

Category	Security Description 1	Units	Market Value	Country of Incorporation Name
SOC VAL CHOICE BOND FUND FIXED INCOME			161,902,837.57	
			147,913,071.35	
	ACE SECURITIES CORP HOM HE3 M4	95,309.74	88,905.68	United States
	ACREC 2026-FL5 LLC FL5 A 144A	900,000.00	900,247.50	United States
	AEGIS ASSET BACKED SECURI 1 A2	264,398.83	200,600.32	United States
	AERCAP IRELAND CAPITAL DAC / A	550,000.00	548,960.10	Ireland
	AES CORP/THE	300,000.00	304,658.67	United States
	AES CORP/THE 144A	200,000.00	195,231.68	United States
	AIR CANADA 2015-1 CLASS A 144A	50,187.77	50,266.75	Canada
	AIRCASTLE LTD 144A	175,000.00	185,289.77	Bermuda
	ALASKA AIRLINES 2020-1 CL 144A	56,886.45	57,896.16	United States
	ALCON FINANCE CORP 144A	200,000.00	185,194.70	United States
	ALTERNATIVE LOAN TRUS OA11 A1B	58,232.40	57,847.00	United States
	ALTERNATIVE LOAN TRUS 65CB 1A4	61,165.53	38,496.30	United States
	ALTERNATIVE LOAN TRUST OA1 2A1	15,458.88	14,740.76	United States
	ALTERNATIVE LOAN TRUST OH1 A1D	53,084.69	47,643.56	United States
	ALTERNATIVE LOAN TRUST 12T1 A5	84,308.39	37,506.23	United States
	ALTERNATIVE LOAN TRUST 2 58 A1	62,843.94	60,275.20	United States
	ALTERNATIVE LOAN TRUST 27 2A1	11,973.72	10,431.52	United States
	AMDOCS LTD	100,000.00	90,284.91	Guernsey C I
	AMERICAN AIRLINES 2015-1 CLASS	89,755.66	89,216.96	United States
	AMERICAN AIRLINES 2019-1 CLASS	67,442.40	62,867.84	United States
	AMERICAN EXPRESS CO	50,000.00	51,665.87	United States
	AMERICAN HOME MORTGAGE 3 2A1	560,269.22	367,266.06	United States
	AMERICAN MEDICAL SYSTEMS EURC	100,000.00	114,015.51	Netherlands
	AMGEN INC	50,000.00	46,814.02	United States
	AMGEN INC	300,000.00	296,612.01	United States
	ANCHORAGE CAPITAL 21A AR 144A	350,000.00	353,471.98	Cayman Islands
	ANTARES HOLDINGS LP 144A	250,000.00	252,115.22	United States
	ANTARES HOLDINGS LP 144A	250,000.00	249,563.02	United States
	AON NORTH AMERICA INC	200,000.00	204,141.62	United States
	APOLLO DEBT SOLUTIONS BDC	200,000.00	205,570.00	United States
	ARCH CAPITAL GROUP LTD	100,000.00	100,135.15	Bermuda
	ARES STRATEGIC INCOME FUND	200,000.00	200,399.15	United States
	ARES XLIV CLO LT 44A A1RR 144A	700,000.00	708,100.90	Cayman Islands
	AS MILEAGE PLAN IP LTD 144A	100,000.00	100,101.31	Cayman Islands
	AVIATION CAPITAL GROUP LL 144A	200,000.00	207,286.56	United States
	AVIS BUDGET RENTAL C 7A A 144A	200,000.00	202,905.98	United States
	AVOLON HOLDINGS FUNDING L 144A	238,000.00	231,663.62	Cayman Islands
	AVOLON HOLDINGS FUNDING L 144A	525,000.00	517,806.18	Cayman Islands
	BAIN CAPITAL CREDIT 3A AR 144A	400,000.00	403,781.87	Cayman Islands
	BAMLL COMMERCIAL MO BOC A 144	200,000.00	184,433.83	United States
	BANC OF AMERICA FUNDING C 1 A1	11,953.16	11,434.64	United States
	BANCO BILBAO VIZCAYA ARGE REGS	200,000.00	247,150.08	Spain
	BANCO SANTANDER SA	200,000.00	201,696.61	Spain
	BANK OF AMERICA CORP	410,000.00	403,574.97	United States
	BANK OF AMERICA CORP	400,000.00	406,139.99	United States
	BANQUE FEDERATIVE DU CRED 144	200,000.00	202,916.99	France
	BAPTIST HEALTHCARE SYSTEM OBL	200,000.00	146,057.17	United States
	BARCLAYS PLC	200,000.00	283,108.20	United Kingdom
	BAYER US FINANCE II LLC 144A	600,000.00	594,751.91	United States
	BAYER US FINANCE LLC 144A	200,000.00	212,073.23	United States
	BBVA MEXICO SA INSTITUCIO 144A	200,000.00	212,130.56	Mexico
	BEAR STEARNS ALT-A TRUST 2 2A3	14,303.71	13,134.48	United States
	BEAR STEARNS ASSET BACK HE7 M	19,989.49	20,015.00	United States
	BEIGNET INVESTOR LLC 144A	386,000.00	395,030.64	United States
	BENCHMARK 2018-B5 MORTGA B5 A2	326,208.02	326,555.26	United States
	BGC GROUP INC	100,000.00	105,245.46	United States
	BLOCK INC 144A	200,000.00	204,750.20	United States
	BLUE OWL FINANCE LLC	100,000.00	99,171.85	United States
	BLUE OWL FINANCE LLC	200,000.00	139,266.21	United States
	BNP PARIBAS SA 144A	200,000.00	200,201.70	France
	BPCE SA 144A	250,000.00	263,654.72	France
	BPCE SA 144A	250,000.00	257,030.07	France
	BRAZIL NOTAS DO TESOURO NACIOI	200,000.00	153,178.08	Brazil
	BRAZILIAN GOVERNMENT INTERNAT	300,000.00	343,949.54	Brazil

BRAZILIAN GOVERNMENT INTERNAT	200,000.00	207,456.94	Brazil
BROADCOM INC	100,000.00	87,908.96	United States
BROADCOM INC	105,000.00	95,057.91	United States
CAN 10YR BOND FUTURE (MSE)	8.00	6,540.97	Canada
CAN 5YR BOND FUTURE (MSE)	(24.00)	(6,866.48)	Canada
CANYON CLO 2020-1 1A AR2 144A	400,000.00	404,256.19	Cayman Islands
CAPITAL ONE FINANCIAL CORP	50,000.00	49,466.35	United States
CARLYLE US CLO 2021 9A AR 144A	250,000.00	252,779.10	Cayman Islands
CARNIVAL CORP LTD 144A	375,000.00	374,316.03	Bermuda
CARVAL CLO III LTD 2A AR2 144A	307,333.22	310,408.24	Cayman Islands
CBL & ASSOCIATES LP	0.00	5,950.80	United States
CBRE SERVICES INC	50,000.00	51,699.28	United States
CBRE SERVICES INC	100,000.00	106,444.04	United States
CCP_IRS_P 2.94260% R EUR-EURIB	(100,000.00)	(1,518.30)	EURO CURRENCY
CCP_IRS_R 2.66000% P EUR-EURIB	900,000.00	1,649.44	EURO CURRENCY
CCP_IRS_P USD-SOFR-COMPOUND (	1,000,000.00	(285.32)	United States
CCP_CDS_SP UL ORACLE CORPORA	400,000.00	(8,832.00)	United States
CCP_CDS_SP UL ORACLE CORPORA	100,000.00	(1,492.60)	United States
CCP_CDS_SP UL ORACLE CORPOR/	(400,000.00)	0.00	United States
CCP_CDS_SP UL ORACLE CORPOR/	(100,000.00)	0.00	United States
CCP_IRS_P AUD-BBR-BBSW 6M CME	5,000,000.00	1,001.48	Australia
CCP_IRS_P EUR-EURIBOR-REUTERS	1,700,000.00	(30,522.81)	EURO CURRENCY
CCP_IRS_P EUR-EURIBOR-REUTERS	1,200,000.00	(15,722.92)	EURO CURRENCY
CCP_IRS_P GBP-SONIA-COMPOUND	4,000,000.00	(72,504.15)	United Kingdom
CCP_IRS_P GBP-SONIA-COMPOUND	0.00	(1.82)	United Kingdom
CCP_IRS_P USD-SOFR-COMPOUND (	300,000.00	1,334.46	United States
CCP_IRS_P USD-SOFR-COMPOUND (	5,300,000.00	0.05	United States
CCP_IRS_P USD-SOFR-COMPOUND (	300,000.00	1,235.39	United States
CCP_IRS_R CAD-CORRA-OIS-COMPC	700,000.00	(15,855.16)	Canada
CCP_IRS_R CAD-CORRA-OIS-COMPC	0.00	19.09	Canada
CCP_IRS_R CAD-CORRA-OIS-COMPC	700,000.00	(15,391.47)	Canada
CCP_IRS_R EUR-EURIBOR-REUTERS	10,000.00	6,582.23	EURO CURRENCY
CCP_IRS_R EUR-EURIBOR-REUTERS	1,740,000.00	32,125.15	EURO CURRENCY
CCP_IRS_R GBP-SONIA-OIS COMPO	1,640,000.00	78,686.02	United Kingdom
CCP_IRS_R JPY-TONA-OIS-COMPOU	580,000,000.00	28,879.11	Japan
CCP_IRS_R USD-SOFR-COMPOUND (	100,000.00	6,343.76	United States
CCP_IRS_R USD-SOFR-COMPOUND (	2,400,000.00	(1,418.28)	United States
CCP_IRS_R USD-SOFR-COMPOUND (	2,600,000.00	69,909.83	United States
CCP_IRS_R USD-SOFR-COMPOUND (	1,000,000.00	29,474.06	United States
CCP_IRS_R USD-SOFR-COMPOUND (	2,000,000.00	43,651.23	United States
CCP_IRS_R USD-SOFR-COMPOUND (	600,000.00	19,016.77	United States
CCP_IRS_R USD-SOFR-COMPOUND (	1,083,000.00	30,681.70	United States
CCP_IRS_R USD-SOFR-COMPOUND (	2,104,000.00	61,086.66	United States
CCP_IRS_R USD-SOFR-COMPOUND (	400,000.00	18,487.84	United States
CCP_IRS_R USD-SOFR-COMPOUND (	2,400,000.00	218,750.69	United States
CCP_IRS_R USD-SOFR-COMPOUND (	(2,123,000.00)	(10,393.85)	United States
CCP_IRS_R USD-SOFR-COMPOUND (	2,123,000.00	26,847.78	United States
CCP_IRS_R USD-SOFR-COMPOUND (	1,800,000.00	45,084.74	United States
CCP_IRS_R USD-SOFR-COMPOUND (	700,000.00	52,851.36	United States
CCP_IRS_R USD-SOFR-COMPOUND (	30,000.00	1,585.83	United States
CCP_IRS_R USD-SOFR-COMPOUND (	200,000.00	10,495.83	United States
CCP_IRS_R USD-SOFR-COMPOUND (	200,000.00	2,880.37	United States
CCP_IRS_R USD-SOFR-COMPOUND (	3,000,000.00	125,248.57	United States
CCP_IRS_R USD-SOFR-COMPOUND (	800,000.00	20,284.43	United States
CCP_IRS_R USD-SOFR-COMPOUND (	1,600,000.00	55,799.70	United States
CCP_IRS_R USD-SOFR-COMPOUND (	10,000,000.00	137,822.11	United States
CCP_IRS_R USD-SOFR-COMPOUND (	5,200,000.00	101,929.93	United States
CCP_IRS_R USD-SOFR-COMPOUND (	1,300,000.00	544,575.14	United States
CCP_IRS_P AUD-BBR-BBSW 6M CME	(5,000,000.00)	(46,600.35)	Australia
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.00	0.01	Australia
CCP_IRS_P EUR-EURIBOR-REUTERS	(1,700,000.00)	0.00	EURO CURRENCY
CCP_IRS_P EUR-EURIBOR-REUTERS	(1,200,000.00)	0.00	EURO CURRENCY
CCP_IRS_P GBP-SONIA-COMPOUND	(4,000,000.00)	(57,260.91)	United Kingdom
CCP_IRS_P GBP-SONIA-COMPOUND	0.00	(0.01)	United Kingdom
CCP_IRS_P GBP-SONIA-COMPOUND	0.00	(0.03)	United Kingdom
CCP_IRS_P USD-SOFR-COMPOUND (	1,000,000.00)	(4,028.76)	United States
CCP_IRS_P USD-SOFR-COMPOUND (	300,000.00)	(1,029.15)	United States
CCP_IRS_P USD-SOFR-COMPOUND (	5,300,000.00)	(180,899.97)	United States
CCP_IRS_P USD-SOFR-COMPOUND (	300,000.00)	(1,029.15)	United States
CCP_IRS_R CAD-CORRA-OIS-COMP	(700,000.00)	(1,419.35)	Canada

CCP_IRS._R CAD-CORRA-OIS-COMP(0.00	0.38	Canada
CCP_IRS._R CAD-CORRA-OIS-COMP(0.00	0.66	Canada
CCP_IRS._R CAD-CORRA-OIS-COMP(700,000.00)	(1,419.35)	Canada
CCP_IRS._R EUR-EURIBOR-REUTERS(10,000.00)	0.00	EURO CURRENCY
CCP_IRS._R EUR-EURIBOR-REUTERS(1,740,000.00)	0.00	EURO CURRENCY
CCP_IRS._R GBP-SONIA-COMPOUND 0.00	(0.31)	United Kingdom
CCP_IRS._R GBP-SONIA-COMPOUND (3,500,000.00)	0.00	United Kingdom
CCP_IRS._R GBP-SONIA-COMPOUND 3,500,000.00	134,270.90	United Kingdom
CCP_IRS._R GBP-SONIA-OIS COMPO (1,640,000.00)	(25,046.84)	United Kingdom
CCP_IRS._R JPY-TONA-OIS-COMPOU (580,000,000.00)	(10,266.07)	Japan
CCP_IRS._R USD-SOFR-COMPOUND (1,300,000.00)	(26,102.92)	United States
CCP_IRS._R USD-SOFR-COMPOUND (2,400,000.00)	0.00	United States
CCP_IRS._R USD-SOFR-COMPOUND (2,600,000.00)	(3,538.89)	United States
CCP_IRS._R USD-SOFR-COMPOUND (2,000,000.00)	(2,916.67)	United States
CCP_IRS._R USD-SOFR-COMPOUND (1,000,000.00)	(1,555.56)	United States
CCP_IRS._R USD-SOFR-COMPOUND (800,000.00)	(16,250.00)	United States
CCP_IRS._R USD-SOFR-COMPOUND (100,000.00)	(2,830.94)	United States
CCP_IRS._R USD-SOFR-COMPOUND (400,000.00)	(4,063.33)	United States
CCP_IRS._R USD-SOFR-COMPOUND (1,083,000.00)	(11,305.92)	United States
CCP_IRS._R USD-SOFR-COMPOUND (600,000.00)	(7,496.00)	United States
CCP_IRS._R USD-SOFR-COMPOUND (2,104,000.00)	(19,975.14)	United States
CCP_IRS._R USD-SOFR-COMPOUND (2,400,000.00)	(49,000.00)	United States
CCP_IRS._R USD-SOFR-COMPOUND (30,000.00)	(440.24)	United States
CCP_IRS._R USD-SOFR-COMPOUND (1,800,000.00)	(2,112.50)	United States
CCP_IRS._R USD-SOFR-COMPOUND (700,000.00)	(9,918.36)	United States
CCP_IRS._R USD-SOFR-COMPOUND (200,000.00)	(2,539.99)	United States
CCP_IRS._R USD-SOFR-COMPOUND (200,000.00)	(2,936.64)	United States
CCP_IRS._R USD-SOFR-COMPOUND (3,000,000.00)	(26,000.00)	United States
CCP_IRS._R USD-SOFR-COMPOUND (10,000,000.00)	(247,500.00)	United States
CCP_IRS._R USD-SOFR-COMPOUND (1,600,000.00)	(32,500.00)	United States
CCP_IRS._R USD-SOFR-COMPOUND (5,200,000.00)	(112,666.67)	United States
CCP_OIS._P USD-SOFR-COMPOUND (16,900,000.00	16,301.31	United States
CCP_OIS._P USD-SOFR-COMPOUND (17,100,000.00	66,698.21	United States
CCP_OIS._P USD-SOFR-COMPOUND (16,900,000.00)	0.00	United States
CCP_OIS._P USD-SOFR-COMPOUND (17,100,000.00)	0.00	United States
CCP_ZCS._P BRL-CDI 1D CME 3,700,000.00	(14,325.59)	Brazil
CCP_ZCS._P BRL-CDI 1D CME 8,200,000.00	(52,164.05)	Brazil
CCP_ZCS._P BRL-CDI 1D CME 6,000,000.00	(27,008.22)	Brazil
CCP_ZCS._P BRL-CDI 1D CME 600,000.00	(2,619.20)	Brazil
CCP_ZCS._P BRL-CDI 1D CME 7,100,000.00	(27,195.20)	Brazil
CCP_ZCS._P BRL-CDI 1D CME (7,100,000.00)	0.00	Brazil
CCP_ZCS._P BRL-CDI 1D CME (600,000.00)	0.00	Brazil
CCP_ZCS._P BRL-CDI 1D CME (8,200,000.00)	0.00	Brazil
CCP_ZCS._P BRL-CDI 1D CME (3,700,000.00)	0.00	Brazil
CCP_ZCS._P BRL-CDI 1D CME (6,000,000.00)	0.00	Brazil
CDS._SP UL FEDERATIVE REPUBLIC 0.00	2,533.33	United States
CDS._SP UL REPUBLIC OF COLOMBI 200,000.00	1,323.59	United States
CDS._SP UL REPUBLIC OF COLOMBI 100,000.00	716.77	United States
CDS._SP UL REPUBLIC OF COLOMBI (200,000.00)	0.00	Colombia
CDS._SP UL REPUBLIC OF COLOMBI (100,000.00)	0.00	Colombia
CDW LLC / CDW FINANCE CORP 100,000.00	96,360.17	United States
CENTENE CORP 200,000.00	176,398.79	United States
CENTENE CORP 200,000.00	176,503.38	United States
CHEVY CHASE FUNDING 1A A1 144A 29,841.24	29,653.96	United States
CHL MORTGAGE PASS-THROU HY7 A 48,629.17	46,295.35	United States
CHL MORTGAGE PASS-THROUG 13 A 135,907.84	60,403.25	United States
CHL MORTGAGE PASS-THROUG 24 A 4,946.66	2,410.86	United States
CI FINANCIAL CORP 144A 100,000.00	105,441.40	Canada
CIT MORTGAGE LOAN T 1 1M1 144A 56,644.87	57,247.67	United States
CITADEL LP 144A 200,000.00	210,897.90	United States
CITIGROUP INC 100,000.00	92,084.90	United States
CITIGROUP MORTGAGE LOA OPX1 A 86,105.14	36,346.11	United States
CITIGROUP MORTGAGE RP2 A1 144A 400,352.04	375,539.93	United States
CLOX CO/THE 100,000.00	100,019.47	United States
COCA-COLA CO/THE 100,000.00	58,805.51	United States
COLOMBIA GOVERNMENT INTERNAT 200,000.00	219,608.33	Colombia
COMMIT TO PUR FNMA SF MTG 11,400,000.00	11,200,520.29	United States
COMMIT TO PUR FNMA SF MTG 7,100,000.00	6,795,753.85	United States
COMMIT TO PUR FNMA SF MTG 8,700,000.00	8,124,963.67	United States
COMMIT TO PUR FNMA SF MTG (2,100,000.00)	(1,962,510.63)	United States

COMMIT TO PUR FNMA SF MTG	(800,000.00)	(747,868.39)	United States
COMMIT TO PUR FNMA SF MTG	800,000.00	747,868.39	United States
COMMIT TO PUR FNMA SF MTG	4,700,000.00	4,095,242.16	United States
COMMIT TO PUR GNMA II JUMBOS	200,000.00	203,662.90	United States
COMMIT TO PUR GNMA II JUMBOS	700,000.00	650,182.46	United States
CONSTELLATION ENERGY GENERAT	100,000.00	100,424.22	United States
CONSUMERS 2023 SECURITIZATION	50,765.03	51,939.47	United States
COSTAR GROUP INC 144A	50,000.00	45,631.69	United States
CREDIT SUISSE FIRST BOST 8 1A1	13,809.77	10,644.27	United States
CROWN CASTLE INC	50,000.00	44,236.60	United States
CSL FINANCE PLC 144A	100,000.00	100,167.87	United Kingdom
CSMC SERIES 2010- 17R 6A1 144A	63,294.44	62,166.17	United States
CSMC 2018-RPL9 TRU RPL9 A 144A	26,267.27	25,163.25	United States
CVS HEALTH CORP	200,000.00	185,721.39	United States
CVS HEALTH CORP	100,000.00	98,235.04	United States
CWABS ASSET-BACKED CERT 21 2A4	189,190.13	175,447.57	United States
CWABS ASSET-BACKED CERTI 24 1A	59,566.45	54,796.61	United States
CWABS ASSET-BACKED CERTI 9 2A4	41,979.83	40,077.97	United Kingdom
CWABS INC ASSET-BACKED 12 1A1	20,103.27	19,687.06	United States
DANSKE BANK A/S 144A	250,000.00	249,769.52	Denmark
DC COMMERCIAL MORTGA DC A 144	100,000.00	102,089.28	United States
DELTA AIR LINES INC / SKY 144A	250,000.00	252,126.53	United States
DIAMOND SPORTS GROUP LLC 144A	0.00	10,750.00	United States
DOMINICAN REPUBLIC INTERN REGS	200,000.00	184,381.11	Dominican Republic
DRYDEN 95 CLO LTD 95A AR 144A	400,000.00	402,370.71	Cayman Islands
DUKE ENERGY PROGRESS LLC	100,000.00	77,464.19	United States
EASTMAN CHEMICAL CO	100,000.00	99,733.17	United States
EDISON INTERNATIONAL	200,000.00	201,763.60	United States
ELECTRICITE DE FRANCE SA 144A	400,000.00	396,702.30	France
ELEVANCE HEALTH INC	200,000.00	178,770.82	United States
ELEVATION CLO 20 16A A1AR 144A	400,000.00	404,025.39	Cayman Islands
ELLINGTON LOAN ACQUI 1 A1 144A	45,449.71	44,402.24	United States
EMBRAER NETHERLANDS FINANCE E	100,000.00	106,662.49	Netherlands
EMD FINANCE LLC 144A	150,000.00	149,416.64	United States
ENCORE CAPITAL GROUP INC 144A	100,000.00	107,291.01	United States
ENTERGY LOUISIANA LLC	100,000.00	100,006.21	United States
ENTERGY TEXAS INC	50,000.00	44,025.72	United States
EPR PROPERTIES	100,000.00	100,173.23	United States
EPR PROPERTIES	200,000.00	202,069.38	United States
EQUIFAX INC	100,000.00	101,229.84	United States
EQUINIX INC	65,000.00	63,733.65	United States
EQUINIX INC	100,000.00	91,146.99	United States
ESSENTIAL PROPERTIES LP	100,000.00	99,432.92	United States
ESSEX PORTFOLIO LP	100,000.00	95,769.94	United States
EURO-BUND FUTURE (EUX)	2.00	2,926.85	Germany
EUROPEAN UNION REGS	500,000.00	586,905.96	Supranational
FEDERATION DES CAISSES DE 144A	200,000.00	207,188.04	Canada
FEDEX FREIGHT HOLDING CO 144A	100,000.00	100,117.07	United States
FHLMC POOL #RJ-1502	1,085,880.22	1,097,185.57	United States
FHLMC POOL #SD-6938	912,687.40	881,381.92	United States
FHLMC POOL #SD-8420	388,893.42	393,451.48	United States
FHLMC POOL #SD-8421	559,710.00	575,730.49	United States
FHLMC POOL #SD-8431	77,359.42	78,244.27	United States
FIRST ABU DHABI BANK PJSC 144A	200,000.00	198,747.85	United Arab Emirates
FNMA POOL #0BM4774	1,975,756.43	1,886,659.81	United States
FNMA POOL #0CB9448	529,739.72	516,514.65	United States
FNMA POOL #0CB9626	79,066.18	76,981.81	United States
FNMA POOL #0CB9634	97,566.29	95,410.15	United States
FNMA POOL #0CB9966	639,115.39	636,323.35	United States
FNMA POOL #0FA1296	2,135,356.19	2,062,368.23	United States
FNMA POOL #0FM2984	896,311.09	862,443.34	United States
FNMA POOL #0FS2937	2,054,709.64	1,987,135.32	United States
FNMA POOL #0FS3519	636,839.13	616,772.05	United States
FNMA POOL #0FS3838	871,460.37	835,749.39	United States
FNMA POOL #0MA4700	897,103.63	844,623.36	United States
FNMA POOL #0MA5353	315,447.35	319,439.64	United States
FORD AUTO SECURITIZATION TR II	49,516.02	35,232.69	Canada
FORD MOTOR CREDIT CO LLC	400,000.00	400,630.73	United States
FORD MOTOR CREDIT CO LLC	200,000.00	202,942.02	United States
FREMONT HOME LOAN TRUST B 2A3	227,910.18	69,241.50	United States

FREMONT HOME LOAN TRUST E 2A1	85,205.43	38,419.20	United States
FS KKR CAPITAL CORP	200,000.00	212,637.63	United States
FTAI AVIATION INVESTORS L 144A	100,000.00	105,141.75	United States
GARTNER INC	50,000.00	49,311.18	United States
GARTNER INC 144A	200,000.00	189,468.28	United States
GLOBAL ATLANTIC FIN CO 144A	450,000.00	404,307.76	United States
GLOBAL ATLANTIC FIN CO 144A	200,000.00	204,768.87	United States
GOLDMAN SACHS GROUP INC/T REG	100,000.00	116,531.33	United States
GOLDMAN SACHS GROUP INC/THE	475,000.00	491,780.00	United States
GOLDMAN SACHS GROUP INC/THE	125,000.00	124,794.17	United States
GOODMAN US FINANCE EIGHT 144A	200,000.00	198,941.15	United States
GOVERNMENT OF CANADA	300,000.00	211,738.41	Canada
GS MORTGAGE SECURI RIVR A 144A	598,968.32	384,636.69	United States
GSAA HOME EQUITY TRUST 15 1A1	12,550.78	11,186.27	United States
GSAMP TRUST 2006-FM2 FM2 A1	156,543.81	51,854.90	United States
GSAMP TRUST 2006-HE8 HE8 A2C	65,521.29	64,486.57	United States
GSAMP TRUST 2007-FM2 FM2 A2C	78,683.74	48,210.00	United States
GSR MORTGAGE LOAN TRUS OA1 1A	281,115.26	51,996.95	United States
HA SUSTAINABLE INFRASTRUCTURE	100,000.00	105,186.42	United States
HALEON US CAPITAL LLC	250,000.00	250,440.30	United States
HARBORVIEW MORTGAGE LO 12 1A1	42,205.65	38,234.08	United States
HARBORVIEW MORTGAGE LOA 6 2A	166,876.91	151,475.55	United States
HCA INC	300,000.00	314,997.13	United States
HCA INC	300,000.00	304,963.05	United States
HERTZ VEHICLE FINANC 4A A 144A	200,000.00	205,774.70	United States
HIGHWOODS REALTY LP	100,000.00	98,705.26	United States
HILTON DOMESTIC OPERATING 144A	100,000.00	102,582.85	United States
HOME EQUITY MORTGAGE LOAN C M	78,813.00	78,468.77	United States
HOMEBANC MORTGAGE TRUST 2 3 M	0.01	0.01	United States
HOST HOTELS & RESORTS LP	100,000.00	89,692.07	United States
HSBC HOLDINGS PLC	400,000.00	403,372.28	United Kingdom
HUDSON PACIFIC PROPERTIES LP	100,000.00	101,262.66	United States
HYUNDAI CAPITAL AMERICA 144A	200,000.00	202,066.82	United States
HYUNDAI CAPITAL AMERICA 144A	100,000.00	101,365.89	United States
INDIGO GROUP SAS REGS	100,000.00	111,944.38	France
INDYMAC INDX MORTGAG AR12 2A1	166,000.64	156,991.47	United States
INTERCONTINENTAL EXCHANGE INC	50,000.00	49,706.36	United States
INTESA SANPAOLO SPA 144A	200,000.00	242,722.66	Italy
INVITATION HOMES OPERATING PAF	125,000.00	106,537.78	United States
INVITATION HOMES OPERATING PAF	200,000.00	192,095.16	United States
ITALY BUONI POLIENNALI DE 144A	1,491,406.00	1,716,047.35	Italy
JETBLUE 2019-1 CLASS AA PASS T	69,517.86	61,785.67	United States
JONES LANG LASALLE INC	100,000.00	105,321.67	United States
JP MORGAN CHASE CO CCDC A 144	500,000.00	517,458.93	United States
JP MORGAN MORTGAGE ACQU HE2	100,000.00	95,526.34	United States
JPMORGAN CHASE & CO	400,000.00	378,004.49	United States
JPMORGAN CHASE & CO	100,000.00	103,376.10	United States
JPMORGAN CHASE & CO	300,000.00	305,704.37	United States
JPMORGAN CHASE & CO	300,000.00	275,456.52	United States
JPN 10Y BOND FUTURE (OSE)	2.00	4,269.50	Japan
JYSKE REALKREDIT A/S	393,888.75	47,684.75	Denmark
JYSKE REALKREDIT A/S	352,090.43	43,776.34	Denmark
KAISA GROUP HOLDINGS LTD REGS	0.00	27,950.00	Cayman Islands
KAISA GROUP HOLDINGS LTD REGS	0.00	34,000.00	Cayman Islands
KRAFT HEINZ FOODS CO	200,000.00	204,474.28	United States
LAZARD GROUP LLC	75,000.00	76,998.59	United States
LAZARD GROUP LLC	100,000.00	105,455.88	United States
LCM 35 LTD 35A A1R 144A	400,000.00	404,277.06	Cayman Islands
LEHMAN XS TRUST SERIE 12N 1A3A	39,738.27	40,355.36	United States
LENNAR CORP	200,000.00	200,888.29	United States
LIBERTY MUTUAL GROUP INC 144A	100,000.00	99,827.74	United States
LINEAGE OP LP	75,000.00	76,951.54	United States
LIVE NATION ENTERTAINMENT 144A	140,000.00	139,720.87	United States
LLOYDS BANKING GROUP PLC	200,000.00	201,106.67	United Kingdom
LLOYDS BANKING GROUP PLC REGS	200,000.00	276,958.86	United Kingdom
LONG BEACH MORTGAGE LOA WL1	178,793.97	174,983.05	United States
LONG BEACH MORTGAGE LOAN 8 2A	215,525.16	51,116.21	United States
LONG BEACH MORTGAGE LOAN 8 2A	129,315.10	30,739.25	United States
LONG GILT FUTURE (ICF)	47.00	100,937.36	United Kingdom
LSEG US FIN CORP 144A	200,000.00	201,985.44	United States

LXP INDUSTRIAL TRUST	50,000.00	44,035.76	United States
LYB INTERNATIONAL FINANCE III	75,000.00	77,454.60	United States
MARBLE POINT CL RE3J4T AR 144A	400,000.00	404,216.89	Cayman Islands
MAREX UK HOLDINGS LTD	200,000.00	206,854.65	United Kingdom
MARRIOTT INTERNATIONAL INC/MD	100,000.00	92,772.03	United States
MARRIOTT INTERNATIONAL INC/MD	200,000.00	203,439.63	United States
MASTR ASSET BACKED SECU NC1 M	241,370.96	228,828.61	United States
MASTR ASSET BACKED SECU NC1 M	17,989.26	18,672.38	United States
MERRILL LYNCH MORTGAGE WMC1	71,064.19	70,076.89	United States
META PLATFORMS INC	100,000.00	99,977.94	United States
MF1 2022-FL8 LTD FL8 A 144A	66,297.90	66,448.69	Cayman Islands
MICROCHIP TECHNOLOGY INC	50,000.00	51,149.02	United States
MILL CITY MORTGAGE GS1 A1 144A	10,522.88	10,391.85	United States
MILL CITY MORTGAGE GS2 A1 144A	107,547.55	105,148.10	United States
MITSUBISHI HC CAPITAL INC 144A	200,000.00	203,873.74	Japan
MITSUBISHI UFJ FINANCIAL GROUP	400,000.00	415,289.58	Japan
MONDELEZ INTERNATIONAL INC	200,000.00	149,407.79	United States
MORGAN STANLEY	100,000.00	102,079.59	United States
MORGAN STANLEY	400,000.00	405,193.55	United States
MORGAN STANLEY	0.00	12.31	United States
MORGAN STANLEY ABS CAP HE2 A2	217,588.25	98,758.76	United States
MORGAN STANLEY ABS CAP HE8 A2	144,597.32	62,224.54	United States
MORGAN STANLEY ABS CAP WMC4	1287,334.02	270,935.76	United States
MORGAN STANLEY ABS CAPI HE3 M	9,590.00	9,907.53	United States
MORGAN STANLEY PRIVATE BANK N	250,000.00	255,155.44	United States
MORTGAGEIT MORTGAGE LOAN 1	14,885.56	10,917.40	United States
MOUNTAIN VIEW CLO 1A A1R 144A	400,000.00	404,601.49	Cayman Islands
MSCI INC 144A	100,000.00	95,020.79	United States
NATIONAL HEALTH INVESTORS INC	50,000.00	45,938.68	United States
NATIONWIDE BUILDING SOCIE 144A	300,000.00	305,690.77	United Kingdom
NATWEST GROUP PLC	200,000.00	184,605.96	United Kingdom
NATWEST GROUP PLC	200,000.00	264,318.98	United Kingdom
NAVIENT PRIVATE ED DA A2A 144A	13,628.50	13,567.01	United States
NETFLIX INC	100,000.00	115,713.35	United States
NEW CENTURY HOME EQUITY L D M	400,000.00	354,900.57	United States
NEW CENTURY HOME EQUITY 2 A2B	19,332.69	19,045.97	United States
NEW RESIDENTIAL M RPL1 A1 144A	129,632.64	124,519.12	United States
NEW RESIDENTIAL M RPL3 A1 144A	94,573.39	91,532.90	United States
NEW RESIDENTIAL MO 1A A1B 144A	27,396.83	25,546.03	United States
NEW RESIDENTIAL MOR 3A A1 144A	44,436.87	43,108.20	United States
NEW YORK LIFE INSURANCE C 144A	100,000.00	74,310.86	United States
NEWS CORP 144A	100,000.00	97,480.79	United States
NIPPON LIFE INSURANCE CO 144A	200,000.00	190,650.48	Japan
NISSAN MOTOR ACCEPTANCE C 144	700,000.00	671,542.79	United States
NOMURA HOLDINGS INC	250,000.00	258,768.42	Japan
NOMURA HOME EQUITY LOA HE3 1A	112,069.01	105,416.04	United States
NORDEA KREDIT REALKREDITAKTIE	199,647.48	24,459.71	Denmark
NORDEA KREDIT REALKREDITAKTIE	438,442.93	55,259.70	Denmark
NORINCHUKIN BANK/THE 144A	200,000.00	201,367.70	Japan
NORTHUMBRIAN WATER FINANC RE	210,000.00	279,808.47	United Kingdom
NORTHWOODS CAPITA 14BA AR 144	170,500.30	171,721.16	Cayman Islands
NOVARTIS CAPITAL CORP	100,000.00	100,396.00	United States
NOVASTAR MORTGAGE FUNDIN 6 A2	50,281.86	16,088.57	United States
NRG ENERGY INC 144A	100,000.00	99,768.65	United States
NYKREDIT REALKREDIT A/S REGS	491,471.85	59,536.42	Denmark
NYKREDIT REALKREDIT A/S REGS	786,934.11	97,631.70	Denmark
OCEAN TRAILS CLO X 11A AR 144A	500,000.00	504,940.50	Cayman Islands
ONCOR ELECTRIC DELIVERY CO LLC	200,000.00	200,434.43	United States
ONEMAIN FINANCE CORP	200,000.00	212,842.50	United States
PACIFIC GAS AND ELECTRIC CO	0.00	4,039.01	United States
PACIFIC GAS AND ELECTRIC CO	500,000.00	501,491.96	United States
PACIFIC GAS AND ELECTRIC CO	75,000.00	74,680.45	United States
PACIFIC GAS AND ELECTRIC CO	50,000.00	51,472.25	United States
PACIFIC GAS AND ELECTRIC CO	350,000.00	388,837.21	United States
PACIFIC GAS AND ELECTRIC CO	100,000.00	100,108.89	United States
PACIFIC GAS AND ELECTRIC CO	100,000.00	79,935.52	United States
PACIFIC GAS AND ELECTRIC CO	0.00	1,625.40	United States
PARAMOUNT GLOBAL	100,000.00	97,290.86	United States
PARAMOUNT GLOBAL	100,000.00	98,614.13	United States
PARK PLACE SECURITIES WCW3 M2	63,399.08	63,608.16	United States

PERU GOVERNMENT BOND 144A	1,200,000.00	404,199.28	Peru
PERUVIAN GOVERNMENT INTER REC	461,000.00	157,161.29	Peru
PERUVIAN GOVERNMENT INTER REC	100,000.00	34,105.16	Peru
PERUVIAN GOVERNMENT INTER REC	900,000.00	263,629.95	Peru
PERUVIAN GOVERNMENT INTER REC	1,000,000.00	292,240.07	Peru
PERUVIAN GOVERNMENT INTER 144	200,000.00	64,930.02	Peru
POST HOLDINGS INC 144A	100,000.00	100,778.23	United States
PRA HEALTH SCIENCES INC 144A	200,000.00	202,520.21	United States
PROLOGIS LP	100,000.00	72,036.25	United States
PROLOGIS TARGETED US LOGI 144A	50,000.00	49,441.56	United States
PROV OF QUEBEC	300,000.00	226,813.32	Canada
QNB FINANCE LTD 144A	200,000.00	200,189.57	Cayman Islands
RALI SERIES 2006-QO3 TR QO3 A1	77,763.66	18,673.67	United States
RALI SERIES 2007-QH8 TRU QH8 A	41,648.68	32,990.30	United States
RD MICHIGAN PROPERTY OWNE 144	596,000.00	594,597.71	United States
REALKREDIT DANMARK A/S REGS	85,165.17	10,153.16	Denmark
REALKREDIT DANMARK A/S REGS	98,465.06	11,927.94	Denmark
REALTY INCOME CORP	75,000.00	62,536.85	United States
REINSURANCE GROUP OF AMERICA	100,000.00	98,283.05	United States
RELX CAPITAL INC	100,000.00	94,251.19	United States
RENESAS ELECTRONICS CORP 144A	300,000.00	297,827.69	Japan
REPERFORMING LOAN R2 1AF2 144A	60,844.89	58,629.62	United States
REPUBLIC OF SOUTH AFRICA GOVEF	22,530,000.00	1,465,073.38	South Africa
REPUBLIC OF SOUTH AFRICA GOVEF	4,400,000.00	276,425.04	South Africa
ROMANIAN GOVERNMENT INTER 144	200,000.00	157,877.78	Romania
ROMANIAN GOVERNMENT INTER 144	100,000.00	120,596.93	Romania
ROYAL CARIBBEAN CRUISES L 144A	40,000.00	40,926.18	Liberia
ROYAL CARIBBEAN CRUISES LTD	100,000.00	101,740.77	Liberia
ROYAL CARIBBEAN CRUISES LTD	100,000.00	99,629.44	Liberia
SABRA HEALTH CARE LP	100,000.00	90,945.72	United States
SAMMONS FINANCIAL GROUP I 144A	50,000.00	46,459.38	United States
SAMMONS FINANCIAL GROUP I 144A	100,000.00	108,376.42	United States
SANTANDER HOLDINGS USA INC	100,000.00	100,492.52	United States
SANTANDER HOLDINGS USA INC	50,000.00	51,698.26	United States
SBA TOWER TRUST 144A	200,000.00	192,731.83	United States
SBL HOLDINGS INC 144A	100,000.00	99,005.19	United States
SIXTH STREET LENDING PARTNERS	100,000.00	102,003.88	United States
SKYWORKS SOLUTIONS INC	125,000.00	112,452.25	United States
SNAM SPA 144A	200,000.00	201,918.14	Italy
SOCIETE GENERALE SA 144A	200,000.00	202,184.47	France
SOUNDVIEW HOME LOAN T OPT1 2A	530,208.12	367,020.05	United States
SOUNDVIEW HOME LOAN T OPT4 2A	109,905.59	106,712.80	United States
SOUNDVIEW HOME LOAN TRU WF2 1	110,100.67	108,206.47	United States
SOUTHERN CALIFORNIA EDISON CO	200,000.00	155,607.65	United States
SOUTHERN CALIFORNIA EDISON CO	170,000.00	169,172.12	United States
SOUTHERN CALIFORNIA EDISON CO	100,000.00	102,662.26	United States
SOUTHERN CALIFORNIA EDISON CO	100,000.00	70,705.14	United States
SOUTHERN CALIFORNIA EDISON CO	300,000.00	255,981.64	United States
STRYKER CORP	100,000.00	65,142.20	United States
SUMITOMO MITSUI FINANCIAL GROU	200,000.00	176,352.45	Japan
T-MOBILE USA INC	225,000.00	219,860.10	United States
THAMES WATER SUPER SENIOR 144	10,455.00	13,399.18	United Kingdom
THAMES WATER SUPER SENIOR 144	45,084.00	64,876.71	United Kingdom
THL CREDIT WIND RI 3A AR2 144A	800,000.00	809,814.96	Cayman Islands
TOWD POINT MORTGA HY3 A1A 144A	73,753.28	73,871.11	United States
TOWD POINT MORTGAG HY2 A1 144A	35,028.96	35,656.24	United States
TOWD POINT MORTGAGE 4 A1 144A	70,015.86	69,068.35	United States
TOYOTA AUTO LOAN EXT 1A A 144A	100,000.00	100,886.79	United States
U S TREASURY BOND	200,000.00	202,777.17	United States
U S TREASURY BOND	900,000.00	879,497.50	United States
U S TREASURY BOND	14,673,000.00	14,829,967.75	United States
U S TREASURY BOND	3,300,000.00	3,260,791.85	United States
U S TREASURY BOND	1,200,000.00	943,750.68	United States
U S TREASURY BOND	1,520,000.00	1,148,025.95	United States
U S TREASURY BOND	1,200,000.00	896,977.99	United States
U S TREASURY BOND	300,000.00	212,530.23	United States
U S TREASURY BOND	150,000.00	113,311.70	United States
U S TREASURY BOND	700,000.00	513,843.74	United States
U S TREASURY BOND	2,300,000.00	1,826,662.92	United States
U S TREASURY BOND	726,000.00	588,954.81	United States

U S TREASURY BOND	400,000.00	367,948.90	United States
U S TREASURY BOND	300,000.00	270,183.81	United States
U S TREASURY BOND	600,000.00	508,256.17	United States
U S TREASURY BOND	1,340,000.00	989,214.17	United States
U S TREASURY BOND	1,000,000.00	576,810.69	United States
U S TREASURY BOND	1,300,000.00	731,723.86	United States
U S TREASURY BOND	1,900,000.00	997,064.36	United States
U S TREASURY NOTE	1,500,000.00	1,393,094.90	United States
U S TREASURY NOTE	672,000.00	672,184.89	United States
U S TREASURY NOTE	510,000.00	505,472.34	United States
U S TREASURY NOTE	400,000.00	401,292.99	United States
UBS GROUP AG 144A	200,000.00	207,103.93	Switzerland
UBS GROUP AG 144A	200,000.00	199,400.25	Switzerland
UNICREDIT SPA 144A	200,000.00	201,098.23	Italy
UNITED AIRLINES 2019-1 CLASS A	244,533.78	240,849.42	United States
UNITED AIRLINES 2024-1 CLASS A	281,923.63	292,487.84	United States
UNITED KINGDOM GILT REGS	183,000.00	208,386.81	United Kingdom
UNITEDHEALTH GROUP INC	100,000.00	96,421.48	United States
UNITEDHEALTH GROUP INC	100,000.00	90,952.08	United States
US TREAS-CPI INFLAT	5,696,676.00	5,739,091.15	United States
US TREAS-CPI INFLAT	212,202.00	210,977.52	United States
US TREAS-CPI INFLAT	968,724.00	975,688.33	United States
US TREAS-CPI INFLAT	510,125.97	502,525.66	United States
US ULTRA BOND (CBT)	73.00	52,468.75	United States
US 10YR NOTE FUTURE (CBT)	147.00	108,716.55	United States
US 10YR NOTE FUTURE (CBT)SEP 2	(4.00)	(250.00)	United States
US 10YR NOTE FUTURE (CBT)SEP26	(7.00)	(2,296.88)	United States
US 10YR NOTE FUTURE (CBT)SEP26	(18.00)	(2,250.00)	United States
US 10YR NOTE FUTURE SEP 26	(7.00)	(765.63)	United States
US 10YR ULTRA FUTURE (CBT)	8.00	2,375.00	United States
US 2YR NOTE FUTURE (CBT)	30.00	937.50	United States
US 5YR TREAS NTS FUTURE (CBT)	50.00	12,128.84	United States
US 6-7 NOTE FRI W1 FUT SEP 26	(3.00)	(46.88)	United States
US 6-7 NOTE FRI W1 FUT SEP 26	(3.00)	(93.75)	United States
US 6-7 NOTE FRI W1 FUT SEP 26	(3.00)	(93.75)	United States
US 6-7 NOTE FRI W1 FUT SEP 26	(3.00)	(234.38)	United States
VERDELITE STATIC CLO 1A A 144A	233,881.57	236,024.90	Jersey C I
VERIZON COMMUNICATIONS INC	50,000.00	49,224.51	United States
VIVMARK RESIDENTIAL	100,000.00	98,834.47	United States
VMED O2 UK FINANCING I PL 144A	200,000.00	203,958.02	United Kingdom
VMED O2 UK FINANCING I PL 144A	200,000.00	168,390.00	United Kingdom
VMWARE LLC	450,000.00	400,039.79	United States
VODAFONE GROUP PLC	100,000.00	98,446.11	United Kingdom
VOLKSWAGEN GROUP OF AMERI 144	400,000.00	406,537.21	United States
WASHINGTON MUTUAL MORTG OC1	9,279.85	8,672.50	United States
WEIR GROUP INC 144A	300,000.00	305,098.32	United States
WELLS FARGO & CO	800,000.00	810,703.67	United States
WELLS FARGO & CO	100,000.00	98,208.02	United States
WELLS FARGO & CO	225,000.00	212,896.28	United States
WELLS FARGO COMMER 1745 A 144	500,000.00	470,105.03	United States
WESTINGHOUSE AIR BRAKE TECHN	100,000.00	100,056.07	United States
WEYERHAEUSER CO	104,000.00	114,442.15	United States
WEYERHAEUSER CO	29,000.00	32,981.44	United States
WMG ACQUISITION CORP 144A	100,000.00	96,024.91	United States
WORKDAY INC	100,000.00	94,068.63	United States
XCEL ENERGY INC	200,000.00	199,869.29	United States
XYLEM INC/NY	100,000.00	96,951.26	United States
YORKSHIRE WATER FINANCE P REG	100,000.00	132,434.09	United Kingdom
YORKSHIRE WATER FINANCE P REG	200,000.00	213,584.54	United Kingdom
3 MONTH SOFR FUT (CME)	6.00	1,361.31	United States
522 FUNDING CLO 2 6A A1R2 144A	500,000.00	505,257.09	Cayman Islands
CASH & TEMPORARY		13,989,766.22	
ARGENTINA	1.00	409.96	Argentina
AUD (AUSTRALIAN DOLLARS)	1.00	66,187.92	Australia
AUSTRALIA	1.00	136,892.61	Australia
BNY MELLON CASH RESERVE	109,597.13	109,597.13	United States
BRAZIL	1.00	5,650.37	Brazil
CAD (CANADIAN DOLLARS)	1.00	34,847.74	Canada
CANADA CASH	1.00	117,266.63	Canada
CHINA	1.00	(365,793.90)	China

CHINA CNH	1.00	365,660.18	China CNH
CME CCP COLL HELD AT GSC	215,000.00	215,000.00	United States
DENMARK	1.00	9,684.09	Denmark
DISCOVERY GLOBAL HOLDINGS INC	64,000.00	64,713.72	United States
EUR (EURO)	1.00	16,381.84	EURO CURRENCY
EURO	1.00	56,647.66	EURO CURRENCY
FUTURES CASH COLLATERAL HELD	912,000.00	912,000.00	United States
FX CURRENCY CONTRACT	386,221.60	386,221.60	United States
FX CURRENCY CONTRACT	99,793.72	99,793.72	United States
FX CURRENCY CONTRACT	979,964.50	10,343.34	India
FX CURRENCY CONTRACT	(10,186.00)	(10,186.00)	United States
FX CURRENCY CONTRACT	979,883.01	10,342.48	India
FX CURRENCY CONTRACT	(10,186.00)	(10,186.00)	United States
FX CURRENCY CONTRACT	21,889.00	21,889.00	United States
FX CURRENCY CONTRACT	(705,154.14)	(21,359.68)	Thailand
FX CURRENCY CONTRACT	23,565.00	23,565.00	United States
FX CURRENCY CONTRACT	(759,028.65)	(22,991.58)	Thailand
FX CURRENCY CONTRACT	2,569,890.65	27,124.72	India
FX CURRENCY CONTRACT	(26,811.00)	(26,811.00)	United States
FX CURRENCY CONTRACT	6,693,101.52	380,620.74	Mexico
FX CURRENCY CONTRACT	(385,243.30)	(385,243.30)	United States
FX CURRENCY CONTRACT	22,256.00	22,256.00	United States
FX CURRENCY CONTRACT	(718,639.56)	(21,768.16)	Thailand
FX CURRENCY CONTRACT	36,716.74	36,716.74	United States
FX CURRENCY CONTRACT	(128,343.36)	(37,398.53)	Peru
FX CURRENCY CONTRACT	30,167.57	30,167.57	United States
FX CURRENCY CONTRACT	(87,634.98)	(29,427.32)	Israel
FX CURRENCY CONTRACT	26,668.00	26,668.00	United States
FX CURRENCY CONTRACT	(78,595.34)	(26,391.86)	Israel
FX CURRENCY CONTRACT	553,819,601.00	30,698.77	Indonesia
FX CURRENCY CONTRACT	(31,634.00)	(31,634.00)	United States
FX CURRENCY CONTRACT	557,909,334.00	30,925.47	Indonesia
FX CURRENCY CONTRACT	(31,934.00)	(31,934.00)	United States
FX CURRENCY CONTRACT	34,100.69	34,100.69	United States
FX CURRENCY CONTRACT	(100,929.52)	(33,891.55)	Israel
FX CURRENCY CONTRACT	29,162.00	29,162.00	United States
FX CURRENCY CONTRACT	(87,017.34)	(29,209.66)	Israel
FX CURRENCY CONTRACT	26,894.00	26,894.00	United States
FX CURRENCY CONTRACT	(80,200.60)	(26,921.44)	Israel
FX CURRENCY CONTRACT	29,242.00	29,242.00	United States
FX CURRENCY CONTRACT	(87,480.66)	(29,365.19)	Israel
FX CURRENCY CONTRACT	425,603.57	425,603.57	United States
FX CURRENCY CONTRACT	(2,147,340.25)	(414,868.82)	Brazil
FX CURRENCY CONTRACT	45,011.00	45,011.00	United States
FX CURRENCY CONTRACT	(155,634.53)	(45,503.09)	Peru
FX CURRENCY CONTRACT	857,812.26	857,812.26	United States
FX CURRENCY CONTRACT	(2,887,396.07)	(844,192.16)	Peru
FX CURRENCY CONTRACT	97,427.83	97,427.83	United States
FX CURRENCY CONTRACT	(329,393.75)	(96,476.45)	Peru
FX CURRENCY CONTRACT	1,247.00	1,247.00	United States
FX CURRENCY CONTRACT	121,687,906.00	748,733.52	Japan
FX CURRENCY CONTRACT	(765,352.00)	(765,352.00)	United States
FX CURRENCY CONTRACT	1,732,019.97	1,732,019.97	United States
FX CURRENCY CONTRACT	(1,288,000.00)	(1,709,498.00)	United Kingdom
FX CURRENCY CONTRACT	12,054.00	12,054.00	United States
FX CURRENCY CONTRACT	(215,475,671.00)	(12,051.12)	Indonesia
FX CURRENCY CONTRACT	1,123,295.99	1,123,295.99	United States
FX CURRENCY CONTRACT	(1,548,953.28)	(1,091,773.24)	Canada
FX CURRENCY CONTRACT	3,849,974.05	3,849,974.05	United States
FX CURRENCY CONTRACT	(3,304,659.04)	(3,778,216.68)	EURO CURRENCY
FX CURRENCY CONTRACT	91,864,779.00	565,234.80	Japan
FX CURRENCY CONTRACT	(578,361.00)	(578,361.00)	United States
FX CURRENCY CONTRACT	22,872.00	22,872.00	United States
FX CURRENCY CONTRACT	(154,740.29)	(22,796.15)	China CNH
FX CURRENCY CONTRACT	4,039,084.47	768,778.33	Brazil
FX CURRENCY CONTRACT	(787,499.41)	(787,499.41)	United States
FX CURRENCY CONTRACT	281,399,149.00	15,598.24	Indonesia
FX CURRENCY CONTRACT	(15,799.00)	(15,799.00)	United States
FX CURRENCY CONTRACT	221,755,059.00	12,292.10	Indonesia
FX CURRENCY CONTRACT	(12,462.00)	(12,462.00)	United States

FX CURRENCY CONTRACT	440,193.40	440,193.40	United States
FX CURRENCY CONTRACT	(561,585.97)	(434,176.79)	Singapore
FX CURRENCY CONTRACT	222,381,120.00	12,326.81	Indonesia
FX CURRENCY CONTRACT	(12,480.00)	(12,480.00)	United States
FX CURRENCY CONTRACT	222,393,600.00	12,327.50	Indonesia
FX CURRENCY CONTRACT	(12,480.00)	(12,480.00)	United States
FX CURRENCY CONTRACT	835.98	835.98	United States
FX CURRENCY CONTRACT	(27,256.54)	(825.62)	Thailand
FX CURRENCY CONTRACT	363,225,078.00	20,133.93	Indonesia
FX CURRENCY CONTRACT	(20,367.00)	(20,367.00)	United States
FX CURRENCY CONTRACT	3,077,253.30	32,508.92	India
FX CURRENCY CONTRACT	(31,757.00)	(31,757.00)	United States
FX CURRENCY CONTRACT	13,154.00	13,154.00	United States
FX CURRENCY CONTRACT	(427,222.19)	(12,940.90)	Thailand
FX CURRENCY CONTRACT	8,846.00	8,846.00	United States
FX CURRENCY CONTRACT	(287,441.92)	(8,706.84)	Thailand
FX CURRENCY CONTRACT	735,789.24	7,761.02	India
FX CURRENCY CONTRACT	(7,639.00)	(7,639.00)	United States
FX CURRENCY CONTRACT	837,839.40	8,837.43	India
FX CURRENCY CONTRACT	(8,686.00)	(8,686.00)	United States
FX CURRENCY CONTRACT	26,404.00	26,404.00	United States
FX CURRENCY CONTRACT	(850,376.20)	(25,758.57)	Thailand
FX CURRENCY CONTRACT	369.44	108.01	Peru
FX CURRENCY CONTRACT	(107.39)	(107.39)	United States
FX CURRENCY CONTRACT	950,198.77	10,022.58	India
FX CURRENCY CONTRACT	(9,862.00)	(9,862.00)	United States
FX CURRENCY CONTRACT	594,268.16	6,268.27	India
FX CURRENCY CONTRACT	(6,164.00)	(6,164.00)	United States
FX CURRENCY CONTRACT	(22,306,836.00)	(1,247.58)	Indonesia
FX CURRENCY CONTRACT	48,340.00	48,340.00	United States
FX CURRENCY CONTRACT	(863,842,829.00)	(48,313.00)	Indonesia
FX CURRENCY CONTRACT	60,000.00	60,000.00	United States
FX CURRENCY CONTRACT	(5,762,772.36)	(60,879.45)	India
FX CURRENCY CONTRACT	110,529.16	110,529.16	United States
FX CURRENCY CONTRACT	(187,152.00)	(106,461.42)	New Zealand
FX CURRENCY CONTRACT	22,963,444.00	141,291.77	Japan
FX CURRENCY CONTRACT	(144,423.00)	(144,423.00)	United States
FX CURRENCY CONTRACT	22,985.00	22,985.00	United States
FX CURRENCY CONTRACT	(155,539.66)	(22,913.92)	China CNH
FX CURRENCY CONTRACT	79,532.09	79,532.09	United States
FX CURRENCY CONTRACT	(111,377.00)	(77,161.99)	Australia
FX CURRENCY CONTRACT	184,499.78	184,499.78	United States
FX CURRENCY CONTRACT	(144,492.22)	(179,126.29)	Switzerland
FX CURRENCY CONTRACT	(1,999,314.72)	(386,270.10)	Brazil
FX CURRENCY CONTRACT	2,147,340.25	414,868.82	Brazil
FX CURRENCY CONTRACT	(414,816.72)	(414,816.72)	United States
FX CURRENCY CONTRACT	506,350.00	5,333.91	India
FX CURRENCY CONTRACT	(5,330.00)	(5,330.00)	United States
FX CURRENCY CONTRACT	429,534.60	4,524.73	India
FX CURRENCY CONTRACT	(4,530.00)	(4,530.00)	United States
FX CURRENCY CONTRACT	164,235.51	1,730.06	India
FX CURRENCY CONTRACT	(1,732.00)	(1,732.00)	United States
FX CURRENCY CONTRACT	164,428.80	1,732.10	India
FX CURRENCY CONTRACT	(1,734.00)	(1,734.00)	United States
FX CURRENCY CONTRACT	20,000.00	20,000.00	United States
FX CURRENCY CONTRACT	(349,345.68)	(19,992.60)	Mexico
FX CURRENCY CONTRACT	2,529,267.31	26,643.39	India
FX CURRENCY CONTRACT	(26,650.00)	(26,650.00)	United States
FX CURRENCY CONTRACT	1,078,995.88	11,366.18	India
FX CURRENCY CONTRACT	496,801.76	75,986.81	Denmark
FX CURRENCY CONTRACT	(75,698.05)	(75,698.05)	United States
FX CURRENCY CONTRACT	27,480.20	27,480.20	United States
FX CURRENCY CONTRACT	(491,868,135.00)	(27,509.20)	Indonesia
FX CURRENCY CONTRACT	29,688.33	29,688.33	United States
FX CURRENCY CONTRACT	(531,391,410.00)	(29,719.66)	Indonesia
FX CURRENCY CONTRACT	506,167.71	5,331.99	India
FX CURRENCY CONTRACT	(5,330.00)	(5,330.00)	United States
FX CURRENCY CONTRACT	1,101,625,336.00	61,611.70	Indonesia
FX CURRENCY CONTRACT	(61,546.75)	(61,546.75)	United States
FX CURRENCY CONTRACT	7,388,000.00	413.20	Indonesia

FX CURRENCY CONTRACT	(412.76)	(412.76)	United States
FX CURRENCY CONTRACT	506,296.70	5,333.35	India
FX CURRENCY CONTRACT	(5,330.00)	(5,330.00)	United States
FX CURRENCY CONTRACT	759,050.90	7,995.87	India
FX CURRENCY CONTRACT	(7,995.00)	(7,995.00)	United States
FX CURRENCY CONTRACT	224,410,464.00	12,356.94	Indonesia
FX CURRENCY CONTRACT	(12,384.00)	(12,384.00)	United States
FX CURRENCY CONTRACT	974,115.94	10,208.93	India
FX CURRENCY CONTRACT	(10,213.00)	(10,213.00)	United States
FX CURRENCY CONTRACT	12,384.00	12,384.00	United States
FX CURRENCY CONTRACT	(222,912,000.00)	(12,356.24)	Indonesia
FX CURRENCY CONTRACT	10,213.00	10,213.00	United States
FX CURRENCY CONTRACT	(967,630.69)	(10,213.16)	India
FX CURRENCY CONTRACT	15,654.98	11,034.35	Canada
FX CURRENCY CONTRACT	(11,013.00)	(11,013.00)	United States
FX CURRENCY CONTRACT	5,762,772.36	60,879.45	India
FX CURRENCY CONTRACT	(61,077.44)	(61,077.44)	United States
FX CURRENCY CONTRACT	13,689.66	13,689.66	United States
FX CURRENCY CONTRACT	(1,291,645.05)	(13,645.28)	India
FX CURRENCY CONTRACT	32,614.64	32,614.64	United States
FX CURRENCY CONTRACT	(3,077,253.30)	(32,508.92)	India
FX CURRENCY CONTRACT	14,788.11	14,788.11	United States
FX CURRENCY CONTRACT	(1,395,286.39)	(14,740.17)	India
FX CURRENCY CONTRACT	245,557.52	2,573.49	India
FX CURRENCY CONTRACT	(2,584.00)	(2,584.00)	United States
FX CURRENCY CONTRACT	2,584.00	2,584.00	United States
FX CURRENCY CONTRACT	(243,903.76)	(2,574.36)	India
FX CURRENCY CONTRACT	1,242,238.19	13,018.90	India
FX CURRENCY CONTRACT	(13,066.00)	(13,066.00)	United States
FX CURRENCY CONTRACT	13,066.00	13,066.00	United States
FX CURRENCY CONTRACT	(1,233,875.95)	(13,023.33)	India
FX CURRENCY CONTRACT	991,728.21	10,393.51	India
FX CURRENCY CONTRACT	(10,430.00)	(10,430.00)	United States
FX CURRENCY CONTRACT	10,430.00	10,430.00	United States
FX CURRENCY CONTRACT	(985,053.01)	(10,397.05)	India
FX CURRENCY CONTRACT	11,013.00	11,013.00	United States
FX CURRENCY CONTRACT	(15,632.88)	(11,034.94)	Canada
FX CURRENCY CONTRACT	182,735.52	182,735.52	United States
FX CURRENCY CONTRACT	(265,000.00)	(183,481.45)	Australia
FX CURRENCY CONTRACT	265,000.00	183,592.00	Australia
FX CURRENCY CONTRACT	(182,850.00)	(182,850.00)	United States
FX CURRENCY CONTRACT	84,480.78	84,480.78	United States
FX CURRENCY CONTRACT	(74,000.00)	(84,717.54)	EURO CURRENCY
FX CURRENCY CONTRACT	74,000.00	84,604.20	EURO CURRENCY
FX CURRENCY CONTRACT	(84,367.19)	(84,367.19)	United States
FX CURRENCY CONTRACT	164,599.25	164,599.25	United States
FX CURRENCY CONTRACT	(290,997.00)	(165,718.77)	New Zealand
FX CURRENCY CONTRACT	290,997.00	165,533.64	New Zealand
FX CURRENCY CONTRACT	(164,413.31)	(164,413.31)	United States
FX CURRENCY CONTRACT	136,818.00	136,818.00	United States
FX CURRENCY CONTRACT	(895,862.29)	(137,261.83)	Denmark
FX CURRENCY CONTRACT	897,408.42	137,260.39	Denmark
FX CURRENCY CONTRACT	(136,818.00)	(136,818.00)	United States
FX CURRENCY CONTRACT	63,522.00	63,522.00	United States
FX CURRENCY CONTRACT	(81,983.40)	(63,529.63)	Singapore
FX CURRENCY CONTRACT	82,172.06	63,529.37	Singapore
FX CURRENCY CONTRACT	(63,522.00)	(63,522.00)	United States
FX CURRENCY CONTRACT	7,839.24	7,839.24	United States
FX CURRENCY CONTRACT	(260,752.19)	(7,898.39)	Thailand
FX CURRENCY CONTRACT	260,752.19	7,851.63	Thailand
FX CURRENCY CONTRACT	(7,819.90)	(7,819.90)	United States
FX CURRENCY CONTRACT	99,983.29	99,983.29	United States
FX CURRENCY CONTRACT	(341,721.77)	(99,909.69)	Peru
FX CURRENCY CONTRACT	341,721.77	100,198.23	Peru
FX CURRENCY CONTRACT	(100,271.69)	(100,271.69)	United States
FX CURRENCY CONTRACT	4,573.52	4,573.52	United States
FX CURRENCY CONTRACT	(82,419,104.00)	(4,582.75)	Indonesia
FX CURRENCY CONTRACT	82,419,104.00	4,599.23	Indonesia
FX CURRENCY CONTRACT	(4,584.07)	(4,584.07)	United States
FX CURRENCY CONTRACT	9,725.00	9,725.00	United States

FX CURRENCY CONTRACT	(13,766.78)	(9,717.69)	Canada
FX CURRENCY CONTRACT	13,786.16	9,717.12	Canada
FX CURRENCY CONTRACT	(9,725.00)	(9,725.00)	United States
FX CURRENCY CONTRACT	84,393.31	84,393.31	United States
FX CURRENCY CONTRACT	(74,000.00)	(84,604.20)	EURO CURRENCY
FX CURRENCY CONTRACT	125,342.00	125,342.00	United States
FX CURRENCY CONTRACT	(819,566.67)	(125,572.00)	Denmark
FX CURRENCY CONTRACT	820,996.43	125,573.02	Denmark
FX CURRENCY CONTRACT	(11,369.00)	(11,369.00)	United States
FX CURRENCY CONTRACT	20,000.00	20,000.00	United States
FX CURRENCY CONTRACT	(359,327,622.00)	(19,984.37)	Indonesia
FX CURRENCY CONTRACT	52,236.72	10,013.68	Brazil
FX CURRENCY CONTRACT	(10,000.00)	(10,000.00)	United States
FX CURRENCY CONTRACT	1,623,943.00	9,991.96	Japan
FX CURRENCY CONTRACT	(10,000.00)	(10,000.00)	United States
FX CURRENCY CONTRACT	20,000.00	20,000.00	United States
FX CURRENCY CONTRACT	(135,824.80)	(20,009.55)	China CNH
FX CURRENCY CONTRACT	10,000.00	10,000.00	United States
FX CURRENCY CONTRACT	(37,684.79)	(10,025.62)	Poland
FX CURRENCY CONTRACT	20,000.00	20,000.00	United States
FX CURRENCY CONTRACT	(198,334.04)	(20,042.85)	Norway
FX CURRENCY CONTRACT	52,940.58	30,115.25	New Zealand
FX CURRENCY CONTRACT	(30,000.00)	(30,000.00)	United States
FX CURRENCY CONTRACT	29,001.39	20,092.16	Australia
FX CURRENCY CONTRACT	(20,000.00)	(20,000.00)	United States
FX CURRENCY CONTRACT	8,087.96	10,026.60	Switzerland
FX CURRENCY CONTRACT	(10,000.00)	(10,000.00)	United States
FX CURRENCY CONTRACT	20,000.00	20,000.00	United States
FX CURRENCY CONTRACT	(15,111.04)	(20,056.13)	United Kingdom
FX CURRENCY CONTRACT	251,411.19	251,411.19	United States
FX CURRENCY CONTRACT	(202,811.27)	(252,331.90)	Switzerland
FX CURRENCY CONTRACT	203,539.99	252,327.52	Switzerland
FX CURRENCY CONTRACT	(251,411.19)	(251,411.19)	United States
FX CURRENCY CONTRACT	36,499.49	36,499.49	United States
FX CURRENCY CONTRACT	(47,166.10)	(36,549.41)	Singapore
FX CURRENCY CONTRACT	47,274.14	36,548.87	Singapore
FX CURRENCY CONTRACT	(36,499.49)	(36,499.49)	United States
FX CURRENCY CONTRACT	75,698.05	75,698.05	United States
FX CURRENCY CONTRACT	(495,943.38)	(75,987.23)	Denmark
FX CURRENCY CONTRACT	13,973.62	3,717.39	Poland
FX CURRENCY CONTRACT	227,031,445.00	12,584.58	Indonesia
FX CURRENCY CONTRACT	(12,502.42)	(12,502.42)	United States
FX CURRENCY CONTRACT	262,052,704.00	14,525.84	Indonesia
FX CURRENCY CONTRACT	(14,408.00)	(14,408.00)	United States
FX CURRENCY CONTRACT	274,894,349.00	15,237.67	Indonesia
FX CURRENCY CONTRACT	(15,127.00)	(15,127.00)	United States
FX CURRENCY CONTRACT	37,148.30	37,148.30	United States
FX CURRENCY CONTRACT	(107,369.55)	(36,067.39)	Israel
FX CURRENCY CONTRACT	322,851.29	85,889.78	Poland
FX CURRENCY CONTRACT	(88,504.54)	(88,504.54)	United States
FX CURRENCY CONTRACT	288,991,462.00	16,019.09	Indonesia
FX CURRENCY CONTRACT	(15,976.00)	(15,976.00)	United States
FX CURRENCY CONTRACT	28,739.00	28,739.00	United States
FX CURRENCY CONTRACT	(82,363.10)	(27,667.27)	Israel
FX CURRENCY CONTRACT	31,575.00	31,575.00	United States
FX CURRENCY CONTRACT	(90,397.65)	(30,366.22)	Israel
FX CURRENCY CONTRACT	207,611.32	55,231.90	Poland
FX CURRENCY CONTRACT	(56,869.00)	(56,869.00)	United States
FX CURRENCY CONTRACT	34,323.32	34,323.32	United States
FX CURRENCY CONTRACT	(27,000.00)	(33,471.77)	Switzerland
FX CURRENCY CONTRACT	109,000.00	16,057.75	China CNH
FX CURRENCY CONTRACT	(16,119.45)	(16,119.45)	United States
FX CURRENCY CONTRACT	4,971.00	4,971.00	United States
FX CURRENCY CONTRACT	(88,907,587.00)	(4,961.31)	Indonesia
FX CURRENCY CONTRACT	5,029.00	5,029.00	United States
FX CURRENCY CONTRACT	(89,943,665.00)	(5,019.13)	Indonesia
FX CURRENCY CONTRACT	8,000.00	8,000.00	United States
FX CURRENCY CONTRACT	(260,752.19)	(7,851.63)	Thailand
FX CURRENCY CONTRACT	12,130,821.00	7,832.18	South Korea
FX CURRENCY CONTRACT	(8,000.00)	(8,000.00)	United States

FX CURRENCY CONTRACT	32,000.00	32,000.00	United States
FX CURRENCY CONTRACT	(572,183,274.00)	(31,929.54)	Indonesia
FX CURRENCY CONTRACT	207,331.99	55,157.59	Poland
FX CURRENCY CONTRACT	(57,030.00)	(57,030.00)	United States
FX CURRENCY CONTRACT	29,198.00	29,198.00	United States
FX CURRENCY CONTRACT	(82,352.67)	(27,663.77)	Israel
FX CURRENCY CONTRACT	340,107,542.00	18,852.50	Indonesia
FX CURRENCY CONTRACT	(18,938.00)	(18,938.00)	United States
FX CURRENCY CONTRACT	345,684.27	345,684.27	United States
FX CURRENCY CONTRACT	(2,215,173.32)	(338,815.13)	Denmark
FX CURRENCY CONTRACT	124,000.00	164,579.00	United Kingdom
FX CURRENCY CONTRACT	(166,346.29)	(166,346.29)	United States
FX CURRENCY CONTRACT	638.48	638.48	United States
FX CURRENCY CONTRACT	(892.00)	(617.98)	Australia
FX CURRENCY CONTRACT	35,444.37	35,444.37	United States
FX CURRENCY CONTRACT	(49,567.00)	(34,340.02)	Australia
FX CURRENCY CONTRACT	2,822,564.00	17,366.95	Japan
FX CURRENCY CONTRACT	(17,762.78)	(17,762.78)	United States
FX CURRENCY CONTRACT	39,928.11	39,928.11	United States
FX CURRENCY CONTRACT	(269,654.29)	(39,725.15)	China CNH
FX CURRENCY CONTRACT	352,368,548.00	19,532.14	Indonesia
FX CURRENCY CONTRACT	(19,544.00)	(19,544.00)	United States
FX CURRENCY CONTRACT	160,765.47	160,765.47	United States
FX CURRENCY CONTRACT	(271,848.00)	(154,640.73)	New Zealand
FX CURRENCY CONTRACT	6,788,808.00	41,770.86	Japan
FX CURRENCY CONTRACT	(42,680.00)	(42,680.00)	United States
FX CURRENCY CONTRACT	40,654.27	40,654.27	United States
FX CURRENCY CONTRACT	(32,000.00)	(39,670.24)	Switzerland
FX CURRENCY CONTRACT	73,413.67	73,413.67	United States
FX CURRENCY CONTRACT	(103,164.00)	(71,472.02)	Australia
FX CURRENCY CONTRACT	21,494,372.00	132,252.72	Japan
FX CURRENCY CONTRACT	(135,072.00)	(135,072.00)	United States
FX CURRENCY CONTRACT	413.00	413.00	United States
FX CURRENCY CONTRACT	(7,388,000.00)	(413.20)	Indonesia
FX CURRENCY CONTRACT	(3,824.00)	(3,824.00)	United States
FX CURRENCY CONTRACT	1,000.00	21.43	Turkey
FX CURRENCY CONTRACT	0.00	0.00	United States
FX CURRENCY CONTRACT	99,897.12	99,897.12	United States
FX CURRENCY CONTRACT	(339,055.82)	(99,003.66)	Peru
FX CURRENCY CONTRACT	337,652.27	98,956.16	Peru
FX CURRENCY CONTRACT	(99,897.12)	(99,897.12)	United States
FX CURRENCY CONTRACT	1,596,242.51	16,728.93	India
FX CURRENCY CONTRACT	(16,760.00)	(16,760.00)	United States
FX CURRENCY CONTRACT	1,616,769.43	16,944.06	India
FX CURRENCY CONTRACT	(16,951.00)	(16,951.00)	United States
FX CURRENCY CONTRACT	13,743.35	3,656.13	Poland
FX CURRENCY CONTRACT	(3,761.00)	(3,761.00)	United States
FX CURRENCY CONTRACT	17,681.00	17,681.00	United States
FX CURRENCY CONTRACT	(286,220.03)	(17,435.57)	South Africa
FX CURRENCY CONTRACT	35,861,742.97	765,777.49	Turkey
FX CURRENCY CONTRACT	(761,738.68)	(761,738.68)	United States
FX CURRENCY CONTRACT	876.39	876.39	United States
FX CURRENCY CONTRACT	(28,447.75)	(861.70)	Thailand
FX CURRENCY CONTRACT	22,900.00	22,900.00	United States
FX CURRENCY CONTRACT	(371,545.63)	(22,633.32)	South Africa
FX CURRENCY CONTRACT	834,812.56	8,760.14	India
FX CURRENCY CONTRACT	(8,758.00)	(8,758.00)	United States
FX CURRENCY CONTRACT	21,860.30	5,815.48	Poland
FX CURRENCY CONTRACT	(5,979.00)	(5,979.00)	United States
FX CURRENCY CONTRACT	17,252.67	17,252.67	United States
FX CURRENCY CONTRACT	(559,499.00)	(16,947.67)	Thailand
FX CURRENCY CONTRACT	41,539.13	41,539.13	United States
FX CURRENCY CONTRACT	(748,472,814.00)	(41,488.60)	Indonesia
FX CURRENCY CONTRACT	838,061.58	8,816.79	India
FX CURRENCY CONTRACT	(8,738.00)	(8,738.00)	United States
FX CURRENCY CONTRACT	2,081,537.43	21,898.73	India
FX CURRENCY CONTRACT	(21,725.00)	(21,725.00)	United States
FX CURRENCY CONTRACT	2,130,578.67	22,357.31	India
FX CURRENCY CONTRACT	(22,098.00)	(22,098.00)	United States
FX CURRENCY CONTRACT	21,616.00	21,616.00	United States

FX CURRENCY CONTRACT	(390,276,880.00)	(21,633.44)	Indonesia
FX CURRENCY CONTRACT	10,727.40	10,727.40	United States
FX CURRENCY CONTRACT	(31,729.43)	(10,660.19)	Israel
FX CURRENCY CONTRACT	2,484,278.08	26,068.87	India
FX CURRENCY CONTRACT	(25,808.00)	(25,808.00)	United States
FX CURRENCY CONTRACT	7,269.00	7,269.00	United States
FX CURRENCY CONTRACT	(21,615.83)	(7,262.31)	Israel
FX CURRENCY CONTRACT	10,000.00	10,000.00	United States
FX CURRENCY CONTRACT	(51,899.38)	(10,027.02)	Brazil
FX CURRENCY CONTRACT	271,864.00	8,529.23	Taiwan
FX CURRENCY CONTRACT	(8,615.00)	(8,615.00)	United States
FX CURRENCY CONTRACT	14,910.00	14,910.00	United States
FX CURRENCY CONTRACT	(22,624,285.00)	(14,613.07)	South Korea
FX CURRENCY CONTRACT	14,910.00	14,910.00	United States
FX CURRENCY CONTRACT	(22,579,555.00)	(14,584.18)	South Korea
FX CURRENCY CONTRACT	7,380.00	7,380.00	United States
FX CURRENCY CONTRACT	(21,662.15)	(7,277.87)	Israel
FX CURRENCY CONTRACT	2,072,181.76	400,348.10	Brazil
FX CURRENCY CONTRACT	(399,000.00)	(399,000.00)	United States
FX CURRENCY CONTRACT	74,182.19	74,182.19	United States
FX CURRENCY CONTRACT	(55,539.00)	(73,714.14)	United Kingdom
FX CURRENCY CONTRACT	14,753.00	14,753.00	United States
FX CURRENCY CONTRACT	(43,346.16)	(14,563.08)	Israel
FX CURRENCY CONTRACT	633,721.14	6,649.98	India
FX CURRENCY CONTRACT	(6,613.00)	(6,613.00)	United States
FX CURRENCY CONTRACT	1,291,645.05	13,645.28	India
FX CURRENCY CONTRACT	(13,535.00)	(13,535.00)	United States
FX CURRENCY CONTRACT	(125,342.00)	(125,342.00)	United States
FX CURRENCY CONTRACT	1,612,031.29	1,612,031.29	United States
FX CURRENCY CONTRACT	(1,219,539.00)	(1,618,596.80)	United Kingdom
FX CURRENCY CONTRACT	1,219,539.00	1,618,633.14	United Kingdom
FX CURRENCY CONTRACT	(1,612,065.92)	(1,612,065.92)	United States
FX CURRENCY CONTRACT	95,012.42	95,012.42	United States
FX CURRENCY CONTRACT	(168,003.00)	(95,675.38)	New Zealand
FX CURRENCY CONTRACT	168,003.00	95,568.51	New Zealand
FX CURRENCY CONTRACT	(94,904.89)	(94,904.89)	United States
FX CURRENCY CONTRACT	82,043.00	82,043.00	United States
FX CURRENCY CONTRACT	(105,943.77)	(82,096.72)	Singapore
FX CURRENCY CONTRACT	106,188.25	82,096.91	Singapore
FX CURRENCY CONTRACT	(82,043.00)	(82,043.00)	United States
FX CURRENCY CONTRACT	1,058,928.00	1,058,928.00	United States
FX CURRENCY CONTRACT	(1,504,713.39)	(1,062,146.95)	Canada
FX CURRENCY CONTRACT	1,506,854.54	1,062,100.12	Canada
FX CURRENCY CONTRACT	(1,058,928.00)	(1,058,928.00)	United States
FX CURRENCY CONTRACT	3,758,497.78	3,758,497.78	United States
FX CURRENCY CONTRACT	(3,304,659.04)	(3,783,278.21)	EURO CURRENCY
FX CURRENCY CONTRACT	3,304,659.04	3,778,216.68	EURO CURRENCY
FX CURRENCY CONTRACT	(3,753,431.74)	(3,753,431.74)	United States
FX CURRENCY CONTRACT	10,000.00	10,000.00	United States
FX CURRENCY CONTRACT	(333,521.30)	(10,062.40)	Thailand
FX CURRENCY CONTRACT	31,000.00	8,246.91	Poland
FX CURRENCY CONTRACT	(8,209.84)	(8,209.84)	United States
FX CURRENCY CONTRACT	69,238.74	69,238.74	United States
FX CURRENCY CONTRACT	(469,924.71)	(69,376.20)	China CNH
FX CURRENCY CONTRACT	470,959.83	69,381.24	China CNH
FX CURRENCY CONTRACT	(69,238.74)	(69,238.74)	United States
FX CURRENCY CONTRACT	266,888,566.00	1,646,409.94	Japan
FX CURRENCY CONTRACT	(1,653,824.45)	(1,653,824.45)	United States
FX CURRENCY CONTRACT	1,653,824.45	1,653,824.45	United States
FX CURRENCY CONTRACT	(267,588,796.00)	(1,646,447.10)	Japan
FX CURRENCY CONTRACT	103,234.00	103,234.00	United States
FX CURRENCY CONTRACT	(133,517.69)	(103,463.98)	Singapore
FX CURRENCY CONTRACT	133,822.23	103,461.46	Singapore
FX CURRENCY CONTRACT	(103,234.00)	(103,234.00)	United States
FX CURRENCY CONTRACT	10,000.00	10,000.00	United States
FX CURRENCY CONTRACT	(180,042,920.00)	(10,016.51)	Indonesia
FX CURRENCY CONTRACT	1,893,724.30	19,954.17	India
FX CURRENCY CONTRACT	(20,000.00)	(20,000.00)	United States
FX CURRENCY CONTRACT	10,681.00	10,681.00	United States
FX CURRENCY CONTRACT	(192,754,667.00)	(10,684.58)	Indonesia

FX CURRENCY CONTRACT	273,770,743.00	15,074.91	Indonesia
FX CURRENCY CONTRACT	(15,071.00)	(15,071.00)	United States
FX CURRENCY CONTRACT	15,071.00	15,071.00	United States
FX CURRENCY CONTRACT	(271,969,759.00)	(15,075.56)	Indonesia
FX CURRENCY CONTRACT	26,582.00	26,582.00	United States
FX CURRENCY CONTRACT	(479,696,114.00)	(26,590.04)	Indonesia
FX CURRENCY CONTRACT	191,670,545.00	10,695.79	Indonesia
FX CURRENCY CONTRACT	(10,681.00)	(10,681.00)	United States
FX CURRENCY CONTRACT	476,944,877.00	26,614.95	Indonesia
FX CURRENCY CONTRACT	(26,582.00)	(26,582.00)	United States
FX CURRENCY CONTRACT	17.27	17.27	United States
FX CURRENCY CONTRACT	(575.63)	(17.44)	Thailand
FX CURRENCY CONTRACT	14,058.00	14,058.00	United States
FX CURRENCY CONTRACT	(469,396.62)	(14,218.40)	Thailand
FX CURRENCY CONTRACT	3,976,936.24	41,912.83	India
FX CURRENCY CONTRACT	(42,000.00)	(42,000.00)	United States
FX CURRENCY CONTRACT	22,955,572.00	14,832.40	South Korea
FX CURRENCY CONTRACT	(14,857.00)	(14,857.00)	United States
FX CURRENCY CONTRACT	28,053.00	28,053.00	United States
FX CURRENCY CONTRACT	(505,582,014.00)	(28,131.59)	Indonesia
FX CURRENCY CONTRACT	195,173,680.00	10,747.04	Indonesia
FX CURRENCY CONTRACT	(10,720.00)	(10,720.00)	United States
FX CURRENCY CONTRACT	10,720.00	10,720.00	United States
FX CURRENCY CONTRACT	(193,855,120.00)	(10,745.58)	Indonesia
FX CURRENCY CONTRACT	333,077,328.00	18,340.57	Indonesia
FX CURRENCY CONTRACT	(18,309.00)	(18,309.00)	United States
FX CURRENCY CONTRACT	18,309.00	18,309.00	United States
FX CURRENCY CONTRACT	(330,825,321.00)	(18,337.98)	Indonesia
FX CURRENCY CONTRACT	22,228.00	22,228.00	United States
FX CURRENCY CONTRACT	44,710.00	44,710.00	United States
FX CURRENCY CONTRACT	(57,756.38)	(44,755.91)	Singapore
FX CURRENCY CONTRACT	57,890.51	44,756.67	Singapore
FX CURRENCY CONTRACT	(44,710.00)	(44,710.00)	United States
FX CURRENCY CONTRACT	31,024.74	8,253.49	Poland
FX CURRENCY CONTRACT	(8,265.00)	(8,265.00)	United States
FX CURRENCY CONTRACT	9,867.61	9,867.61	United States
FX CURRENCY CONTRACT	(325,759.43)	(9,867.51)	Thailand
FX CURRENCY CONTRACT	491,868,135.00	27,509.20	Indonesia
FX CURRENCY CONTRACT	(27,585.00)	(27,585.00)	United States
FX CURRENCY CONTRACT	27,585.00	27,585.00	United States
FX CURRENCY CONTRACT	(494,626,635.00)	(27,417.65)	Indonesia
FX CURRENCY CONTRACT	14,775.99	14,775.99	United States
FX CURRENCY CONTRACT	(1,405,081.40)	(14,744.28)	India
FX CURRENCY CONTRACT	1,395,286.39	14,740.17	India
FX CURRENCY CONTRACT	(14,775.99)	(14,775.99)	United States
FX CURRENCY CONTRACT	4,019,315.04	85,762.77	Turkey
FX CURRENCY CONTRACT	(85,509.70)	(85,509.70)	United States
FX CURRENCY CONTRACT	57.72	57.72	United States
FX CURRENCY CONTRACT	(1,891.93)	(57.31)	Thailand
FX CURRENCY CONTRACT	1,929.19	1,929.19	United States
FX CURRENCY CONTRACT	(63,302.00)	(1,917.47)	Thailand
FX CURRENCY CONTRACT	24,708.93	24,708.93	United States
FX CURRENCY CONTRACT	(407,766.53)	(24,839.78)	South Africa
FX CURRENCY CONTRACT	7,597.00	7,597.00	United States
FX CURRENCY CONTRACT	(124,633.65)	(7,592.27)	South Africa
FX CURRENCY CONTRACT	37,832,138.75	799,516.27	Turkey
FX CURRENCY CONTRACT	(796,147.62)	(796,147.62)	United States
FX CURRENCY CONTRACT	14,994.00	14,994.00	United States
FX CURRENCY CONTRACT	(243,955.69)	(14,860.97)	South Africa
FX CURRENCY CONTRACT	1,046,802.76	10,984.67	India
FX CURRENCY CONTRACT	(11,019.22)	(11,019.22)	United States
FX CURRENCY CONTRACT	(400,881,980.00)	(22,221.29)	Indonesia
FX CURRENCY CONTRACT	398,548,040.00	22,289.99	Indonesia
FX CURRENCY CONTRACT	(22,228.00)	(22,228.00)	United States
FX CURRENCY CONTRACT	7,409.00	7,409.00	United States
FX CURRENCY CONTRACT	(133,621,315.00)	(7,406.76)	Indonesia
FX CURRENCY CONTRACT	132,843,370.00	7,429.66	Indonesia
FX CURRENCY CONTRACT	(7,409.00)	(7,409.00)	United States
FX CURRENCY CONTRACT	15,000.00	3,990.44	Poland
FX CURRENCY CONTRACT	(3,971.64)	(3,971.64)	United States

FX CURRENCY CONTRACT	4,024.04	4,024.04	United States
FX CURRENCY CONTRACT	(12,000.00)	(4,031.66)	Israel
FX CURRENCY CONTRACT	103,468.00	103,468.00	United States
FX CURRENCY CONTRACT	(133,939.33)	(103,790.72)	Singapore
FX CURRENCY CONTRACT	134,249.73	103,791.98	Singapore
FX CURRENCY CONTRACT	(103,468.00)	(103,468.00)	United States
FX CURRENCY CONTRACT	1,664.78	50.43	Thailand
FX CURRENCY CONTRACT	2,016,392.98	21,254.70	India
FX CURRENCY CONTRACT	(21,221.00)	(21,221.00)	United States
FX CURRENCY CONTRACT	19,087.00	19,087.00	United States
FX CURRENCY CONTRACT	(342,700,374.00)	(19,068.53)	Indonesia
FX CURRENCY CONTRACT	18,415,598.00	11,898.96	South Korea
FX CURRENCY CONTRACT	(12,000.00)	(12,000.00)	United States
FX CURRENCY CONTRACT	1,551,371.20	16,352.93	India
FX CURRENCY CONTRACT	(16,327.00)	(16,327.00)	United States
FX CURRENCY CONTRACT	(50.01)	(50.01)	United States
FX CURRENCY CONTRACT	3,814.00	3,814.00	United States
FX CURRENCY CONTRACT	(68,479,029.00)	(3,810.31)	Indonesia
FX CURRENCY CONTRACT	15,855.32	15,855.32	United States
FX CURRENCY CONTRACT	(526,436.26)	(15,946.17)	Thailand
FX CURRENCY CONTRACT	4,045.00	4,045.00	United States
FX CURRENCY CONTRACT	(20,967.66)	(4,050.98)	Brazil
FX CURRENCY CONTRACT	(337,452.46)	(98,897.60)	Peru
FX CURRENCY CONTRACT	101,029.38	101,029.38	United States
FX CURRENCY CONTRACT	(341,721.77)	(100,198.23)	Peru
GBP (GREAT BRITISH POUNDS)	1.00	(30,327.51)	United Kingdom
GS ICE CCP COLLAT	397,000.00	397,024.29	United States
HUNGARY	1.00	170.93	Hungary
ISRAEL	1.00	200.83	Israel
JAPAN	1.00	82,272.47	Japan
JPY (JAPANESE YEN)	1.00	(11,498.47)	Japan
KRW/USD SPOT OPTION 2026	(433,791.00)	0.00	South Korea
KRW/USD SPOT OPTION 2026	433,791.00	0.00	South Korea
KRW/USD SPOT OPTION 2026	251,000.00	0.00	South Korea
KRW/USD SPOT OPTION 2026	(251,000.00)	0.00	South Korea
KRW/USD SPOT OPTION 2026	(647,209.00)	0.00	South Korea
KRW/USD SPOT OPTION 2026	647,209.00	0.00	South Korea
LCH CCP GOLDMAN SACHS & CO CA	1,173,000.00	1,173,129.97	United States
MERRILL LYNCH REV REPO	40,100,000.00	40,104,076.83	United States
MEXICO	1.00	54,048.40	Mexico
MISCELLANEOUS CCY	1.00	(34,453.23)	United States
MXN (MEXICAN PESO)	1.00	0.09	Mexico
NEW ZEALAND	1.00	31,156.68	New Zealand
NORWAY	1.00	25,349.82	Norway
PERU	1.00	32,115.20	Peru
POLAND	1.00	68.57	Poland
SINGAPORE	1.00	473.01	Singapore
SOUTH AFRICA	1.00	270.68	South Africa
SWAP/ISDA BANK OF AMERICA (BOA	0.00	176.66	Sweden
SWAP/ISDA BARCLAYS CASH COLLA	0.00	(214.32)	United States
SWAP/ISDA CITI CASH COLLATERAL	0.00	36.31	United States
SWAP/ISDA STANDARD CHARTERED	0.00	(0.62)	United States
SWEDEN	1.00	656.59	Sweden
SWITZERLAND	1.00	410.48	Switzerland
TBA CASH COLL BOA	0.00	0.49	United States
TBA CASH COLL MSC	0.00	269.49	United States
THAILAND	1.00	(0.76)	Thailand
TURKEY	1.00	(21.36)	Turkey
UMC CASH SWEEP ACCOUNT	347,983.37	348,605.11	United States
UNITED KINGDOM CASH	1.00	32,322.19	United Kingdom
US CASH	1.00	(206,981.97)	United States
USD (UNITED STATES DOLLAR)	1.00	(29,795,815.89)	United States
3 MONTH SOFR FUT (CME)	14.00	38.37	United States
3 MONTH SOFR FUT (CME)	38.00	(96,075.00)	United States
3 MONTH SOFR FUT (CME)	16.00	(2,937.50)	United States
3 MONTH SOFR FUT (CME)	5.00	2,937.50	United States
3 MONTH SOFR FUT (CME)	13.00	(516.68)	United States