACT	2,632,516.75	2,632,516.75	United States
FX CURRENCY CONTRACT	(25,552,000.00)	(2,644,896.69)	Sweden
FX CURRENCY CONTRACT	6,414,852.14	6,414,852.14	United States
FX CURRENCY CONTRACT	(9,304,000.00)	(6,441,929.88)	Australia
FX CURRENCY CONTRACT	9,304,000.00	6,445,811.20	Australia
FX CURRENCY CONTRACT	(6,418,893.80)	(6,418,893.80)	United States
FX CURRENCY CONTRACT	8,812,000.00	6,211,101.32	Canada
FX CURRENCY CONTRACT	(6,206,027.14)	(6,206,027.14)	United States
FX CURRENCY CONTRACT	6,214,884.79	6,214,884.79	United States
FX CURRENCY CONTRACT	(8,812,000.00)	(6,220,213.78)	Canada
FX CURRENCY CONTRACT	3,682,000.00	2,094,505.70	New Zealand
FX CURRENCY CONTRACT	(2,081,518.92)	(2,081,518.92)	United States
FX CURRENCY CONTRACT	2,083,880.18	2,083,880.18	United States
FX CURRENCY CONTRACT	(3,682,000.00)	(2,096,848.07)	New Zealand
FX CURRENCY CONTRACT	20,118,000.00	1,144,062.74	Mexico
FX CURRENCY CONTRACT	(1,132,508.70)	(1,132,508.70)	United States
FX CURRENCY CONTRACT	827,636.81	827,636.81	United States
FX CURRENCY CONTRACT	(14,334,000.00)	(815,140.44)	Mexico
FX CURRENCY CONTRACT	417,830.25	417,830.25	United States
FX CURRENCY CONTRACT	(7,240,000.00)	(411,721.55)	Mexico
FX CURRENCY CONTRACT	26,000.00	34,508.50	United Kingdom
FX CURRENCY CONTRACT	(34,870.23)	(34,870.23)	United States
FX CURRENCY CONTRACT	304,000.00	304,000.00	United States
FX CURRENCY CONTRACT	(1,030,947.51)	(301,406.98)	Peru
FX CURRENCY CONTRACT	86,000.00	60,616.74	Canada
FX CURRENCY CONTRACT	(61,630.19)	(61,630.19)	United States
FX CURRENCY CONTRACT	123,000.00	140,625.90	EURO CURRENCY
FX CURRENCY CONTRACT	(142,333.26)	(142,333.26)	United States
FX CURRENCY CONTRACT	26,604.62	26,604.62	United States

FX CURRENCY CONTRACT	1,088,688,090.00	314,322.76	Colombia
FX CURRENCY CONTRACT	(307,974.00)	(307,974.00)	United States
FX CURRENCY CONTRACT	312,013.00	312,013.00	United States
FX CURRENCY CONTRACT	(1,140,906,735.80)	(320,375.74)	Colombia
FX CURRENCY CONTRACT	1,108,582,189.00	320,066.52	Colombia
FX CURRENCY CONTRACT	(312,013.00)	(312,013.00)	United States
FX CURRENCY CONTRACT	25,114,850.00	16,221.73	South Korea
FX CURRENCY CONTRACT	(16,491.68)	(16,491.68)	United States
FX CURRENCY CONTRACT	216,346,431.00	139,738.59	South Korea
FX CURRENCY CONTRACT	(142,578.00)	(142,578.00)	United States
FX CURRENCY CONTRACT	215,918,697.00	139,462.32	South Korea
FX CURRENCY CONTRACT	(142,578.00)	(142,578.00)	United States
FX CURRENCY CONTRACT	516,206,922.00	147,132.39	Colombia
FX CURRENCY CONTRACT	(141,000.00)	(141,000.00)	United States
FX CURRENCY CONTRACT	543,796.24	543,796.24	United States
FX CURRENCY CONTRACT	(9,471,000.00)	(538,593.21)	Mexico
FX CURRENCY CONTRACT	278,943.72	74,208.82	Poland
FX CURRENCY CONTRACT	(76,467.98)	(76,467.98)	United States
FX CURRENCY CONTRACT	1,081,409.95	208,929.75	Brazil
FX CURRENCY CONTRACT	(213,000.00)	(213,000.00)	United States
FX CURRENCY CONTRACT	17,918,000.00	1,018,953.98	Mexico
FX CURRENCY CONTRACT	(1,027,223.07)	(1,027,223.07)	United States
FX CURRENCY CONTRACT	349,000.00	349,000.00	United States
FX CURRENCY CONTRACT	(1,272,335,340.00)	(362,648.65)	Colombia
FX CURRENCY CONTRACT	109,082.88	29,019.88	Poland
FX CURRENCY CONTRACT	(30,005.00)	(30,005.00)	United States
FX CURRENCY CONTRACT	3,075,000.00	174,867.93	Mexico
FX CURRENCY CONTRACT	(176,440.74)	(176,440.74)	United States
FX CURRENCY CONTRACT	236,516.91	236,516.91	United States
FX CURRENCY CONTRACT	(864,265,916.37)	(246,338.26)	Colombia
FX CURRENCY CONTRACT	15,684,000.00	891,911.72	Mexico
FX CURRENCY CONTRACT	(896,382.24)	(896,382.24)	United States
FX CURRENCY CONTRACT	288,399.00	288,399.00	United States
FX CURRENCY CONTRACT	(257,266,328.00)	(279,001.99)	Chile
FX CURRENCY CONTRACT	738,010.08	140,469.00	Brazil
FX CURRENCY CONTRACT	(142,718.20)	(142,718.20)	United States
FX CURRENCY CONTRACT	4,090,000.00	232,588.56	Mexico
FX CURRENCY CONTRACT	(234,338.93)	(234,338.93)	United States
FX CURRENCY CONTRACT	147,965,537.33	8,354,287.23	Mexico
FX CURRENCY CONTRACT	(8,391,398.93)	(8,391,398.93)	United States
FX CURRENCY CONTRACT	33,794,877.24	6,432,341.17	Brazil
FX CURRENCY CONTRACT	(6,588,979.77)	(6,588,979.77)	United States
FX CURRENCY CONTRACT	435,260,978.04	121,403.86	Colombia
FX CURRENCY CONTRACT	(109,997.72)	(109,997.72)	United States
FX CURRENCY CONTRACT	243,988.85	7,390.62	Thailand
FX CURRENCY CONTRACT	(7,485.06)	(7,485.06)	United States
FX CURRENCY CONTRACT	152,131,965.00	165,208.01	Chile
FX CURRENCY CONTRACT	(167,592.36)	(167,592.36)	United States
FX CURRENCY CONTRACT	3,506,153.61	1,021,673.35	Peru
FX CURRENCY CONTRACT	(1,011,497.45)	(1,011,497.45)	United States
FX CURRENCY CONTRACT	832,851.27	47,023.64	Mexico
FX CURRENCY CONTRACT	(47,483.51)	(47,483.51)	United States
FX CURRENCY CONTRACT	6,164.91	6,164.91	United States
FX CURRENCY CONTRACT	(21,208.52)	(6,200.77)	Peru
FX CURRENCY CONTRACT	143,309.11	143,309.11	United States
FX CURRENCY CONTRACT	(570,083,639.58)	(159,008.87)	Colombia
FX CURRENCY CONTRACT	107,694.75	3,262.16	Thailand
FX CURRENCY CONTRACT	(3,343.00)	(3,343.00)	United States
FX CURRENCY CONTRACT	115,923.79	3,511.42	Thailand
FX CURRENCY CONTRACT	(3,599.00)	(3,599.00)	United States
FX CURRENCY CONTRACT	4,287,676,315.00	4,653,295.05	Chile
FX CURRENCY CONTRACT	(4,817,722.10)	(4,817,722.10)	United States
FX CURRENCY CONTRACT	12,212,289.58	12,212,289.58	United States
FX CURRENCY CONTRACT	(212,172,655.48)	(12,065,753.52)	Mexico
FX CURRENCY CONTRACT	679,360,069.30	193,635.28	Colombia
FX CURRENCY CONTRACT	(176,054.75)	(176,054.75)	United States
FX CURRENCY CONTRACT	7,367,758.41	2,146,923.17	Peru
FX CURRENCY CONTRACT	(2,107,783.84)	(2,107,783.84)	United States
FX CURRENCY CONTRACT	268,082.36	268,082.36	United States
FX CURRENCY CONTRACT	(1,046,164,601.66)	(291,798.32)	Colombia

FX CURRENCY CONTRACT	28,671.65	28,671.65	United States
FX CURRENCY CONTRACT	(923,241.61)	(27,965.72)	Thailand
FX CURRENCY CONTRACT	100,853.30	100,853.30	United States
FX CURRENCY CONTRACT	(90,261,686.00)	(97,958.48)	Chile
FX CURRENCY CONTRACT	3,110,554.65	3,110,554.65	United States
FX CURRENCY CONTRACT	(10,770,295.48)	(3,144,456.52)	Peru
FX CURRENCY CONTRACT	136,491.00	136,491.00	United States
FX CURRENCY CONTRACT	(515,403,665.10)	(148,349.15)	Colombia
FX CURRENCY CONTRACT	309,582.14	309,582.14	United States
FX CURRENCY CONTRACT	(1,168,378,475.47)	(336,295.54)	Colombia
FX CURRENCY CONTRACT	1,500,428.51	289,884.66	Brazil
FX CURRENCY CONTRACT	(278,791.60)	(278,791.60)	United States
FX CURRENCY CONTRACT	150,832.06	29,140.94	Brazil
FX CURRENCY CONTRACT	(28,067.00)	(28,067.00)	United States
FX CURRENCY CONTRACT	266,527.56	266,527.56	United States
FX CURRENCY CONTRACT	(1,015,496,656.36)	(293,191.15)	Colombia
FX CURRENCY CONTRACT	409,629.00	409,629.00	United States
FX CURRENCY CONTRACT	(1,560,727,452.90)	(450,608.55)	Colombia
FX CURRENCY CONTRACT	1,411,518.64	1,411,518.64	United States
FX CURRENCY CONTRACT	(5,339,210,407.66)	(1,541,520.81)	Colombia
FX CURRENCY CONTRACT	1,051,504.00	1,051,504.00	United States
FX CURRENCY CONTRACT	(3,991,298,883.20)	(1,152,355.84)	Colombia
FX CURRENCY CONTRACT	39,719.00	39,719.00	United States
FX CURRENCY CONTRACT	(154,000,492.75)	(43,894.14)	Colombia
FX CURRENCY CONTRACT	77,536.14	77,536.14	United States
FX CURRENCY CONTRACT	(295,660,809.05)	(85,524.03)	Colombia
FX CURRENCY CONTRACT	92,862.00	92,862.00	United States
FX CURRENCY CONTRACT	(354,519,257.40)	(102,549.66)	Colombia
FX CURRENCY CONTRACT	92,862.00	92,862.00	United States
FX CURRENCY CONTRACT	(354,519,257.40)	(102,549.66)	Colombia
FX CURRENCY CONTRACT	598,523.40	598,523.40	United States
FX CURRENCY CONTRACT	(2,361,354,370.02)	(673,047.39)	Colombia
FX CURRENCY CONTRACT	703,673,899.50	200,565.36	Colombia
FX CURRENCY CONTRACT	(177,326.00)	(177,326.00)	United States
FX CURRENCY CONTRACT	917,422,297.63	261,489.21	Colombia
FX CURRENCY CONTRACT	(236,552.69)	(236,552.69)	United States
FX CURRENCY CONTRACT	980,670,592.00	1,064,294.33	Chile
FX CURRENCY CONTRACT	(1,129,609.62)	(1,129,609.62)	United States
FX CURRENCY CONTRACT	795,558.75	795,558.75	United States
FX CURRENCY CONTRACT	(3,034,499,740.13)	(870,728.46)	Colombia
FX CURRENCY CONTRACT	7,373,582,406.42	2,125,855.42	Colombia
FX CURRENCY CONTRACT	5,510.56	5,510.56	United States
FX CURRENCY CONTRACT	(20,957,158.08)	(6,062.15)	Colombia
FX CURRENCY CONTRACT	(3,662,000.00)	(2,083,128.70)	New Zealand
FX CURRENCY CONTRACT	(44,394.00)	(25,253.53)	New Zealand
FX CURRENCY CONTRACT	661,103.27	661,103.27	United States
FX CURRENCY CONTRACT	(565,784.00)	(646,860.85)	EURO CURRENCY
FX CURRENCY CONTRACT	44,434.27	44,434.27	United States
FX CURRENCY CONTRACT	(61,794.00)	(42,810.88)	Australia
FX CURRENCY CONTRACT	583,526.36	583,526.36	United States
FX CURRENCY CONTRACT	(499,000.00)	(570,506.70)	EURO CURRENCY
FX CURRENCY CONTRACT	31,483.56	31,483.56	United States
FX CURRENCY CONTRACT	(23,358.00)	(31,001.91)	United Kingdom
FX CURRENCY CONTRACT	277,488.76	277,488.76	United States
FX CURRENCY CONTRACT	(381,753.00)	(269,077.00)	Canada
FX CURRENCY CONTRACT	19,153.52	19,153.52	United States
FX CURRENCY CONTRACT	(3,041,504.00)	(18,714.07)	Japan
FX CURRENCY CONTRACT	160,427.76	160,427.76	United States
FX CURRENCY CONTRACT	(25,491,000.00)	(156,843.57)	Japan
FX CURRENCY CONTRACT	104,177,198.06	104,177,198.06	United States
FX CURRENCY CONTRACT	(89,528,000.00)	(102,357,362.40)	EURO CURRENCY
FX CURRENCY CONTRACT	7,234,756.17	7,234,756.17	United States
FX CURRENCY CONTRACT	(1,150,786,000.00)	(7,080,671.18)	Japan
FX CURRENCY CONTRACT	6,158,661.43	6,158,661.43	United States
FX CURRENCY CONTRACT	(8,520,000.00)	(6,005,286.34)	Canada
FX CURRENCY CONTRACT	988,574.36	988,574.36	United States
FX CURRENCY CONTRACT	(6,353,000.00)	(971,703.88)	Denmark
FX CURRENCY CONTRACT	6,604,635.79	6,604,635.79	United States
FX CURRENCY CONTRACT	(9,287,000.00)	(6,434,033.60)	Australia
FX CURRENCY CONTRACT	2,748,632.78	2,748,632.78	United States

	FX CURRENCY CONTRACT	(25,569,000.00)	(2,641,930.53)	Sweden
	FX CURRENCY CONTRACT	2,158,989.96	2,158,989.96	United States
	GBP (GREAT BRITISH POUNDS)	1.00	(101,967.91)	United Kingdom
	JAPAN	1.00	1.84	Japan
	JPY (JAPANESE YEN)	1.00	0.12	Japan
	MEXICO	1.00	49.66	Mexico
	MEXICO	1.00	0.85	Mexico
	MISCELLANEOUS CCY	1.00	(175,933.32)	United States
	MISCELLANEOUS CCY	1.00	(1,529.61)	United States
	MSI CASH COLLATERAL	0.00	(1.58)	United States
	MXN (MEXICAN PESO)	1.00	(476,117.99)	Mexico
	MXN (MEXICAN PESO)	1.00	(7.59)	Mexico
	NEW ZEALAND	1.00	14,390.64	New Zealand
	PERU	1.00	112,122.96	Peru
	PLN (POLISH ZLOTY)	1.00	0.01	Poland
	POLAND	1.00	400.19	Poland
	SOUTH AFRICA	1.00	2,242.42	South Africa
	SOUTH KOREA	1.00	7,272.60	South Korea
	SWAP COLLATERAL WITH CITIBANK (10,000.00)		(10,000.00)	United States
	SWAP COLLATERAL WITH DEUTSCH (20,000.00)		20,000.00	United States
	SWAP COLLATERAL WITH JP MORGAN (917,000.00)		917,000.00	United States
	SWAP COLLATERAL WITH UBS (10,000.00)		(10,000.00)	United States
	SWAP/ISDA BANK OF AMERICA (BOA) (0.00)		(46.86)	Sweden
	SWAP/ISDA BARCLAYS CASH COLLAT (130,000.00)		(130,088.32)	United States
	SWAP/ISDA BARCLAYS CASH COLLAT (0.00)		96.81	United States
	SWAP/ISDA CITI CASH COLLATERAL (0.00)		75.85	United States
	SWAP/ISDA JPM CASH COLLATERAL (0.00)		9.55	United States
	SWAP/ISDA JPM CASH COLLATERAL (174,000.00)		(176,220.08)	United States
	SWAP/ISDA SOC GEN CASH COLLAT (0.00)		(56.63)	United States
	SWEDEN	1.00	1,771.77	Sweden
	SWITZERLAND	1.00	1.02	Switzerland
	THAILAND	1.00	24,190.43	Thailand
	U S TREASURY BILL	1,900,000.00	1,892,141.78	United States
	U S TREASURY BILL	152,000.00	150,960.13	United States
	U S TREASURY BILL	1,000,000.00	996,509.44	United States
	U S TREASURY BILL	4,140,000.00	4,116,996.01	United States
	U S TREASURY BILL	4,285,000.00	4,264,340.55	United States
	U S TREASURY BILL	4,430,000.00	4,417,985.95	United States
	U S TREASURY BILL	2,705,000.00	2,701,511.30	United States
	U S TREASURY BILL	4,210,000.00	4,194,785.28	United States
	UMC CASH SWEEP ACCOUNT	4,071,699.96	4,078,044.70	United States
	UMC CASH SWEEP ACCOUNT	877,312.98	880,303.38	United States
	UMC CASH SWEEP ACCOUNT	142,958.84	146,416.99	United States
	UMC CASH SWEEP ACCOUNT	8,725,680.41	8,757,578.82	United States
	UMC CASH SWEEP ACCOUNT	39,046,851.45	39,110,153.89	United States
	UMC CASH SWEEP ACCOUNT	352,405.64	353,599.31	United States
	UNITED KINGDOM CASH	1.00	16,057.97	United Kingdom
	UNITED KINGDOM CASH	1.00	(150,010.68)	United Kingdom
	US CASH	1.00	25,741,666.56	United States
	US CASH	1.00	(964,138.28)	United States
	US CASH	1.00	(2,827,544.80)	United States
	US CASH	1.00	129,736.57	United States
	USD (UNITED STATES DOLLAR)	1.00	(31,710.77)	United States
	USD (UNITED STATES DOLLAR)	1.00	(40,110.46)	United States
	USD (UNITED STATES DOLLAR)	1.00	(110,321.72)	United States
	USD (UNITED STATES DOLLAR)	1.00	(8,621,100.53)	United States
	USD (UNITED STATES DOLLAR)	1.00	(3,838,035.33)	United States
	USD (UNITED STATES DOLLAR)	1.00	(146,330.89)	United States
	ZAR (SOUTH AFRICAN RAND)	1.00	(198,862.18)	South Africa
	3 MONTH SOFR FUT (CME)	61.00	(78,613.95)	United States
	3 MONTH SOFR FUT (CME)	16.00	(28,400.00)	United States
			2,516.50	
CONVERTIBLES	RESOLUTE TOPCO INC	1,750.00	2,516.50	United States
OTHER			427,751,508.83	
	BRENT CRUDE FUTURE (ICE)	156.00	(3,868,247.01)	United Kingdom
	CATTLE FEEDER FUTURE (CME)	5.00	(19,294.51)	United States
	COCOA FUTURE (NYB)	14.00	168,516.13	United States
	COCOA FUTURE - IC (ICE)	18.00	225,500.43	United Kingdom
	COFF ROBUSTA 10TN FUTURE (ICE)	3.00	6,873.33	United Kingdom
	COFFEE 'C' FUTURE (NYB)	11.00	15,218.09	United States

COPPER FUTURE (CMX)	13.00	34,564.06	United States
COPPER FUTURE (CMX)	41.00	124,422.81	United States
CORN FUTURE (CBT)	218.00	(81,248.47)	United States
COTTON NO 2 FUTURE (NYB)	34.00	4,974.66	United States
ECX EMISSION FUTURE (EDX)	4.00	(7,362.85)	Netherlands
GAS OIL FUTURE (ICE)	58.00	(612,083.70)	United Kingdom
GASOLINE RBOB FUTURE (NYM)	33.00	(321,684.95)	United States
GOLD 100 OZ FUTURE (CMX)	44.00	(3,273,010.13)	United States
IRON ORE 62% (SGX)	56.00	(31,945.00)	Singapore
IRON ORE 62% (SGX)	37.00	(35,555.04)	Singapore
IRON ORE 62% (SGX)	23.00	(22,845.80)	Singapore
KC HRW WHEAT FUTURE (CBT)	21.00	(12,029.03)	United States
KC HRW WHEAT FUTURE (CBT)	15.00	(7,801.87)	United States
LEAD FUTURE (LME)	16.00	(45,029.25)	United Kingdom
LEAN HOGS FUTURE (CME)	57.00	42,179.35	United States
LIVE CATTLE FUTURE (CME)	25.00	(30,354.27)	United States
LIVE CATTLE FUTURE (CME)	27.00	10,531.97	United States
LIVE CATTLE FUTURE (CME)	3.00	7,781.39	United States
NATURAL GAS FUTURE (NYM)	83.00	58,935.49	United States
NATURAL GAS FUTURE (NYM)	120.00	(85,056.10)	United States
NICKEL FUTURE (LME)	19.00	(193,112.94)	United Kingdom
NY HARB ULSD FUTURE (NYM)	33.00	(456,844.85)	United States
PALLADIUM FUTURE (NYM)	1.00	(36,207.14)	United States
PLATINUM FUTURE (NYM)	2.00	(21,052.50)	United States
PRI ALUM FUTURE (LME)	30.00	(72,576.25)	United Kingdom
PRI ALUMINUM FUTURE (LME)	2.00	(18,120.25)	United Kingdom
PRI ALUMINUM FUTURE (LME)	46.00	(144,035.50)	United Kingdom
PRI ALUMINUM FUTURE (LME)	2.00	(25,203.25)	United Kingdom
SILVER FUTURE (CMX)	13.00	(523,968.91)	United States
SOYBEAN FUTURE (CBT)	31.00	(8,318.52)	United States
SOYBEAN FUTURE (CBT)	81.00	3,658.84	United States
SOYBEAN MEAL FUTURE	83.00	(68,278.83)	United States
SOYBEAN MEAL FUTURE (CBT)	10.00	(5,384.06)	United States
SOYBEAN MEAL FUTURE (CBT)	2.00	(3,723.44)	United States
SOYBEAN OIL FUTURE (CBT)	86.00	(82,743.86)	United States
SOYBEAN OIL FUTURE (CBT)	5.00	(16,908.82)	United States
SOYBEAN OIL FUTURE (CBT)	3.00	(13,051.59)	United States
SUGAR #11 WORLD FUTURE (NYB)	176.00	76,420.17	United States
UST INFLATIONARY FUND	34,605,459.87	438,877,446.66	United States
WHEAT FUTURE (CBT)	30.00	(20,131.32)	United States
WHEAT FUTURE (CBT)	14.00	(6,126.94)	United States
WHITE SUGAR FUTURE (ICE)	10.00	26,286.61	United Kingdom
WTI CRUDE FUTURE (NYM)	3.00	(21,306.02)	United States
WTI CRUDE FUTURE (NYM)	135.00	(1,813,853.19)	United States
ZINC FUTURE (LME)	1.00	5,654.75	United Kingdom
ZINC FUTURE (LME)	6.00	27,672.75	United Kingdom
ZINC FUTURE (LME)	1.00	1,633.75	United Kingdom
ZINC FUTURE (LME)	3.00	18,378.00	United Kingdom
ZINC FUTURE (LME)	4.00	19,355.75	United Kingdom