

Amia Capital Income Opportunities  
Portfolio Holdings - 10/31/2025

| Security ID  | Sec Name                                                                       | Quantity   | Current Price | Cost       | Market Value (Local) | Market Value (Base) |
|--------------|--------------------------------------------------------------------------------|------------|---------------|------------|----------------------|---------------------|
| LX235201     | 1011778 BC ULC                                                                 | 730,489.95 | 99.85         | 730,925.68 | 729,383.26           | 729,383.26          |
| 68245XAH2    | 1011778 BC ULC / New Red Finance Inc                                           | 112,000.00 | 98.12         | 106,939.22 | 109,900.00           | 109,900.00          |
| 68245XAP4    | 1011778 BC ULC / New Red Finance Inc                                           | 95,000.00  | 96.38         | 86,137.83  | 91,556.25            | 91,556.25           |
| LX259608     | AAdvantage Loyalty (AMR/American Airlines) T/L B (2/25)                        | 64,213.03  | 100.23        | 64,082.23  | 64,359.11            | 64,359.11           |
| 00253PAA6    | AAR Escrow Issuer LLC                                                          | 20,000.00  | 103.12        | 20,000.00  | 20,625.00            | 20,625.00           |
| 00038QAB4    | AASET 2024-2 Ltd                                                               | 231,067.77 | 101.88        | 231,066.07 | 235,413.02           | 235,413.02          |
| 00037VAN8    | AB BSL CLO 4 Ltd                                                               | 250,000.00 | 100.49        | 250,000.00 | 251,219.47           | 251,219.47          |
| 00287YAS8    | AbbVie Inc                                                                     | 65,000.00  | 91.68         | 66,271.55  | 59,589.92            | 59,589.92           |
| LX257501     | ABRA Auto Body/Caliber Collision (1/25) T/L B                                  | 66,281.09  | 99.89         | 66,096.63  | 66,209.84            | 66,209.84           |
| 29135LAJ9    | Abu Dhabi Government International Bond                                        | 200,000.00 | 82.35         | 228,358.56 | 164,694.80           | 164,694.80          |
| 00083BAD7    | ACE Securities Corp Mortgage Loan Trust Series 2007-D1                         | 175,917.31 | 87.92         | 172,398.97 | 154,666.17           | 154,666.17          |
| 00500RAG0    | ACREC 2021-FL1 Ltd                                                             | 375,000.00 | 99.94         | 375,000.00 | 374,788.95           | 374,788.95          |
| 004961AA6    | Acrisure LLC / Acrisure Finance Inc                                            | 25,000.00  | 102.25        | 25,000.00  | 25,562.50            | 25,562.50           |
| LX256061     | Acrisure T/L B6 (12/24)                                                        | 91,593.02  | 100.06        | 90,636.79  | 91,650.27            | 91,650.27           |
| YOR15DAB9    | Adani Electricity Mumbai Ltd                                                   | 200,000.00 | 91.67         | 167,534.72 | 183,331.80           | 183,331.80          |
| BLH3GW2      | Adani International Container Terminal Pvt Ltd                                 | 153,000.00 | 92.78         | 151,154.82 | 141,958.45           | 141,958.45          |
| Y00130XS1    | Adani Ports & Special Economic Zone Ltd                                        | 200,000.00 | 89.07         | 168,105.34 | 178,143.80           | 178,143.80          |
| YOR15UGV6    | Adani Transmission Step-One Ltd                                                | 139,000.00 | 90.79         | 108,283.11 | 126,192.68           | 126,192.68          |
| LX195710     | ADMI Corp                                                                      | 43,980.69  | 94.44         | 42,189.56  | 41,534.26            | 41,534.26           |
| 007903BJ5    | Advanced Micro Devices Inc                                                     | 37,000.00  | 100.95        | 37,269.00  | 37,352.17            | 37,352.17           |
| 00766TAE0    | AECOM                                                                          | 170,000.00 | 102.62        | 170,000.00 | 174,462.50           | 174,462.50          |
| LX249776     | Aecom T/L B (10/24)                                                            | 187,389.14 | 101.03        | 187,952.80 | 189,321.12           | 189,321.12          |
| 00108WAS9    | AEP Texas Inc                                                                  | 20,000.00  | 103.73        | 19,994.20  | 20,745.88            | 20,745.88           |
| 00774MBK0    | AerCap Ireland Capital DAC / AerCap Global Aviation Trust                      | 150,000.00 | 106.46        | 150,000.00 | 159,696.60           | 159,696.60          |
| 00774MBQ7    | AerCap Ireland Capital DAC / AerCap Global Aviation Trust                      | 150,000.00 | 103.50        | 150,000.00 | 155,250.15           | 155,250.15          |
| 00130HCH6    | AES Corp/The                                                                   | 56,000.00  | 101.73        | 57,045.51  | 56,966.78            | 56,966.78           |
| 00130HCK9    | AES Corp/The                                                                   | 530,000.00 | 101.75        | 538,952.16 | 539,275.00           | 539,275.00          |
| 00833BAD0    | Affirm Master Trust                                                            | 250,000.00 | 100.68        | 249,560.55 | 251,711.10           | 251,711.10          |
| 001084AR3    | AGCO Corp                                                                      | 48,000.00  | 101.35        | 48,458.67  | 48,648.38            | 48,648.38           |
| 00846UAR2    | Agilent Technologies Inc                                                       | 36,000.00  | 99.65         | 34,367.37  | 35,875.69            | 35,875.69           |
| 008513AE3    | Agree LP                                                                       | 47,000.00  | 104.34        | 46,448.69  | 49,039.42            | 49,039.42           |
| EOR75QAA6    | AI Candelaria -spain- SA                                                       | 162,499.34 | 101.00        | 161,225.72 | 164,124.33           | 164,124.33          |
| 00908PAC1    | Air Canada 2017-1 Class B Pass Through Trust                                   | 314,814.79 | 99.63         | 313,784.44 | 313,649.35           | 313,649.35          |
| 009158BN5    | Air Products and Chemicals Inc                                                 | 86,000.00  | 100.90        | 86,408.57  | 86,771.33            | 86,771.33           |
| BQB45555     | Airservices Australia                                                          | 200,000.00 | 103.24        | 202,762.72 | 206,488.00           | 213,105.18          |
| BMFX4N8      | Airservices Australia                                                          | 210,000.00 | 90.96         | 189,870.94 | 191,007.60           | 124,976.35          |
| 00973RAN3    | Aker BP ASA                                                                    | 150,000.00 | 98.34         | 149,524.50 | 147,502.65           | 147,502.65          |
| 010392FY9    | Alabama Power Co                                                               | 98,000.00  | 99.69         | 97,578.97  | 97,691.59            | 97,691.59           |
| LX267321     | Alaska Air 7/25 TLB                                                            | 93,987.98  | 100.50        | 93,933.96  | 94,457.92            | 94,457.92           |
| 012653AD3    | Albemarle Corp                                                                 | 82,000.00  | 100.15        | 81,764.84  | 82,121.28            | 82,121.28           |
| LX263485     | Alera Group T/L (05/25)                                                        | 45,000.00  | 100.62        | 44,775.00  | 45,279.23            | 45,279.23           |
| BG471W3      | Allergan Funding SCS                                                           | 100,000.00 | 97.50         | 101,832.07 | 97,497.00            | 112,379.40          |
| 018802AF5    | Alliant Energy Corp                                                            | 15,000.00  | 100.38        | 15,000.00  | 15,056.25            | 15,056.25           |
| 01883LAG8    | Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer                 | 15,000.00  | 102.38        | 15,000.00  | 15,356.25            | 15,356.25           |
| LX267472     | Allied Universal (Universal Services) T/L B 8/25 (USD)                         | 40,000.00  | 100.52        | 39,950.00  | 40,207.40            | 40,207.40           |
| 019576AD9    | Allied Universal Holdco LLC                                                    | 40,000.00  | 104.25        | 39,944.40  | 41,700.00            | 41,700.00           |
| XS3064423174 | Alphabet Inc                                                                   | 100,000.00 | 100.48        | 99,380.00  | 100,483.00           | 115,821.20          |
| 02152ABB4    | Alternative Loan Trust 2007-16CB                                               | 449,524.93 | 45.66         | 432,414.46 | 205,273.09           | 205,273.09          |
| 02150DAA3    | Alternative Loan Trust 2007-0A4                                                | 201,010.53 | 92.45         | 188,196.19 | 185,831.48           | 185,831.48          |
| LX271827     | Altice France (Numericalable/YPSO) T/L (10/25)                                 | 61,251.48  | 99.91         | 57,078.99  | 61,196.97            | 61,196.97           |
| 02090DAE8    | Altice France SA                                                               | 10,000.00  | 96.00         | 9,218.51   | 9,600.00             | 9,600.00            |
| BBG01XP3NCF4 | ALTICE FRANCE/LUXCO 3 SHARES                                                   | 360.00     | 14.53         | 10,139.18  | 5,229.01             | 6,027.19            |
| 02352BAA3    | Amentum Holdings Inc                                                           | 15,000.00  | 103.75        | 15,000.00  | 15,562.50            | 15,562.50           |
| 02361DAS9    | Ameren Illinois Co                                                             | 120,000.00 | 99.64         | 119,275.69 | 119,570.16           | 119,570.16          |
| 023771T40    | American Airlines Inc                                                          | 15,000.00  | 104.38        | 15,000.00  | 15,656.25            | 15,656.25           |
| 00253XAB7    | American Airlines Inc/AAdvantage Loyalty IP Ltd                                | 280,000.00 | 100.00        | 276,931.62 | 280,000.00           | 280,000.00          |
| 02406PBC3    | American Axle & Manufacturing Inc                                              | 15,000.00  | 100.00        | 15,049.33  | 15,000.00            | 15,000.00           |
| 02406PBD1    | American Axle & Manufacturing Inc                                              | 45,000.00  | 100.12        | 45,466.49  | 45,056.25            | 45,056.25           |
| LX266569     | American Axle Incr T/L C (2/25)                                                | 35,000.00  | 99.50         | 34,825.00  | 34,825.00            | 34,825.00           |
| 025537BA8    | American Electric Power Co Inc                                                 | 260,000.00 | 109.00        | 260,000.00 | 283,400.00           | 283,400.00          |
| 025816EF2    | American Express Co                                                            | 77,000.00  | 102.86        | 77,000.00  | 79,202.12            | 79,202.12           |
| 025816DG1    | American Express Co                                                            | 64,000.00  | 100.77        | 64,425.91  | 64,489.73            | 64,489.73           |
| 02666TAG2    | American Homes 4 Rent LP                                                       | 51,000.00  | 103.23        | 50,993.32  | 52,645.52            | 52,645.52           |
| 03027XCD0    | American Tower Corp                                                            | 65,000.00  | 104.55        | 64,858.30  | 67,959.84            | 67,959.84           |
| 03027XBV1    | American Tower Corp                                                            | 69,000.00  | 99.27         | 68,309.34  | 68,498.09            | 68,498.09           |
| 03027XAY6    | American Tower Corp                                                            | 25,000.00  | 74.98         | 17,751.17  | 18,746.00            | 18,746.00           |
| 03027XCC2    | American Tower Corp                                                            | 24,000.00  | 102.68        | 24,525.73  | 24,642.05            | 24,642.05           |
| BR59461      | American Tower Corp                                                            | 100,000.00 | 107.48        | 106,309.56 | 107,479.00           | 123,885.10          |
| 03027WAM4    | American Tower Trust #1                                                        | 155,000.00 | 101.49        | 155,000.00 | 157,307.02           | 157,307.02          |
| 030727AB7    | AmeriTex HoldCo Intermediate LLC                                               | 25,000.00  | 104.75        | 25,947.73  | 26,187.50            | 26,187.50           |
| 031162DU1    | Amgen Inc                                                                      | 63,000.00  | 99.90         | 66,319.78  | 62,935.36            | 62,935.36           |
| 031162DP2    | Amgen Inc                                                                      | 140,000.00 | 102.24        | 142,607.67 | 143,137.96           | 143,137.96          |
| 032095BB6    | Amphenol Corp                                                                  | 26,000.00  | 97.85         | 25,957.10  | 25,441.23            | 25,441.23           |
| 032095AT8    | Amphenol Corp                                                                  | 55,000.00  | 100.87        | 55,349.44  | 55,478.17            | 55,478.17           |
| LX263145     | AMR (5/25) T/L B                                                               | 194,025.00 | 100.50        | 193,678.07 | 194,995.13           | 194,995.13          |
| 43475RAC0    | Amrize Finance US LLC                                                          | 15,000.00  | 102.03        | 14,987.55  | 15,305.10            | 15,305.10           |
| 00180UAJ4    | AMSR 2021-SFR3 Trust                                                           | 550,000.00 | 97.98         | 549,997.03 | 538,913.38           | 538,913.38          |
| LX257921     | Amwins Group (1/25) T/L                                                        | 44,637.37  | 100.24        | 44,583.24  | 44,745.84            | 44,745.84           |
| 032654BD6    | Analog Devices Inc                                                             | 83,000.00  | 100.70        | 83,408.77  | 83,579.34            | 83,579.34           |
| 034937AD4    | Angel Oak Mortgage Trust 2025-6                                                | 800,000.00 | 100.89        | 806,475.50 | 807,093.60           | 807,093.60          |
| 75606DAS0    | Anywhere Real Estate Group LLC / Anywhere Co-Issuer Corp                       | 15,000.00  | 100.50        | 13,401.72  | 15,075.00            | 15,075.00           |
| 03740MAA8    | Aon North America Inc                                                          | 67,000.00  | 101.26        | 67,644.15  | 67,845.14            | 67,845.14           |
| 00188QAA4    | APH Somerset Investor 2 LLC / APH2 Somerset Investor 2 LLC / APH3 Somerset Inv | 10,000.00  | 102.50        | 10,000.00  | 10,250.00            | 10,250.00           |
| LX226650     | Applied Systems Inc                                                            | 10,000.00  | 102.43        | 10,000.00  | 10,242.75            | 10,242.75           |
| 03831WAC2    | AppLovin Corp                                                                  | 32,000.00  | 103.22        | 31,959.68  | 33,030.46            | 33,030.46           |
| LX236234     | Apro LLC                                                                       | 54,499.74  | 100.15        | 54,313.48  | 54,579.31            | 54,579.31           |
| 03842VAA5    | Aqua Finance Trust 2021-A                                                      | 33,220.46  | 91.36         | 33,216.11  | 30,350.78            | 30,350.78           |
| LX228423     | Aramark Services Inc                                                           | 131,650.32 | 100.33        | 132,319.34 | 132,082.13           | 132,082.13          |
| LX267759     | Aramark Services T/L (08/25) - Target                                          | 30,000.00  | 100.27        | 30,197.61  | 30,081.30            | 30,081.30           |
| 03880RAJ8    | Arbor Realty Commercial Real Estate Notes 2021-FL4 Ltd                         | 275,000.00 | 100.04        | 266,277.42 | 275,120.29           | 275,120.29          |
| 03938LBG8    | ArcelorMittal SA                                                               | 36,000.00  | 107.35        | 35,949.24  | 38,647.62            | 38,647.62           |
| 03959KAD2    | Archrock Partners LP / Archrock Partners Finance Corp                          | 30,000.00  | 102.50        | 30,000.00  | 30,750.00            | 30,750.00           |
| LX236634     | Ardonagh Group Finco Pty Ltd                                                   | 54,725.34  | 99.88         | 54,520.12  | 54,656.93            | 54,656.93           |
| 00193DAJ7    | AREIT 2025-CRE10 Ltd                                                           | 100,000.00 | 99.00         | 99,749.76  | 98,999.75            | 98,999.75           |
| 04040YAB5    | Aris Mining Corp                                                               | 200,000.00 | 104.00        | 200,000.00 | 208,000.00           | 208,000.00          |
| 040555DJ0    | Arizona Public Service Co                                                      | 74,000.00  | 103.48        | 73,625.48  | 76,577.35            | 76,577.35           |
| 04273WAE1    | Arrow Electronics Inc                                                          | 36,000.00  | 104.51        | 35,989.20  | 37,623.49            | 37,623.49           |

|              |                                                                   |               |        |               |               |               |
|--------------|-------------------------------------------------------------------|---------------|--------|---------------|---------------|---------------|
| 042859AA6    | Arroyo Mortgage Trust 2019-1                                      | 26,588.56     | 98.10  | 26,588.20     | 26,084.27     | 26,084.27     |
| 042858AC4    | Arroyo Mortgage Trust 2019-2                                      | 53,184.28     | 98.14  | 51,555.50     | 52,194.44     | 52,194.44     |
| 04316JAL3    | Arthur J Gallagher & Co                                           | 20,000.00     | 102.08 | 19,984.40     | 20,416.32     | 20,416.32     |
| 00218TAG9    | ARZ Trust 2024-BILT                                               | 250,000.00    | 102.09 | 249,977.50    | 255,224.93    | 255,224.93    |
| LX258135     | Ascend Learning (Alpine Finance) T/L (1/25) - target              | 114,056.66    | 100.07 | 113,584.93    | 114,139.92    | 114,139.92    |
| BPH27K2      | Asian Infrastructure Investment Bank/The                          | 20,300,000.00 | 100.85 | 20,329,078.12 | 20,471,941.00 | 230,614.54    |
| BMTMBV8      | Asian Infrastructure Investment Bank/The                          | 75,000.00     | 99.56  | 74,502.52     | 74,671.50     | 98,095.79     |
| LX264923     | Aspire Bakeries T/L B (6/25)                                      | 34,737.06     | 100.75 | 34,735.25     | 34,997.76     | 34,997.76     |
| LX264387     | Asurion T/L B (6/25) B13                                          | 24,975.00     | 99.73  | 24,649.52     | 24,907.44     | 24,907.44     |
| 00206RKJ0    | AT&T Inc                                                          | 91,000.00     | 68.49  | 76,140.33     | 62,327.08     | 62,327.08     |
| 00206RMZ2    | AT&T Inc                                                          | 10,000.00     | 102.43 | 9,936.40      | 10,243.11     | 10,243.11     |
| 60337JAA4    | AthenaHealth Group Inc                                            | 20,000.00     | 97.62  | 20,000.00     | 19,525.00     | 19,525.00     |
| 04685A4C2    | Athene Global Funding                                             | 31,000.00     | 100.07 | 31,012.08     | 31,020.24     | 31,020.24     |
| 04685A4R9    | Athene Global Funding                                             | 19,000.00     | 101.12 | 19,000.00     | 19,212.86     | 19,212.86     |
| 049468AA9    | Atlassian Corp                                                    | 23,000.00     | 102.78 | 22,962.78     | 23,640.16     | 23,640.16     |
| AUDGBP112025 | AUD/GBP FWD 20251120                                              | 608,672.20    | 1.00   | 608,672.20    | 608,672.20    | 398,349.87    |
| AUDGBP112025 | AUD/GBP FWD 20251120                                              | -603,139.60   | 1.00   | -603,139.60   | -603,139.60   | -394,729.02   |
| AUDUSD121725 | AUD/USD FWD 20251217                                              | 2,184,298.07  | 1.00   | 2,184,298.07  | 2,184,298.07  | 1,429,922.93  |
| AUDUSD121725 | AUD/USD FWD 20251217                                              | -2,208,776.25 | 1.00   | -2,208,776.25 | -2,208,776.25 | -1,445,947.26 |
| CASHAUD      | AUSTRALIAN DOLLAR                                                 | 3,395.15      | 1.00   | 3,395.15      | 3,395.15      | 2,221.45      |
| 05330QAG7    | AutoNation Finance Trust 2025-1                                   | 25,000.00     | 101.77 | 24,998.79     | 25,443.47     | 25,443.47     |
| 05330QAF9    | AutoNation Finance Trust 2025-1                                   | 45,000.00     | 101.74 | 44,997.78     | 45,783.30     | 45,783.30     |
| 053332BM3    | AutoZone Inc                                                      | 34,000.00     | 103.06 | 34,157.85     | 35,040.54     | 35,040.54     |
| 053611AN9    | Avery Dennison Corp                                               | 16,000.00     | 105.64 | 16,144.05     | 16,903.09     | 16,903.09     |
| 05369AAQ4    | Aviation Capital Group LLC                                        | 47,000.00     | 102.25 | 46,645.62     | 48,058.58     | 48,058.58     |
| 053773BH9    | Avis Budget Car Rental LLC / Avis Budget Finance Inc              | 45,000.00     | 101.62 | 46,341.75     | 45,731.25     | 45,731.25     |
| 05401AAR2    | Avolon Holdings Funding Ltd                                       | 31,000.00     | 96.40  | 29,656.00     | 29,885.24     | 29,885.24     |
| 05401AAU5    | Avolon Holdings Funding Ltd                                       | 105,000.00    | 103.22 | 104,729.38    | 108,386.25    | 108,386.25    |
| 05480AAB1    | Azorra Finance Ltd                                                | 25,000.00     | 104.50 | 25,000.00     | 26,125.00     | 26,125.00     |
| 05480AAA3    | Azorra Finance Ltd                                                | 15,000.00     | 105.25 | 15,000.00     | 15,787.50     | 15,787.50     |
| 05685LAW4    | Bain Capital Credit CLO 2022-6 Ltd                                | 500,000.00    | 100.24 | 500,000.00    | 501,181.09    | 501,181.09    |
| 05685VAG7    | Bain Capital Credit CLO 2024-4 Ltd                                | 250,000.00    | 100.29 | 250,000.00    | 250,723.89    | 250,723.89    |
| 058498AW6    | Ball Corp                                                         | 275,000.00    | 91.50  | 247,932.38    | 251,625.00    | 251,625.00    |
| P09252AK6    | Banco de Bogota SA                                                | 200,000.00    | 100.44 | 200,367.61    | 200,874.00    | 200,874.00    |
| 05971V2D6    | Banco de Credito del Peru S.A.                                    | 200,000.00    | 98.27  | 192,661.81    | 196,534.00    | 196,534.00    |
| P13458AB3    | Banco Industrial SA/Guatemala                                     | 150,000.00    | 99.62  | 147,922.26    | 149,437.50    | 149,437.50    |
| 05968DAG5    | Banco Internacional del Peru SAA Interbank                        | 150,000.00    | 103.05 | 150,000.00    | 154,572.69    | 154,572.69    |
| 05971PAD0    | Banco Mercantil del Norte SA/Grand Cayman                         | 200,000.00    | 105.00 | 200,000.00    | 210,000.00    | 210,000.00    |
| 06650AAN7    | BANK 2017-BNK8                                                    | 7,050,000.00  | 2.36   | 448,289.89    | 166,729.68    | 166,729.68    |
| 06540TAE0    | BANK 2018-BNK11                                                   | 10,836,121.93 | 1.00   | 359,573.16    | 108,738.32    | 108,738.32    |
| 065402BG3    | BANK 2019-BNK18                                                   | 125,000.00    | 86.03  | 110,576.44    | 107,532.89    | 107,532.89    |
| 06540BBE8    | BANK 2019-BNK21                                                   | 3,908,766.40  | 2.54   | 222,953.33    | 99,300.26     | 99,300.26     |
| 06541UCB0    | BANK 2020-BNK30                                                   | 1,221,608.21  | 4.85   | 106,517.69    | 59,294.42     | 59,294.42     |
| Y7457QAA6    | Bank Negara Indonesia Persero Tbk PT                              | 200,000.00    | 99.25  | 197,839.99    | 198,500.00    | 198,500.00    |
| 06051GKJ7    | Bank of America Corp                                              | 74,000.00     | 98.13  | 72,142.17     | 72,616.20     | 72,616.20     |
| 06051GJ59    | Bank of America Corp                                              | 46,000.00     | 98.24  | 44,904.76     | 45,190.77     | 45,190.77     |
| 06051GGL7    | Bank of America Corp                                              | 79,000.00     | 99.38  | 78,121.71     | 78,512.02     | 78,512.02     |
| 06055HAH6    | Bank of America Corp                                              | 273,000.00    | 103.75 | 273,000.00    | 283,237.50    | 283,237.50    |
| 06051GMO9    | Bank of America Corp                                              | 32,000.00     | 103.89 | 32,000.00     | 33,244.35     | 33,244.35     |
| 06051GMA4    | Bank of America Corp                                              | 26,000.00     | 104.24 | 26,000.00     | 27,101.23     | 27,101.23     |
| 06427DAW3    | Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 | 350,000.00    | 97.51  | 326,974.54    | 341,292.28    | 341,292.28    |
| 062540307    | Bank of Hawaii Corp                                               | 4,900.00      | 26.05  | 122,500.00    | 127,645.00    | 127,645.00    |
| BPMP3P3      | Bank of Montreal                                                  | 270,000.00    | 106.32 | 273,888.52    | 287,072.10    | 204,678.69    |
| 06368LSQ5    | Bank of Montreal                                                  | 330,000.00    | 106.27 | 338,998.07    | 350,703.21    | 350,703.21    |
| 06368L8V1    | Bank of Montreal                                                  | 200,000.00    | 103.16 | 200,000.00    | 206,316.00    | 206,316.00    |
| 06406RBZ9    | Bank of New York Mellon Corp/The                                  | 56,000.00     | 103.25 | 56,055.70     | 57,818.32     | 57,818.32     |
| 064159S88    | Bank of Nova Scotia/The                                           | 200,000.00    | 106.03 | 206,197.88    | 212,055.00    | 212,055.00    |
| 06419GEE2    | Bank of Nova Scotia/The                                           | 245,000.00    | 100.85 | 245,000.00    | 247,090.59    | 247,090.59    |
| 06211GAM8    | BANK5 2025-5YR17                                                  | 1,707,000.00  | 5.06   | 86,757.80     | 86,298.24     | 86,298.24     |
| 05550MAV6    | Barclays Commercial Mortgage Trust 2019-C3                        | 1,367,442.50  | 3.59   | 114,376.59    | 49,098.71     | 49,098.71     |
| 06738EDC6    | Barclays PLC                                                      | 200,000.00    | 105.88 | 196,900.00    | 211,750.00    | 211,750.00    |
| 05526DBF1    | BAT Capital Corp                                                  | 32,000.00     | 84.13  | 24,025.19     | 26,920.67     | 26,920.67     |
| 05526DCC7    | BAT Capital Corp                                                  | 35,000.00     | 103.51 | 34,501.95     | 36,226.86     | 36,226.86     |
| 071705AA5    | Bausch + Lomb Corp                                                | 40,000.00     | 104.25 | 40,000.00     | 41,700.00     | 41,700.00     |
| LX264656     | Bausch + Lomb T/L B (6/25)                                        | 94,762.50     | 100.75 | 94,288.69     | 95,473.22     | 95,473.22     |
| 071734AR8    | Bausch Health Cos Inc                                             | 1,000.00      | 100.75 | 1,058.63      | 1,007.50      | 1,007.50      |
| 071734AJ6    | Bausch Health Cos Inc                                             | 10,000.00     | 73.25  | 6,079.11      | 7,325.00      | 7,325.00      |
| 07336NAU3    | Bayview MSR Opportunity Master Fund Trust 2021-INV2               | 384,303.46    | 93.26  | 357,692.85    | 358,419.66    | 358,419.66    |
| 05492NAJ2    | BBCMS 2019-BWAY Mortgage Trust                                    | 100,000.00    | 0.65   | 99,329.17     | 650.00        | 650.00        |
| 05493MAM6    | BBCMS Mortgage Trust 2021-C11                                     | 1,255,000.00  | 7.22   | 140,778.62    | 90,588.16     | 90,588.16     |
| 05553RAH3    | BBCMS Mortgage Trust 2023-C19                                     | 100,000.00    | 102.44 | 102,980.90    | 102,443.43    | 102,443.43    |
| 05555PAH5    | BBCMS Mortgage Trust 2024-5C29                                    | 100,000.00    | 99.07  | 99,995.93     | 99,065.67     | 99,065.67     |
| 05494NAF8    | BBCMS Mortgage Trust 2025-5C37                                    | 969,956.21    | 6.87   | 67,822.57     | 66,631.53     | 66,631.53     |
| 81753WAJ7    | BCRR 2016-FRR3 Trust                                              | 797,719.60    | 99.35  | 796,868.96    | 792,516.47    | 792,516.47    |
| 07335YAA4    | BDS 2021-FL10 Ltd                                                 | 28,694.96     | 99.97  | 28,641.15     | 28,685.56     | 28,685.56     |
| 075887CQ0    | Becton Dickinson & Co                                             | 86,000.00     | 101.17 | 86,705.10     | 87,002.50     | 87,002.50     |
| 0778FPAP4    | Bell Telephone Co of Canada or Bell Canada                        | 19,000.00     | 104.47 | 19,053.49     | 19,849.57     | 19,849.57     |
| 08161HAN0    | Benchmark 2018-B4 Mortgage Trust                                  | 7,000,000.00  | 3.84   | 608,428.44    | 268,921.80    | 268,921.80    |
| 08162VAK4    | Benchmark 2019-B10 Mortgage Trust                                 | 2,820,000.00  | 2.75   | 162,149.31    | 77,505.16     | 77,505.16     |
| 08163AAFO    | Benchmark 2020-B18 Mortgage Trust                                 | 1,263,529.03  | 5.06   | 144,014.16    | 63,891.48     | 63,891.48     |
| 08163DAG2    | Benchmark 2021-B25 Mortgage Trust                                 | 2,189,466.31  | 4.06   | 163,619.03    | 88,868.25     | 88,868.25     |
| 08163TAG7    | Benchmark 2023-V2 Mortgage Trust                                  | 1,794,866.42  | 2.01   | 74,718.20     | 36,139.81     | 36,139.81     |
| 08164RAV7    | Benchmark 2025-V16 Mortgage Trust                                 | 100,000.00    | 104.13 | 102,974.14    | 104,126.06    | 104,126.06    |
| 081934AR2    | Benchmark 2025-V17 Mortgage Trust                                 | 250,000.00    | 102.56 | 257,478.36    | 256,407.95    | 256,407.95    |
| BKC95R7      | Berkshire Hathaway Finance Corp                                   | 120,000.00    | 71.07  | 118,135.05    | 85,281.60     | 112,034.26    |
| 09031WAE3    | Bimbo Bakeries USA Inc                                            | 200,000.00    | 101.54 | 197,808.00    | 203,075.00    | 203,075.00    |
| G11176AA5    | Biocleanco Sovereign Certificate Ltd                              | 221,979.14    | 81.88  | 168,340.47    | 181,745.42    | 181,745.42    |
| 09062XAN3    | Biogen Inc                                                        | 69,000.00     | 103.08 | 69,078.27     | 71,125.55     | 71,125.55     |
| 092113AX7    | Black Hills Corp                                                  | 61,000.00     | 105.84 | 61,624.56     | 64,560.02     | 64,560.02     |
| 09229CAA7    | Blackbird Capital II Aircraft Lease Ltd                           | 160,464.68    | 94.69  | 148,908.94    | 151,937.72    | 151,937.72    |
| LX270902     | Blackfin Pipeline 10/25 Cov-Lite T/L B                            | 40,000.00     | 100.09 | 39,800.00     | 40,037.60     | 40,037.60     |
| 093662AK0    | Block Financial LLC                                               | 38,000.00     | 101.20 | 37,919.06     | 38,457.56     | 38,457.56     |
| 05625AAC5    | BLP Commercial Mortgage Trust 2024-IND2                           | 332,089.58    | 100.03 | 331,259.29    | 332,193.39    | 332,193.39    |
| 09606BAJ3    | Blue Stream Issuer LLC                                            | 250,000.00    | 101.25 | 250,000.00    | 253,135.04    | 253,135.04    |
| 05593QAH7    | BMO 2024-5C6 Mortgage Trust                                       | 60,000.00     | 100.14 | 59,999.76     | 60,083.30     | 60,083.30     |
| 096817AA9    | BOCA Commercial Mortgage Trust 2024-BOCA                          | 100,000.00    | 100.31 | 99,749.97     | 100,312.49    | 100,312.49    |
| 097023CW3    | Boeing Co/The                                                     | 145,000.00    | 98.45  | 143,495.65    | 142,749.31    | 142,749.31    |
| 097023204    | Boeing Co/The                                                     | 1,800.00      | 64.72  | 90,000.00     | 116,496.00    | 116,496.00    |
| 09748RAC2    | Bojangles Issuer LLC                                              | 175,000.00    | 101.49 | 175,000.00    | 177,608.19    | 177,608.19    |
| 097751CD1    | Bombardier Inc                                                    | 25,000.00     | 104.75 | 26,134.02     | 26,187.50     | 26,187.50     |
| LX266542     | Boots Group Bidco 7/25 (USD) T/L B                                | 35,000.00     | 100.56 | 34,912.50     | 35,196.88     | 35,196.88     |

|              |                                              |               |          |               |               |               |
|--------------|----------------------------------------------|---------------|----------|---------------|---------------|---------------|
| LX258132     | Boxer Parent (BMC Software) T/L B (01/25)    | 89,550.00     | 99.46    | 89,326.12     | 89,065.53     | 89,065.53     |
| 05592AAL4    | BPR Trust 2021-TY                            | 100,000.00    | 98.98    | 100,000.00    | 98,977.99     | 98,977.99     |
| N15516AD4    | Braskem Netherlands Finance BV               | 200,000.00    | 41.25    | 177,658.19    | 82,500.00     | 82,500.00     |
| BNRNRD4      | Brazil Letras do Tesouro Nacional            | 5,978.00      | 977.29   | 5,862,432.90  | 5,842,264.76  | 1,085,932.91  |
| B43TY21      | Brazil Notas do Tesouro Nacional Serie B     | 701.00        | 4,297.59 | 2,952,529.06  | 3,012,611.17  | 559,970.11    |
| B3D72V4      | Brazil Notas do Tesouro Nacional Serie B     | 300.00        | 4,236.98 | 1,202,810.59  | 1,271,093.96  | 236,265.01    |
| B4VFQNB      | Brazil Notas do Tesouro Nacional Serie B     | 213.00        | 4,003.58 | 723,256.32    | 852,761.80    | 158,507.38    |
| 105756CB4    | Brazilian Government International Bond      | 200,000.00    | 75.38    | 152,026.48    | 150,750.00    | 150,750.00    |
| CASHBRL      | BRAZILIAN REAL                               | 93,476.85     | 1.00     | 93,476.85     | 93,476.85     | 17,375.04     |
| CASHGBP      | BRITISH POUNDS                               | 2,858.77      | 1.00     | 2,858.77      | 2,858.77      | 3,755.56      |
| BRLUSD110725 | BRL/USD FWD 20251107                         | -4,879,375.64 | 1.00     | -4,879,375.64 | -4,879,375.64 | -904,869.98   |
| BRLUSD010526 | BRL/USD FWD 20260105                         | -5,978,000.00 | 1.00     | -5,978,000.00 | -5,978,000.00 | -1,093,992.19 |
| 11135FCE9    | Broadcom Inc                                 | 97,000.00     | 101.80   | 98,238.54     | 98,749.20     | 98,749.20     |
| 11135FCA7    | Broadcom Inc                                 | 76,000.00     | 100.32   | 75,782.64     | 76,244.87     | 76,244.87     |
| 11135FCV1    | Broadcom Inc                                 | 81,000.00     | 82.63    | 70,938.02     | 66,934.27     | 66,934.27     |
| 115236AN1    | Brown & Brown Inc                            | 14,000.00     | 104.55   | 13,966.12     | 14,637.14     | 14,637.14     |
| 115236AJ0    | Brown & Brown Inc                            | 73,000.00     | 100.85   | 73,572.14     | 73,619.41     | 73,619.41     |
| 05610VAA0    | BSPT 2023-FL10 Issuer Ltd                    | 65,680.29     | 100.00   | 65,938.10     | 65,679.85     | 65,679.85     |
| 05610VAE2    | BSPT 2023-FL10 Issuer Ltd                    | 100,000.00    | 100.00   | 100,667.29    | 99,999.16     | 99,999.16     |
| 05613RAE8    | BSPT 2024-FL11 Issuer LLC                    | 100,000.00    | 100.08   | 100,000.00    | 100,080.48    | 100,080.48    |
| 118230AV3    | Buckeye Partners LP                          | 15,000.00     | 103.62   | 15,000.00     | 15,543.75     | 15,543.75     |
| 12008RAS6    | Builders FirstSource Inc                     | 35,000.00     | 103.62   | 35,000.00     | 36,268.75     | 36,268.75     |
| 12008RAT4    | Builders FirstSource Inc                     | 15,000.00     | 105.00   | 15,047.87     | 15,750.00     | 15,750.00     |
| BMDOWF9      | Bundesrepublik Deutschland Bundesanleihe     | 65,000.00     | 87.80    | 56,758.99     | 57,070.00     | 65,781.44     |
| BRF1YM6      | Bundesrepublik Deutschland Bundesanleihe     | 105,000.00    | 97.61    | 103,236.00    | 102,486.30    | 118,130.29    |
| BMQSWP1      | Bundesrepublik Deutschland Bundesanleihe     | 55,000.00     | 78.02    | 43,263.66     | 42,912.10     | 49,462.41     |
| 120568BF6    | Bunge Ltd Finance Corp                       | 41,000.00     | 98.23    | 40,870.44     | 40,273.40     | 40,273.40     |
| 12189LBL4    | Burlington Northern Santa Fe LLC             | 34,000.00     | 100.06   | 33,819.80     | 34,021.86     | 34,021.86     |
| 122017AD8    | Burlington Stores Inc                        | 110,000.00    | 143.12   | 109,736.88    | 157,433.10    | 157,433.10    |
| 05609CAA5    | BX Commercial Mortgage Trust 2021-21M        | 29,751.76     | 99.81    | 29,444.94     | 29,695.97     | 29,695.97     |
| 05609CAN7    | BX Commercial Mortgage Trust 2021-21M        | 175,000.00    | 99.75    | 169,531.25    | 174,562.45    | 174,562.45    |
| 05609QAE6    | BX Commercial Mortgage Trust 2021-ACNT       | 78,016.20     | 99.81    | 77,650.50     | 77,869.90     | 77,869.90     |
| 12434FAA5    | BX Commercial Mortgage Trust 2021-CIP        | 96,760.96     | 99.88    | 95,128.12     | 96,640.04     | 96,640.04     |
| 05609VAA3    | BX Commercial Mortgage Trust 2021-VOLT       | 111,415.23    | 99.72    | 111,415.23    | 111,101.21    | 111,101.21    |
| 05609KAA7    | BX Commercial Mortgage Trust 2021-XL2        | 35,688.05     | 99.88    | 35,375.77     | 35,643.44     | 35,643.44     |
| 12434GAA3    | BX Commercial Mortgage Trust 2023-XL3        | 322,203.97    | 100.09   | 321,398.43    | 322,506.04    | 322,506.04    |
| 12433CAE5    | BX Commercial Mortgage Trust 2024-AIRC       | 93,619.52     | 100.25   | 93,385.47     | 93,853.52     | 93,853.52     |
| 05612RAC3    | BX Commercial Mortgage Trust 2024-KING       | 378,023.39    | 100.13   | 377,314.60    | 378,496.41    | 378,496.41    |
| 05612GAA1    | BX Commercial Mortgage Trust 2024-XL5        | 109,199.09    | 100.06   | 108,926.08    | 109,267.33    | 109,267.33    |
| 05608RAG0    | BX Trust 2021-ARIA                           | 450,000.00    | 99.84    | 440,871.79    | 449,296.65    | 449,296.65    |
| 05609BAK5    | BX Trust 2021-LBA                            | 100,000.00    | 99.87    | 99,250.00     | 99,865.75     | 99,865.75     |
| 05609BBH1    | BX Trust 2021-LBA                            | 197,702.44    | 100.00   | 191,400.67    | 197,709.14    | 197,709.14    |
| 12434DAL6    | BX Trust 2021-LGCY                           | 100,000.00    | 99.50    | 99,656.25     | 99,499.96     | 99,499.96     |
| 12434EAC4    | BX Trust 2021-RISE                           | 84,532.91     | 99.81    | 83,793.25     | 84,374.38     | 84,374.38     |
| 12434FAA8    | BX Trust 2021-RISE                           | 380,398.09    | 99.81    | 376,950.73    | 379,694.28    | 379,694.28    |
| 12434CAL8    | BX Trust 2021-SDMF                           | 324,791.64    | 99.31    | 315,518.38    | 322,558.54    | 322,558.54    |
| 05609XAA9    | BX Trust 2022-CLS                            | 65,000.00     | 100.72   | 64,837.35     | 65,467.81     | 65,467.81     |
| 12433EAN1    | BX Trust 2022-LBA6                           | 100,000.00    | 99.72    | 99,921.88     | 99,718.70     | 99,718.70     |
| 12433EAJ0    | BX Trust 2022-LBA6                           | 350,000.00    | 99.78    | 340,375.00    | 349,234.38    | 349,234.38    |
| 05612AAL0    | BX Trust 2024-BIO                            | 100,000.00    | 98.75    | 99,750.00     | 98,749.99     | 98,749.99     |
| 05612HAE1    | BX Trust 2024-CNYN                           | 222,836.10    | 100.19   | 222,278.94    | 223,253.92    | 223,253.92    |
| 12433KAE7    | BX Trust 2025-VLT6                           | 300,000.00    | 99.69    | 299,250.00    | 299,062.44    | 299,062.44    |
| 05609GAA6    | BXMT 2021-FL4 Ltd                            | 59,769.16     | 99.64    | 58,041.99     | 59,553.12     | 59,553.12     |
| 127190AE6    | CACI International Inc                       | 85,000.00     | 104.00   | 85,000.00     | 88,400.00     | 88,400.00     |
| LX248997     | CACI International T/L B(10/24)              | 218,250.50    | 100.38   | 218,817.88    | 219,070.03    | 219,070.03    |
| 127387AM0    | Cadence Design Systems Inc                   | 121,000.00    | 100.26   | 121,131.55    | 121,310.61    | 121,310.61    |
| 12769GAD2    | Caesars Entertainment Inc                    | 75,000.00     | 95.00    | 74,110.69     | 71,250.00     | 71,250.00     |
| 134429BP3    | Campbell's Company/The                       | 36,000.00     | 102.48   | 35,868.24     | 36,892.01     | 36,892.01     |
| CN25 COMDTY  | CAN 10YR BOND FUT Dec25                      | -4.00         | 122.76   | 0.00          | 0.00          | 0.00          |
| U13518AC6    | Canacol Energy Ltd                           | 200,000.00    | 20.75    | 168,290.02    | 41,500.00     | 41,500.00     |
| CASHCAD      | CANADIAN DOLLAR                              | 110,428.91    | 1.00     | 110,428.91    | 110,428.91    | 78,734.38     |
| BPCQC59      | Canadian Government Bond                     | 170,000.00    | 100.55   | 170,548.39    | 170,926.50    | 121,868.38    |
| BKVF1J9      | Canadian Government Bond                     | 85,000.00     | 103.27   | 86,042.87     | 87,778.65     | 62,585.04     |
| BN71QS6      | Canadian Government Bond                     | 70,000.00     | 89.50    | 62,100.83     | 62,647.90     | 44,667.14     |
| 13607PVQ4    | Canadian Imperial Bank of Commerce           | 36,000.00     | 103.25   | 36,000.00     | 37,168.20     | 37,168.20     |
| 13607P7Y4    | Canadian Imperial Bank of Commerce           | 200,000.00    | 101.91   | 200,000.00    | 203,821.00    | 203,821.00    |
| P2316YAA1    | CAP SA                                       | 200,000.00    | 81.50    | 160,641.27    | 163,000.00    | 163,000.00    |
| 14040HCH6    | Capital One Financial Corp                   | 50,000.00     | 97.49    | 48,524.27     | 48,745.65     | 48,745.65     |
| 14041TAA6    | Capital Power US Holdings Inc                | 61,000.00     | 101.75   | 61,733.34     | 62,067.50     | 62,067.50     |
| 14071LAA6    | Capstone Copper Corp                         | 45,000.00     | 103.50   | 46,379.36     | 46,575.00     | 46,575.00     |
| 14149YBB3    | Cardinal Health Inc                          | 5,000.00      | 85.96    | 4,350.27      | 4,297.94      | 4,297.94      |
| 14149YAW8    | Cardinal Health Inc                          | 35,000.00     | 87.49    | 30,897.36     | 30,622.69     | 30,622.69     |
| 142339AM2    | Carlisle Cos Inc                             | 14,000.00     | 101.58   | 13,901.86     | 14,220.91     | 14,220.91     |
| XS2809222859 | Carnival Corp                                | 100,000.00    | 108.27   | 100,000.00    | 108,273.00    | 124,800.30    |
| 143658CB6    | Carnival Corp                                | 12,000.00     | 101.00   | 12,000.00     | 12,120.00     | 12,120.00     |
| 143658BX9    | Carnival Corp                                | 13,000.00     | 103.00   | 13,000.00     | 13,390.00     | 13,390.00     |
| 143658CA8    | Carnival Corp                                | 15,000.00     | 102.62   | 15,000.00     | 15,393.75     | 15,393.75     |
| 14913UAY6    | Caterpillar Financial Services Corp          | 56,000.00     | 100.99   | 56,403.08     | 56,555.46     | 56,555.46     |
| 14987LAJ0    | CBAM 2017-1 Ltd                              | 250,000.00    | 100.30   | 250,000.00    | 250,738.28    | 250,738.28    |
| 124900AD3    | CCL Industries Inc                           | 37,000.00     | 93.84    | 33,636.68     | 34,721.58     | 34,721.58     |
| 1248EPBT9    | CCO Holdings LLC / CCO Holdings Capital Corp | 15,000.00     | 99.25    | 14,573.97     | 14,887.50     | 14,887.50     |
| 1248EPCD3    | CCO Holdings LLC / CCO Holdings Capital Corp | 25,000.00     | 94.88    | 25,076.09     | 23,718.75     | 23,718.75     |
| 1248EPCQ4    | CCO Holdings LLC / CCO Holdings Capital Corp | 15,000.00     | 90.00    | 15,000.00     | 13,500.00     | 13,500.00     |
| 12515DAS3    | CD 2017-CD4 Mortgage Trust                   | 1,298,215.97  | 1.06     | 97,706.17     | 13,823.79     | 13,823.79     |
| C23264AW1    | CDP Financial Inc                            | 100,000.00    | 105.63   | 100,882.69    | 105,629.00    | 75,312.11     |
| Z978T5JP2    | CDX.EM.44.V1 (BUY PROTECTION)                | 2,225,000.00  | 1.62     | 54,845.17     | 36,102.43     | 36,102.43     |
| BIN2D9VS2    | CDX.NA.HY.44.V1 5YR RTP 106.5000             | -491,000.00   | 1.06     | -5,222.42     | -5,222.42     | -5,222.42     |
| BIN2D9VR4    | CDX.NA.HY.44.V1 5YR RTP 106.5000             | -624,000.00   | 1.06     | -3,276.00     | -6,637.04     | -6,637.04     |
| BIN2D96U5    | CDX.NA.HY.44.V1 5YR RTP 107                  | -1,040,000.00 | 0.66     | -7,706.40     | -6,893.67     | -6,893.67     |
| Z9796YTF3    | CDX.NA.HY.45.V1 (SELL PROTECTION)            | 3,804,000.00  | 7.33     | 287,669.44    | 278,687.13    | 278,687.13    |
| BIN2DFJK9    | CDX.NA.HY.45.V1 5YR RTP 106.5000             | -552,000.00   | 0.87     | -3,036.00     | -4,781.17     | -4,781.17     |
| 15089QAZ7    | Celanese US Holdings LLC                     | 5,000.00      | 98.68    | 5,000.00      | 4,933.76      | 4,933.76      |
| 15089QBA1    | Celanese US Holdings LLC                     | 5,000.00      | 97.74    | 5,000.00      | 4,886.91      | 4,886.91      |
| BMF4DN4      | Cellnex Finance Co SA                        | 100,000.00    | 91.44    | 91,122.35     | 91,437.00     | 105,394.38    |
| P2253TJ59    | Cemex SAB de CV                              | 200,000.00    | 99.50    | 197,875.00    | 199,000.00    | 199,000.00    |
| LX253513     | Cengage Learning T/L B (11/24)               | 24,688.43     | 98.84    | 24,441.54     | 24,403.03     | 24,403.03     |
| 15135UAF6    | Cenovus Energy Inc                           | 434,000.00    | 109.85   | 527,203.98    | 476,761.15    | 476,761.15    |
| 15135UAR0    | Cenovus Energy Inc                           | 107,000.00    | 93.29    | 105,925.50    | 99,816.66     | 99,816.66     |
| 15135UAT6    | Cenovus Energy Inc                           | 100,000.00    | 100.60   | 101,812.22    | 100,603.00    | 71,728.64     |
| 15135BAW1    | Centene Corp                                 | 210,000.00    | 89.29    | 201,860.22    | 187,507.74    | 187,507.74    |
| 15135BAV3    | Centene Corp                                 | 195,000.00    | 91.38    | 193,214.98    | 178,191.39    | 178,191.39    |

|              |                                                                             |                   |        |                   |                   |             |
|--------------|-----------------------------------------------------------------------------|-------------------|--------|-------------------|-------------------|-------------|
| 15135BAX9    | Centene Corp                                                                | 155,000.00        | 85.86  | 155,000.00        | 133,086.88        | 133,086.88  |
| 15135BAT8    | Centene Corp                                                                | 45,000.00         | 97.05  | 44,139.54         | 43,674.30         | 43,674.30   |
| 15189TBQ9    | CenterPoint Energy Inc                                                      | 130,000.00        | 101.01 | 130,000.00        | 131,309.10        | 131,309.10  |
| 15189TBD8    | CenterPoint Energy Inc                                                      | 170,000.00        | 109.45 | 170,000.00        | 186,071.80        | 186,071.80  |
| 12654YAL3    | Century Plaza Towers 2019-CPT                                               | 130,000.00        | 82.78  | 106,239.33        | 107,619.03        | 107,619.03  |
| 12531YAQ1    | CFCRE Commercial Mortgage Trust 2016-C4                                     | 370,759.93        | 0.28   | 45,681.58         | 1,028.75          | 1,028.75    |
| 17290YAW8    | CGCMT 2016-C1 XA                                                            | 636,308.44        | 0.30   | 57,797.94         | 1,894.61          | 1,894.61    |
| 161175BS2    | Charter Communications Operating LLC / Charter Communications Operating Cap | 265,000.00        | 81.11  | 272,817.28        | 214,954.75        | 214,954.75  |
| 161175BN3    | Charter Communications Operating LLC / Charter Communications Operating Cap | 125,000.00        | 88.76  | 137,862.27        | 110,949.50        | 110,949.50  |
| 161931AK6    | Chase Home Lending Mortgage Trust Series 2024-6                             | 300,732.51        | 100.95 | 296,033.58        | 303,598.85        | 303,598.85  |
| 163851AU7    | Chemours Co/The                                                             | 45,000.00         | 96.50  | 45,298.31         | 43,425.00         | 43,425.00   |
| 16411RAK5    | Cheniere Energy Inc                                                         | 64,000.00         | 99.58  | 62,296.18         | 63,729.15         | 63,729.15   |
| 16411QAK7    | Cheniere Energy Partners LP                                                 | 72,000.00         | 96.50  | 67,830.11         | 69,482.66         | 69,482.66   |
| L15669AA9    | Chile Electricity Lux MPC Sarl                                              | 179,000.00        | 104.53 | 182,730.62        | 187,107.63        | 187,107.63  |
| 168831AA3    | Chile Electricity PEC SpA                                                   | 180,833.48        | 89.96  | 170,454.22        | 162,674.18        | 162,674.18  |
| BMXY3G5      | China Government Bond                                                       | 680,000.00        | 101.10 | 680,074.56        | 687,463.68        | 96,643.47   |
| CASHCNY      | CHINESE YUAN                                                                | 149.31            | 1.00   | 149.31            | 149.31            | 20.99       |
| 674215AQ1    | Chord Energy Corp                                                           | 10,000.00         | 99.75  | 10,000.00         | 9,975.00          | 9,975.00    |
| 674215AN8    | Chord Energy Corp                                                           | 20,000.00         | 102.00 | 20,000.00         | 20,400.00         | 20,400.00   |
| 12543DBH2    | CHS/Community Health Systems Inc                                            | 20,000.00         | 98.88  | 20,029.08         | 19,775.00         | 19,775.00   |
| 12550TBE4    | CIFC Funding 2015-IV Ltd                                                    | 250,000.00        | 100.24 | 250,000.00        | 250,590.25        | 250,590.25  |
| 12567WAL3    | CIFC Funding 2022-IV Ltd                                                    | 250,000.00        | 99.94  | 250,000.00        | 249,844.05        | 249,844.05  |
| 12553XAK9    | CIM Trust 2018-INV1                                                         | 158,049.00        | 94.62  | 152,528.28        | 149,546.36        | 149,546.36  |
| 12554TAC5    | CIM Trust 2019-INV2                                                         | 11,235.84         | 94.92  | 11,282.86         | 10,665.45         | 10,665.45   |
| 12556MCQ5    | CIM Trust 2019-J1                                                           | 149,040.63        | 93.29  | 149,957.32        | 139,040.82        | 139,040.82  |
| UX265233     | Cineworld/Regal Cineworld 6/25 T/L B                                        | 54,800.25         | 99.92  | 54,440.85         | 54,756.14         | 54,756.14   |
| 17275RWB1    | Cisco Systems Inc                                                           | 97,000.00         | 101.46 | 98,118.22         | 98,419.69         | 98,419.69   |
| 17326DAJ1    | Citigroup Commercial Mortgage Trust 2017-P8                                 | 922,596.35        | 1.10   | 47,466.10         | 10,140.44         | 10,140.44   |
| 17328CAJ1    | Citigroup Commercial Mortgage Trust 2019-C7                                 | 3,582,116.38      | 2.92   | 244,629.60        | 104,515.77        | 104,515.77  |
| 17291NAA9    | Citigroup Commercial Mortgage Trust 2023-SMRT                               | 100,000.00        | 102.73 | 102,225.54        | 102,733.19        | 102,733.19  |
| 172967QF1    | Citigroup Inc                                                               | 21,000.00         | 100.26 | 21,000.00         | 21,053.68         | 21,053.68   |
| 17327CBC6    | Citigroup Inc                                                               | 19,000.00         | 102.75 | 19,000.00         | 19,522.50         | 19,522.50   |
| 17327CAQ6    | Citigroup Inc                                                               | 77,000.00         | 91.28  | 74,806.52         | 70,283.21         | 70,283.21   |
| 172967QA2    | Citigroup Inc                                                               | 30,000.00         | 101.90 | 30,000.00         | 30,568.83         | 30,568.83   |
| 17323TAJ9    | Citigroup Mortgage Loan Trust 2015-RP2                                      | 342,783.76        | 98.60  | 351,082.52        | 337,991.61        | 337,991.61  |
| 174610808    | Citizens Financial Group Inc                                                | 12,725.00         | 25.37  | 318,125.00        | 322,833.25        | 322,833.25  |
| 17888HAB9    | Civitas Resources Inc                                                       | 165,000.00        | 102.75 | 165,087.62        | 169,537.50        | 169,537.50  |
| UX257569     | Clarios Global (Power Solutions) T/L B (01/25)                              | 345,000.00        | 100.44 | 345,528.54        | 346,509.38        | 346,509.38  |
| 18060TAD7    | Clarios Global LP / Clarios US Finance Co                                   | 35,000.00         | 104.00 | 35,068.78         | 36,400.00         | 36,400.00   |
| 18060TAE5    | Clarios Global LP / Clarios US Finance Co                                   | 35,000.00         | 102.38 | 35,000.00         | 35,831.25         | 35,831.25   |
| UX270335     | Clean Harbours 9/25 T/L B                                                   | 145,000.00        | 100.49 | 145,000.00        | 145,714.13        | 145,714.13  |
| 18453HAG1    | Clear Channel Outdoor Holdings Inc                                          | 20,000.00         | 103.12 | 20,035.58         | 20,625.00         | 20,625.00   |
| 18453HAD8    | Clear Channel Outdoor Holdings Inc                                          | 10,000.00         | 98.12  | 10,008.14         | 9,812.50          | 9,812.50    |
| UX257817     | Clearwater Analytics T/L B (1/25)                                           | 170,000.00        | 100.38 | 170,539.54        | 170,638.35        | 170,638.35  |
| 185899AN1    | Cleveland-Cliffs Inc                                                        | 299,000.00        | 101.88 | 287,407.28        | 304,606.25        | 304,606.25  |
| 18589GAA3    | Cleveland-Cliffs Inc                                                        | 135,000.00        | 103.62 | 135,000.00        | 139,893.75        | 139,893.75  |
| 185899AR2    | Cleveland-Cliffs Inc                                                        | 230,000.00        | 103.12 | 229,436.66        | 237,187.50        | 237,187.50  |
| UX267782     | Cloud Software Group 10th Amd (8/25) T/L B-2                                | 198,900.25        | 100.13 | 199,441.76        | 199,164.79        | 199,164.79  |
| 18912UAG7    | Cloud Software Group Inc                                                    | 226,000.00        | 100.88 | 226,431.09        | 227,977.50        | 227,977.50  |
| 18912UAA0    | Cloud Software Group Inc                                                    | 5,000.00          | 103.25 | 5,193.68          | 5,162.50          | 5,162.50    |
| 88632QAE3    | Cloud Software Group Inc                                                    | 60,000.00         | 100.75 | 60,543.25         | 60,450.00         | 60,450.00   |
| UX260465     | Clydesdale Acquisition (Hilex Poly/Novolex) Delayed Draw T/L (03/25)        | 3,076.58          | 99.89  | 3,076.50          | 3,073.33          | 3,073.33    |
| UX260464     | Clydesdale Acquisition (Hilex Poly/Novolex) T/L B (03/25)                   | 175,553.21        | 99.89  | 174,534.37        | 175,368.00        | 175,368.00  |
| 18972EAD7    | Clydesdale Acquisition Holdings Inc                                         | 5,000.00          | 100.25 | 5,000.00          | 5,012.50          | 5,012.50    |
| 125896BY5    | CMS Energy Corp                                                             | 82,000.00         | 104.12 | 81,663.95         | 85,382.50         | 85,382.50   |
| 12653CAJ7    | CNX Resources Corp                                                          | 20,000.00         | 100.00 | 20,282.52         | 20,000.00         | 20,000.00   |
| CNYUSD110725 | CNY/USD FWD 20251107                                                        | -11,498.96        | 1.00   | -11,498.96        | -11,498.96        | -1,617.34   |
| CASHCOP      | COLOMBIAN PESO                                                              | 227,526.68        | 1.00   | 227,526.68        | 227,526.68        | 59.03       |
| 19565CAB6    | Colonial Enterprises Inc                                                    | 21,000.00         | 100.83 | 21,000.00         | 21,173.61         | 21,173.61   |
| UX264525     | Colossus Acq (Colonial Pipeline) T/L B (6/25)                               | 115,000.00        | 99.68  | 114,425.00        | 114,630.28        | 114,630.28  |
| 19688LAA0    | COLT 2022-5 Mortgage Loan Trust                                             | 68,836.30         | 99.49  | 68,814.95         | 68,482.51         | 68,482.51   |
| 19736RAY7    | Columbia Cent CLO 27 Ltd                                                    | 500,000.00        | 99.76  | 498,776.50        | 498,776.50        | 498,776.50  |
| 19828TAB2    | Columbia Pipelines Operating Co LLC                                         | 115,000.00        | 106.25 | 119,040.97        | 122,193.25        | 122,193.25  |
| 200340701    | Comerica Inc                                                                | 11,000.00         | 25.66  | 275,000.00        | 282,260.00        | 282,260.00  |
| 200447AP5    | Comision Federal de Electricidad                                            | 200,000.00        | 102.37 | 199,278.00        | 204,740.40        | 204,740.40  |
| 12591KAF2    | COMM 2013-CCRE12 Mortgage Trust                                             | 224,258.29        | 0.00   | 59,410.04         | 2.24              | 2.24        |
| 202795KB5    | Commonwealth Edison Co                                                      | 69,000.00         | 107.06 | 68,809.92         | 73,870.16         | 73,870.16   |
| 20338MAA0    | CommScope LLC                                                               | 5,000.00          | 101.75 | 5,133.95          | 5,087.50          | 5,087.50    |
| UX256521     | CommScope T/L (12/24)                                                       | 112,700.08        | 101.04 | 113,023.77        | 113,869.91        | 113,869.91  |
| 20469AAC3    | Compass Datacenters Issuer II LLC                                           | 250,000.00        | 102.67 | 247,690.70        | 256,672.81        | 256,672.81  |
| 20600DAA1    | Concentra Health Services Inc                                               | 50,000.00         | 104.38 | 52,043.63         | 52,187.50         | 52,187.50   |
| 20754KAJ0    | Connecticut Avenue Securities Trust 2021-R02                                | 55,000.00         | 104.31 | 52,523.87         | 57,369.57         | 57,369.57   |
| 20754LAA7    | Connecticut Avenue Securities Trust 2022-R01                                | 12,647.46         | 100.04 | 12,491.08         | 12,652.40         | 12,652.40   |
| 20753XAA2    | Connecticut Avenue Securities Trust 2022-R03                                | 11,025.76         | 101.47 | 11,038.73         | 11,187.45         | 11,187.45   |
| 20753YCH3    | Connecticut Avenue Securities Trust 2022-R04                                | 22,728.16         | 101.46 | 22,731.00         | 23,059.39         | 23,059.39   |
| 20754DAB3    | Connecticut Avenue Securities Trust 2022-R05                                | 210,000.00        | 102.52 | 210,409.29        | 215,294.75        | 215,294.75  |
| 20754NAB1    | Connecticut Avenue Securities Trust 2022-R06                                | 45,868.05         | 102.33 | 45,952.71         | 46,938.23         | 46,938.23   |
| 20755DAB2    | Connecticut Avenue Securities Trust 2022-R08                                | 300,000.00        | 104.06 | 300,000.00        | 312,171.99        | 312,171.99  |
| 20753DAA6    | Connecticut Avenue Securities Trust 2022-R09                                | 45,467.72         | 101.39 | 45,470.89         | 46,097.57         | 46,097.57   |
| 207932AA2    | Connecticut Avenue Securities Trust 2023-R01                                | 36,185.99         | 102.15 | 36,185.99         | 36,962.26         | 36,962.26   |
| 20753AAA2    | Connecticut Avenue Securities Trust 2023-R03                                | 65,000.00         | 105.46 | 65,000.00         | 68,545.91         | 68,545.91   |
| 20754EAB1    | Connecticut Avenue Securities Trust 2023-R06                                | 85,000.00         | 102.81 | 85,000.00         | 87,387.83         | 87,387.83   |
| 20754GAA8    | Connecticut Avenue Securities Trust 2024-R02                                | 91,830.86         | 100.09 | 91,830.86         | 91,910.19         | 91,910.19   |
| 207941AB1    | Connecticut Avenue Securities Trust 2024-R03                                | 300,000.00        | 100.86 | 304,445.82        | 302,570.13        | 302,570.13  |
| 20754TAD4    | Connecticut Avenue Securities Trust 2025-R02                                | 140,000.00        | 100.32 | 139,995.31        | 140,443.59        | 140,443.59  |
| 20755TAB7    | Connecticut Avenue Securities Trust 2025-R04                                | 103,336.45        | 100.17 | 103,336.45        | 103,512.90        | 103,512.90  |
| 20754YCL3    | Connecticut Avenue Securities Trust 2025-R06                                | 80,000.00         | 100.30 | 80,000.00         | 80,240.84         | 80,240.84   |
| 20786WAF4    | ConnectOne Bancorp Inc                                                      | 110,000.00        | 103.72 | 110,000.00        | 114,087.60        | 114,087.60  |
| UX250347     | Construction Partners T/L B (10/24)                                         | 44,662.50         | 100.31 | 44,550.84         | 44,802.07         | 44,802.07   |
| 210518DY9    | Consumers Energy Co                                                         | 20,000.00         | 100.92 | 19,994.20         | 20,184.64         | 20,184.64   |
| 212015AV3    | Continental Resources Inc/OK                                                | 376,000.00        | 87.01  | 350,851.20        | 327,168.13        | 327,168.13  |
| 212015AT8    | Continental Resources Inc/OK                                                | 162,000.00        | 102.71 | 172,815.37        | 166,392.63        | 166,392.63  |
| COPUSD110725 | COP/USD FWD 20251107                                                        | -1,298,154,789.83 | 1.00   | -1,298,154,789.83 | -1,298,154,789.83 | -336,423.27 |
| COPUSD110725 | COP/USD FWD 20251107                                                        | 1,289,742,977.66  | 1.00   | 1,289,742,977.66  | 1,289,742,977.66  | 334,243.31  |
| 21871XAD1    | Corebridge Financial Inc                                                    | 45,000.00         | 99.14  | 44,534.77         | 44,614.80         | 44,614.80   |
| 21873SAB4    | CoreWeave Inc                                                               | 295,000.00        | 100.38 | 295,845.74        | 296,106.25        | 296,106.25  |
| 21925DAB5    | Cornerstone Building Brands Inc                                             | 20,000.00         | 92.12  | 19,987.50         | 18,425.00         | 18,425.00   |
| P3143NBE3    | Corp Nacional del Cobre de Chile                                            | 200,000.00        | 94.94  | 190,412.63        | 189,873.80        | 189,873.80  |
| 21987BBK3    | Corp Nacional del Cobre de Chile                                            | 200,000.00        | 109.15 | 199,884.00        | 218,307.60        | 218,307.60  |
| BSWJZ04      | Cosan Overseas Ltd                                                          | 200,000.00        | 100.88 | 200,000.00        | 201,750.00        | 201,750.00  |
| UX259025     | Cotiviti 2/25 Incremental T/L                                               | 24,937.50         | 96.47  | 24,688.12         | 24,056.83         | 24,056.83   |

|              |                                                                                 |               |        |               |               |               |
|--------------|---------------------------------------------------------------------------------|---------------|--------|---------------|---------------|---------------|
| LX227235     | Cotiviti Inc                                                                    | 33,880.93     | 96.58  | 33,711.53     | 32,723.39     | 32,723.39     |
| 22208WAA1    | Cougar JV Subsidiary LLC                                                        | 15,000.00     | 106.75 | 15,158.28     | 16,012.50     | 16,012.50     |
| LX232233     | CPI Holdco B LLC                                                                | 29,949.62     | 100.06 | 29,787.37     | 29,968.34     | 29,968.34     |
| 12593CAR2    | CPPIB Capital Inc                                                               | 100,000.00    | 95.28  | 99,012.00     | 95,279.00     | 67,932.69     |
| 12636YAH5    | CRH America Finance Inc                                                         | 37,000.00     | 99.55  | 36,923.78     | 36,831.76     | 36,831.76     |
| 12636MAG3    | CSAIL 2016-C6 Commercial Mortgage Trust                                         | 470,991.73    | 0.14   | 42,959.41     | 676.86        | 676.86        |
| 12595JAN4    | CSAIL 2017-CX10 Commercial Mortgage Trust                                       | 3,998,041.83  | 1.05   | 174,882.21    | 42,007.03     | 42,007.03     |
| 12595XAV5    | CSAIL 2018-CX12 Commercial Mortgage Trust                                       | 3,963,846.46  | 1.25   | 158,122.06    | 49,383.18     | 49,383.18     |
| LX209812     | CSC Holdings LLC                                                                | 49,846.28     | 99.24  | 49,580.45     | 49,466.70     | 49,466.70     |
| LX183042     | CSC Holdings T/L B5                                                             | 23,016.27     | 94.44  | 22,088.82     | 21,736.22     | 21,736.22     |
| 12655VAA2    | CSMC Series 2019-NQM1                                                           | 4,627.41      | 99.22  | 4,627.34      | 4,591.38      | 4,591.38      |
| L21779AK6    | CSN Resources SA                                                                | 200,000.00    | 81.50  | 168,973.50    | 163,000.00    | 163,000.00    |
| 126408HF3    | CSX Corp                                                                        | 77,000.00     | 79.92  | 75,997.36     | 61,538.86     | 61,538.86     |
| BQ0L2Y2      | Czech Republic Government Bond                                                  | 8,240,000.00  | 92.40  | 7,763,246.22  | 7,613,760.00  | 360,662.23    |
| BTNMVP7      | Czech Republic Government Bond                                                  | 3,280,000.00  | 98.25  | 3,279,590.00  | 3,222,600.00  | 152,653.89    |
| BMGDPJ4      | Czech Republic Government Bond                                                  | 2,220,000.00  | 101.20 | 2,264,234.29  | 2,246,640.00  | 106,422.87    |
| 237266AJ0    | Darling Ingredients Inc                                                         | 205,000.00    | 101.12 | 202,953.95    | 207,306.25    | 207,306.25    |
| 23802WAL5    | DataBank Issuer                                                                 | 355,000.00    | 99.69  | 345,063.22    | 353,901.46    | 353,901.46    |
| LX270986     | Dayforce 9/25 T/L B                                                             | 85,000.00     | 99.79  | 84,787.50     | 84,817.68     | 84,817.68     |
| 233046AK7    | DB Master Finance LLC                                                           | 84,600.00     | 100.00 | 84,600.00     | 84,600.00     | 84,600.00     |
| 233046AW1    | DB Master Finance LLC                                                           | 75,000.00     | 101.03 | 75,000.00     | 75,771.86     | 75,771.86     |
| 23306HAG0    | DBC 2025-DBC Mortgage Trust                                                     | 100,000.00    | 100.19 | 100,000.00    | 100,187.65    | 100,187.65    |
| 23306HAA3    | DBC 2025-DBC Mortgage Trust                                                     | 250,000.00    | 100.13 | 250,000.00    | 250,312.63    | 250,312.63    |
| 23308LAA2    | DBGS 2021-W52 Mortgage Trust                                                    | 100,000.00    | 99.91  | 97,937.50     | 99,906.20     | 99,906.20     |
| BKQMRP3      | DBS Group Holdings Ltd                                                          | 200,000.00    | 99.13  | 196,284.12    | 198,260.00    | 198,260.00    |
| 233104AA6    | Dclli Bidco LLC                                                                 | 20,000.00     | 102.25 | 20,195.66     | 20,450.00     | 20,450.00     |
| 24229JAA1    | Dealer Tire LLC / DT Issuer LLC                                                 | 15,000.00     | 97.00  | 14,937.50     | 14,550.00     | 14,550.00     |
| 24665FAD4    | Delek Logistics Partners LP / Delek Logistics Finance Corp                      | 50,000.00     | 103.88 | 52,357.69     | 51,937.50     | 51,937.50     |
| 24702RAF8    | Dell Inc                                                                        | 17,000.00     | 108.17 | 18,245.00     | 18,388.59     | 18,388.59     |
| 24703TAK2    | Dell International LLC / EMC Corp                                               | 110,000.00    | 129.14 | 122,407.04    | 142,058.18    | 142,058.18    |
| LX244574     | Delta 2 Lux (Formula One) T/L B (09/24)                                         | 128,000.00    | 100.28 | 128,223.19    | 128,359.68    | 128,359.68    |
| 247361ZW1    | Delta Air Lines 2020-1 Class A Pass Through Trust                               | 54,820.50     | 96.10  | 54,820.50     | 52,683.32     | 52,683.32     |
| LX198243     | Dexko Global Inc                                                                | 32,832.92     | 98.67  | 31,264.24     | 32,396.41     | 32,396.41     |
| LX265213     | DG Investment Intermediate (Covergint) T/L (07/25)                              | 110,000.00    | 100.38 | 109,629.12    | 110,413.05    | 110,413.05    |
| 25278XAX7    | Diamondback Energy Inc                                                          | 75,000.00     | 101.26 | 75,834.99     | 75,945.90     | 75,945.90     |
| 25381HAH1    | Digicel Group Holdings Ltd                                                      | 33,726.33     | 4.58   | 732.83        | 1,545.78      | 1,545.78      |
| 25381HAR9    | Digicel Group Holdings Ltd                                                      | 97,403.24     | 0.65   | 0.04          | 636.12        | 636.12        |
| LX196261     | Directv Financing LLC                                                           | 1,529.81      | 100.24 | 1,514.51      | 1,533.54      | 1,533.54      |
| 25494SAA6    | Directv Financing LLC                                                           | 60,000.00     | 99.25  | 58,900.48     | 59,550.00     | 59,550.00     |
| 25461LAA0    | Directv Financing LLC / Directv Financing Co-Obligor Inc                        | 17,000.00     | 100.00 | 16,410.93     | 17,000.00     | 17,000.00     |
| 25470XBF1    | DISH DBS Corp                                                                   | 15,000.00     | 95.62  | 14,987.50     | 14,343.75     | 14,343.75     |
| 25470XBD6    | DISH DBS Corp                                                                   | 10,000.00     | 86.25  | 7,783.97      | 8,625.00      | 8,625.00      |
| P3579ECF2    | Dominican Republic International Bond                                           | 150,000.00    | 97.75  | 143,454.61    | 146,625.00    | 146,625.00    |
| 25746UDU0    | Dominion Energy Inc                                                             | 155,000.00    | 109.12 | 157,083.02    | 169,143.75    | 169,143.75    |
| 25746UDT3    | Dominion Energy Inc                                                             | 125,000.00    | 105.00 | 127,991.16    | 131,250.00    | 131,250.00    |
| 25746UDV8    | Dominion Energy Inc                                                             | 140,000.00    | 104.25 | 140,367.63    | 145,950.00    | 145,950.00    |
| 25755TAR1    | Domino's Pizza Master Issuer LLC                                                | 50,000.00     | 101.62 | 50,000.00     | 50,808.40     | 50,808.40     |
| 25830JAA9    | Dornoch Debt Merger Sub Inc                                                     | 10,000.00     | 85.00  | 8,392.39      | 8,500.00      | 8,500.00      |
| 23345MAA5    | DT Midstream Inc                                                                | 20,000.00     | 97.62  | 19,066.08     | 19,525.00     | 19,525.00     |
| 233331BL0    | DTE Energy Co                                                                   | 50,000.00     | 105.99 | 50,713.82     | 52,992.55     | 52,992.55     |
| 26441CBU8    | Duke Energy Corp                                                                | 25,000.00     | 90.71  | 23,352.75     | 22,677.13     | 22,677.13     |
| 26441CCF0    | Duke Energy Corp                                                                | 51,000.00     | 101.63 | 49,383.30     | 51,833.70     | 51,833.70     |
| 26441CCG8    | Duke Energy Corp                                                                | 45,000.00     | 105.75 | 44,750.00     | 47,587.50     | 47,587.50     |
| LX250339     | Dynasty Acquisition T/L B-1 (10/24) (DAE Aviation) (Standard Aero)              | 69,025.05     | 100.28 | 69,055.91     | 69,219.01     | 69,219.01     |
| LX250340     | Dynasty Acquisition T/L B-2 (10/24) (DAE Aviation) (Standard Aero) (BL0899205 ) | 26,254.95     | 100.28 | 26,266.65     | 26,328.73     | 26,328.73     |
| BJN4M38      | E.ON SE                                                                         | 45,000.00     | 87.90  | 38,178.02     | 39,555.90     | 45,593.90     |
| LX195060     | EAB Global Inc                                                                  | 12.66         | 96.17  | 12.60         | 12.17         | 12.17         |
| 27636AAA0    | Eastern Energy Gas Holdings LLC                                                 | 36,000.00     | 97.85  | 34,384.32     | 35,225.68     | 35,225.68     |
| 278768AC0    | EchoStar Corp                                                                   | 10,000.00     | 109.75 | 10,673.15     | 10,975.00     | 10,975.00     |
| 278865BQ2    | Ecolab Inc                                                                      | 74,000.00     | 100.79 | 74,371.54     | 74,585.12     | 74,585.12     |
| 279158AQ2    | Ecopetrol SA                                                                    | 200,000.00    | 73.38  | 194,776.88    | 146,750.00    | 146,750.00    |
| LX233939     | Edelman Financial Engines Center LLC/The                                        | 25,000.00     | 100.31 | 24,937.50     | 25,078.13     | 25,078.13     |
| 286181AP7    | Element Fleet Management Corp                                                   | 35,000.00     | 102.05 | 34,931.90     | 35,717.61     | 35,717.61     |
| 036752AU7    | Elevance Health Inc                                                             | 25,000.00     | 83.55  | 24,865.50     | 20,888.10     | 20,888.10     |
| 532457CU0    | Eli Lilly & Co                                                                  | 66,000.00     | 101.59 | 66,740.79     | 67,048.87     | 67,048.87     |
| 289178AA3    | Ellucian Holdings Inc                                                           | 15,000.00     | 101.25 | 15,024.71     | 15,187.50     | 15,187.50     |
| 26860XAJ0    | ELM Trust 2024-ELM                                                              | 300,000.00    | 100.78 | 300,000.00    | 302,342.52    | 302,342.52    |
| 29002GAL5    | Elmwood CLO IV Ltd                                                              | 250,000.00    | 100.15 | 249,750.00    | 250,375.00    | 250,375.00    |
| 26863LAL8    | ELP Commercial Mortgage Trust 2021-ELP                                          | 99,173.66     | 99.72  | 99,218.61     | 98,894.73     | 98,894.73     |
| 290876AD3    | Emera Inc                                                                       | 230,000.00    | 100.38 | 218,877.50    | 230,862.50    | 230,862.50    |
| 29244PAG4    | Empower CLO 2024-2 Ltd                                                          | 500,000.00    | 100.25 | 500,000.00    | 501,235.00    | 501,235.00    |
| P3713CAB4    | Empresa Electrica Cochrane SpA                                                  | 62,060.00     | 99.50  | 62,516.23     | 61,749.70     | 61,749.70     |
| LX236233     | Emrld Borrower LP                                                               | 14,850.28     | 99.78  | 14,813.14     | 14,817.09     | 14,817.09     |
| 29103CAA6    | EMRLD Borrower LP / Emerald Co-Issuer Inc                                       | 30,000.00     | 102.38 | 30,160.36     | 30,712.50     | 30,712.50     |
| 29250NCF0    | Enbridge Inc                                                                    | 140,000.00    | 106.88 | 140,334.71    | 149,625.00    | 149,625.00    |
| 29250NCH6    | Enbridge Inc                                                                    | 69,000.00     | 100.75 | 69,452.65     | 69,518.26     | 69,518.26     |
| 29250NBT1    | Enbridge Inc                                                                    | 165,000.00    | 114.38 | 165,835.38    | 188,733.11    | 188,733.11    |
| 29273VAM2    | Energy Transfer LP                                                              | 320,000.00    | 102.87 | 320,938.84    | 329,193.60    | 329,193.60    |
| 29273VAX8    | Energy Transfer LP                                                              | 185,000.00    | 106.25 | 185,000.00    | 196,568.05    | 196,568.05    |
| 29364WBQ0    | Entergy Louisiana LLC                                                           | 71,000.00     | 103.22 | 70,627.85     | 73,289.25     | 73,289.25     |
| 29379VCJ0    | Enterprise Products Operating LLC                                               | 100,000.00    | 100.64 | 100,412.02    | 100,640.90    | 100,640.90    |
| LX269590     | Epic Health 9/25 Cov-Lite T/L B                                                 | 45,000.00     | 100.41 | 44,887.50     | 45,186.53     | 45,186.53     |
| 26884LAR0    | EQT Corp                                                                        | 55,000.00     | 104.44 | 54,931.00     | 57,444.31     | 57,444.31     |
| 26884LAN9    | EQT Corp                                                                        | 350,000.00    | 93.34  | 350,534.42    | 326,695.25    | 326,695.25    |
| 29444UBM7    | Equinix Inc                                                                     | 58,000.00     | 64.05  | 37,194.05     | 37,149.99     | 37,149.99     |
| 29670VAB5    | Essential Properties LP                                                         | 20,000.00     | 99.81  | 19,663.40     | 19,961.08     | 19,961.08     |
| EURJPY110425 | EUR/JPY FWD 20251104                                                            | -1,283,333.33 | 1.00   | -1,283,333.33 | -1,283,333.33 | -1,479,612.37 |
| EURJPY110425 | EUR/JPY FWD 20251104                                                            | 1,283,333.33  | 1.00   | 1,283,333.33  | 1,283,333.33  | 1,479,612.37  |
| EURJPY112025 | EUR/JPY FWD 20251120                                                            | -1,538,797.43 | 1.00   | -1,538,797.43 | -1,538,797.43 | -1,775,738.90 |
| EURJPY112025 | EUR/JPY FWD 20251120                                                            | 1,283,333.33  | 1.00   | 1,283,333.33  | 1,283,333.33  | 1,480,938.87  |
| EURNOK112025 | EUR/NOK FWD 20251120                                                            | -590,000.00   | 1.00   | -590,000.00   | -590,000.00   | -680,847.22   |
| EURNOK112025 | EUR/NOK FWD 20251120                                                            | 590,000.00    | 1.00   | 590,000.00    | 590,000.00    | 680,847.22    |
| EURUSD112025 | EUR/USD FWD 20251120                                                            | 885,000.00    | 1.00   | 885,000.00    | 885,000.00    | 1,021,270.83  |
| EURUSD121225 | EUR/USD FWD 20251212                                                            | 7,456.43      | 1.00   | 7,456.43      | 7,456.43      | 8,615.51      |
| EURUSD121725 | EUR/USD FWD 20251217                                                            | 1,360,284.00  | 1.00   | 1,360,284.00  | 1,360,284.00  | 1,572,215.81  |
| EURUSD121725 | EUR/USD FWD 20251217                                                            | -1,376,067.98 | 1.00   | -1,376,067.98 | -1,376,067.98 | -1,590,458.93 |
| CASHEUR      | EURO                                                                            | 53,740.97     | 1.00   | 53,740.97     | 53,740.97     | 61,944.25     |
| LX266643     | Euro Garages/EG Group 7/25 (USD)                                                | 25,936.77     | 100.70 | 25,787.68     | 26,117.81     | 26,117.81     |
| IKZ5 COMDTY  | Euro-BTP Future Dec25                                                           | -9.00         | 121.43 | 0.00          | 0.00          | 0.00          |
| RXZ5 COMDTY  | EURO-BUND FUTURE Dec25                                                          | 21.00         | 129.39 | 0.00          | 0.00          | 0.00          |
| OATZ5 COMDTY | Euro-OAT Future Dec25                                                           | -17.00        | 122.57 | 0.00          | 0.00          | 0.00          |

|                               |                                                                    |               |        |               |               |              |
|-------------------------------|--------------------------------------------------------------------|---------------|--------|---------------|---------------|--------------|
| BP4DN55                       | European Bank for Reconstruction & Development                     | 11,300,000.00 | 99.62  | 11,139,424.19 | 11,257,399.00 | 126,813.57   |
| EURP/USDC 11/26/25 1.14500000 | EURUSD 1.1450P 11/26/25                                            | -3,845,000.00 | 0.00   | -9,062.13     | -10,531.46    | -12,139.03   |
| 29882DAB9                     | EUSHI Finance Inc                                                  | 80,000.00     | 104.01 | 80,083.99     | 83,208.88     | 83,208.88    |
| 29882DAC7                     | EUSHI Finance Inc                                                  | 150,000.00    | 98.82  | 150,000.00    | 148,227.90    | 148,227.90   |
| 30040WAQ1                     | Eversource Energy                                                  | 61,000.00     | 98.25  | 59,842.29     | 59,931.52     | 59,931.52    |
| 30161NBQ3                     | Exelon Corp                                                        | 210,000.00    | 104.75 | 212,887.60    | 219,975.00    | 219,975.00   |
| 30167PAD2                     | Exeter Automobile Receivables Trust 2024-1                         | 75,184.45     | 100.25 | 75,173.14     | 75,370.27     | 75,370.27    |
| 92735LAA0                     | Expand Energy Corp                                                 | 22,000.00     | 100.34 | 22,102.54     | 22,075.02     | 22,075.02    |
| 30212PAP0                     | Expedia Group Inc                                                  | 65,000.00     | 99.14  | 64,260.14     | 64,438.27     | 64,438.27    |
| 30225VAU1                     | Extra Space Storage LP                                             | 36,000.00     | 101.90 | 35,938.80     | 36,682.24     | 36,682.24    |
| 13195Q5R7                     | Fannie Mae Interest Strip                                          | 1,710,954.00  | 15.70  | 263,191.19    | 268,565.37    | 268,565.37   |
| 3140QV3B8                     | Fannie Mae Pool                                                    | 196,643.99    | 102.44 | 196,643.99    | 201,435.42    | 201,435.42   |
| 3140QUHH2                     | Fannie Mae Pool                                                    | 428,765.75    | 101.44 | 425,466.26    | 434,925.40    | 434,925.40   |
| 3140QVLE2                     | Fannie Mae Pool                                                    | 304,235.01    | 102.03 | 303,379.34    | 310,412.05    | 310,412.05   |
| 3140QUBJ4                     | Fannie Mae Pool                                                    | 236,167.61    | 102.03 | 235,650.98    | 240,962.64    | 240,962.64   |
| 3140QVRE6                     | Fannie Mae Pool                                                    | 168,044.11    | 102.22 | 167,886.57    | 171,771.08    | 171,771.08   |
| 3140QV3W2                     | Fannie Mae Pool                                                    | 158,806.57    | 103.85 | 162,102.03    | 164,922.99    | 164,922.99   |
| 3140QVLG7                     | Fannie Mae Pool                                                    | 165,009.91    | 101.78 | 164,365.33    | 167,947.66    | 167,947.66   |
| 3140QVXA7                     | Fannie Mae Pool                                                    | 297,619.86    | 102.59 | 298,417.26    | 305,336.70    | 305,336.70   |
| 3140QV3C6                     | Fannie Mae Pool                                                    | 175,330.08    | 102.31 | 174,946.54    | 179,383.01    | 179,383.01   |
| 3140QT2S7                     | Fannie Mae Pool                                                    | 155,830.88    | 101.47 | 154,564.76    | 158,118.24    | 158,118.24   |
| 31418ESS0                     | Fannie Mae Pool                                                    | 3,541.17      | 101.31 | 3,524.02      | 3,587.62      | 3,587.62     |
| 3140XP5A2                     | Fannie Mae Pool                                                    | 2,709,599.43  | 104.49 | 2,770,785.65  | 2,831,317.62  | 2,831,317.62 |
| 3140Q0P97                     | Fannie Mae Pool                                                    | 309,417.00    | 98.21  | 307,616.10    | 303,874.20    | 303,874.20   |
| 3140QVY81                     | Fannie Mae Pool                                                    | 188,935.19    | 101.34 | 187,193.45    | 191,472.31    | 191,472.31   |
| 31397LGF0                     | Fannie Mae REMICS                                                  | 1,163,206.96  | 11.90  | 129,161.57    | 138,400.23    | 138,400.23   |
| 3136AW4E4                     | Fannie Mae REMICS                                                  | 124,175.92    | 19.84  | 24,002.13     | 24,631.35     | 24,631.35    |
| 31396V5P9                     | Fannie Mae REMICS                                                  | 1,360,968.41  | 9.85   | 123,758.40    | 134,064.64    | 134,064.64   |
| 31368FTL7                     | Fannie Mae REMICS                                                  | 4,438,458.42  | 13.81  | 638,945.65    | 612,784.67    | 612,784.67   |
| 31368BKJ0                     | Fannie Mae REMICS                                                  | 2,412,299.95  | 15.94  | 369,311.70    | 384,542.32    | 384,542.32   |
| 3136A2F99                     | Fannie Mae REMICS                                                  | 260,078.16    | 12.95  | 40,669.79     | 33,679.42     | 33,679.42    |
| 31396QKF5                     | Fannie Mae REMICS                                                  | 49,382.18     | 13.76  | 7,725.10      | 6,795.74      | 6,795.74     |
| 313688BC2                     | Fannie Mae REMICS                                                  | 3,856,524.82  | 13.71  | 507,262.39    | 528,722.23    | 528,722.23   |
| 31368CNP1                     | Fannie Mae REMICS                                                  | 4,708,771.85  | 19.90  | 845,371.70    | 937,247.60    | 937,247.60   |
| 3136AJN51                     | Fannie Mae REMICS                                                  | 569,354.22    | 10.21  | 73,743.74     | 58,149.91     | 58,149.91    |
| 31398MVU7                     | Fannie Mae REMICS                                                  | 2,909,211.00  | 9.31   | 247,205.87    | 270,814.96    | 270,814.96   |
| 3136A4GY9                     | Fannie Mae REMICS                                                  | 263,436.15    | 11.14  | 38,751.72     | 29,344.78     | 29,344.78    |
| 31368DFR4                     | Fannie Mae REMICS                                                  | 3,476,779.31  | 18.16  | 566,408.55    | 631,430.41    | 631,430.41   |
| 3136845F1                     | Fannie Mae REMICS                                                  | 3,364,974.56  | 11.21  | 494,021.20    | 377,291.72    | 377,291.72   |
| 31398FTC5                     | Fannie Mae REMICS                                                  | 48,003.96     | 18.89  | 8,189.82      | 9,067.85      | 9,067.85     |
| 31368GG62                     | Fannie Mae REMICS                                                  | 2,156,775.93  | 11.59  | 252,479.63    | 249,920.29    | 249,920.29   |
| 31398FLQ2                     | Fannie Mae REMICS                                                  | 1,680,767.35  | 10.48  | 223,029.95    | 176,089.63    | 176,089.63   |
| 3136A6M68                     | Fannie Mae REMICS                                                  | 126,279.88    | 11.28  | 17,070.72     | 14,244.37     | 14,244.37    |
| P39198AA7                     | Fermaca Enterprises S de RL de CV                                  | 167,652.28    | 101.28 | 161,994.01    | 169,802.25    | 169,802.25   |
| 31556TAC3                     | Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc | 10,000.00     | 92.75  | 10,000.00     | 9,275.00      | 9,275.00     |
| LX266936                      | Finastra 7/25 (USD) Cov-Lite T/L                                   | 20,000.00     | 98.97  | 19,800.00     | 19,794.60     | 19,794.60    |
| BRJQT81                       | Finland Government Bond                                            | 180,000.00    | 101.39 | 175,521.11    | 182,502.00    | 210,359.97   |
| 319383600                     | First Busey Corp                                                   | 4,950.00      | 25.65  | 123,750.00    | 126,967.50    | 126,967.50   |
| 31959XAF0                     | First Citizens BancShares Inc/NC                                   | 170,000.00    | 101.38 | 170,000.00    | 172,337.50    | 172,337.50   |
| 32027NMJ7                     | First Franklin Mortgage Loan Trust 2004-FF10                       | 20,146.34     | 99.48  | 20,146.34     | 20,042.49     | 20,042.49    |
| 32055RAS6                     | First Industrial LP                                                | 44,000.00     | 102.14 | 43,676.60     | 44,941.20     | 44,941.20    |
| 32055YAB8                     | First Interstate BancSystem Inc                                    | 70,000.00     | 102.38 | 70,000.00     | 71,666.00     | 71,666.00    |
| 33616LAS9                     | First Republic Mortgage Trust 2020-1                               | 679,678.18    | 94.56  | 644,241.80    | 642,710.96    | 642,710.96   |
| 337932AU1                     | FirstEnergy Corp                                                   | 170,000.00    | 108.31 | 170,000.00    | 184,118.50    | 184,118.50   |
| 337738BL1                     | Fiserv Inc                                                         | 63,000.00     | 101.24 | 63,041.17     | 63,780.63     | 63,780.63    |
| 337738BJ6                     | Fiserv Inc                                                         | 55,000.00     | 100.69 | 55,576.49     | 55,378.35     | 55,378.35    |
| 33830TAC7                     | Five Star Bancorp                                                  | 50,000.00     | 96.01  | 44,271.21     | 48,003.40     | 48,003.40    |
| 33851FBP1                     | Flagstar Mortgage Trust 2018-6RR                                   | 396,051.18    | 97.46  | 398,355.81    | 385,973.46    | 385,973.46   |
| LX246896                      | Fleetcor Technologies (Corp) T/L B-5                               | 9,925.00      | 100.06 | 9,900.18      | 9,931.20      | 9,931.20     |
| 340711BC3                     | Florida Gas Transmission Co LLC                                    | 15,000.00     | 103.68 | 14,954.40     | 15,551.70     | 15,551.70    |
| 343498AD3                     | Flowers Foods Inc                                                  | 36,000.00     | 100.84 | 35,934.48     | 36,301.36     | 36,301.36    |
| LX263721                      | Flutter Entertainment T/L B (05/25)                                | 14,962.50     | 99.67  | 14,887.69     | 14,912.60     | 14,912.60    |
| LX258537                      | Focus Financial Partners Add-on T/L (01/25)                        | 34,912.06     | 100.35 | 34,762.06     | 35,033.90     | 35,033.90    |
| 34417VAA5                     | Focus Financial Partners LLC                                       | 50,000.00     | 102.88 | 51,120.53     | 51,437.50     | 51,437.50    |
| 345370DA5                     | Ford Motor Co                                                      | 270,000.00    | 86.86  | 226,893.78    | 234,521.73    | 234,521.73   |
| BRJYTP9                       | Ford Motor Credit Co LLC                                           | 200,000.00    | 100.95 | 199,449.46    | 201,894.00    | 265,227.73   |
| 3137H2NR1                     | Freddie Mac Multiclass Certificates Series 2021-P011               | 505,744.66    | 10.50  | 66,234.83     | 53,119.93     | 53,119.93    |
| 3137FTG27                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 651,966.10    | 5.68   | 17,896.74     | 37,058.34     | 37,058.34    |
| 3137F82T9                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 1,819,134.21  | 3.55   | 34,013.91     | 64,604.55     | 64,604.55    |
| 3137H2NZ3                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 808,817.42    | 7.29   | 46,705.83     | 58,960.36     | 58,960.36    |
| 3137F84T7                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 1,875,889.60  | 3.39   | 33,535.24     | 63,675.57     | 63,675.57    |
| 3137FK3T3                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 1,255,207.69  | 4.75   | 30,889.42     | 59,560.61     | 59,560.61    |
| 3137FQXQ9                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 1,454,770.12  | 5.89   | 62,044.33     | 85,729.60     | 85,729.60    |
| 3137FTZM2                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 788,121.80    | 9.78   | 56,359.02     | 77,091.32     | 77,091.32    |
| 3137F84J9                     | Freddie Mac Multifamily Structured Pass Through Certificates       | 941,167.32    | 3.90   | 19,712.73     | 36,706.56     | 36,706.56    |
| 31425XAK5                     | Freddie Mac Pool                                                   | 252,849.35    | 102.53 | 255,223.32    | 259,241.51    | 259,241.51   |
| 3142GT3M6                     | Freddie Mac Pool                                                   | 183,909.58    | 103.85 | 187,689.08    | 190,992.84    | 190,992.84   |
| 3132DWH73                     | Freddie Mac Pool                                                   | 1,631,020.92  | 101.31 | 1,654,846.51  | 1,652,413.39  | 1,652,413.39 |
| 3142GTBV7                     | Freddie Mac Pool                                                   | 145,113.77    | 102.85 | 147,206.14    | 149,251.67    | 149,251.67   |
| 3132DULA3                     | Freddie Mac Pool                                                   | 112,551.85    | 103.88 | 115,046.88    | 116,921.95    | 116,921.95   |
| 31427N3W7                     | Freddie Mac Pool                                                   | 1,109,940.07  | 103.09 | 1,145,501.02  | 1,144,191.27  | 1,144,191.27 |
| 3142GTT97                     | Freddie Mac Pool                                                   | 191,281.59    | 102.19 | 190,564.27    | 195,464.15    | 195,464.15   |
| 3137AJXH2                     | Freddie Mac REMICS                                                 | 389,790.30    | 8.81   | 46,138.15     | 34,360.01     | 34,360.01    |
| 31397H6T0                     | Freddie Mac REMICS                                                 | 777,373.69    | 9.21   | 76,902.00     | 71,626.82     | 71,626.82    |
| 31395VG29                     | Freddie Mac REMICS                                                 | 138,815.31    | 117.26 | 154,170.03    | 162,777.22    | 162,777.22   |
| 3137FU6G4                     | Freddie Mac REMICS                                                 | 2,165,227.14  | 14.93  | 267,680.38    | 323,349.82    | 323,349.82   |
| 3137ASXM1                     | Freddie Mac REMICS                                                 | 303,928.00    | 10.45  | 36,474.88     | 31,767.25     | 31,767.25    |
| 3137B4QW9                     | Freddie Mac REMICS                                                 | 531,151.56    | 76.14  | 502,763.16    | 404,440.47    | 404,440.47   |
| 3137ASD43                     | Freddie Mac REMICS                                                 | 225,916.95    | 9.49   | 27,378.04     | 21,442.43     | 21,442.43    |
| 31395UF22                     | Freddie Mac REMICS                                                 | 131,667.64    | 8.02   | 10,416.54     | 10,557.07     | 10,557.07    |
| 31397KBZ3                     | Freddie Mac REMICS                                                 | 267,496.40    | 7.40   | 15,984.37     | 19,787.59     | 19,787.59    |
| 35564KHE2                     | Freddie Mac STACR REMIC Trust 2021-DNA5                            | 106,216.45    | 100.25 | 105,486.21    | 106,484.18    | 106,484.18   |
| 35564KNS4                     | Freddie Mac STACR REMIC Trust 2021-HQA4                            | 400,000.00    | 101.21 | 370,275.47    | 404,831.00    | 404,831.00   |
| 35564KPN3                     | Freddie Mac STACR REMIC Trust 2021-HQA4                            | 700,000.00    | 102.65 | 700,000.00    | 718,556.65    | 718,556.65   |
| 35564KUW7                     | Freddie Mac STACR REMIC Trust 2022-DNA3                            | 39,050.14     | 101.07 | 39,069.12     | 39,466.80     | 39,466.80    |
| 35564KW72                     | Freddie Mac STACR REMIC Trust 2022-DNA4                            | 110,000.00    | 103.63 | 109,775.00    | 113,997.86    | 113,997.86   |
| 35564KWS4                     | Freddie Mac STACR REMIC Trust 2022-DNA4                            | 70,676.45     | 101.19 | 70,676.45     | 71,517.54     | 71,517.54    |
| 35564KH36                     | Freddie Mac STACR REMIC Trust 2022-DNA6                            | 43,496.89     | 100.69 | 43,496.89     | 43,795.09     | 43,795.09    |
| 35564KL31                     | Freddie Mac STACR REMIC Trust 2022-DNA7                            | 40,709.23     | 100.98 | 40,709.23     | 41,106.78     | 41,106.78    |
| 35564KT85                     | Freddie Mac STACR REMIC Trust 2022-HQA1                            | 85,000.00     | 103.29 | 85,900.69     | 87,795.00     | 87,795.00    |
| 35564KE47                     | Freddie Mac STACR REMIC Trust 2022-HQA3                            | 105,000.00    | 104.55 | 105,000.00    | 109,775.17    | 109,775.17   |

|              |                                                     |                |        |               |               |               |
|--------------|-----------------------------------------------------|----------------|--------|---------------|---------------|---------------|
| 35564NCA9    | Freddie Mac STACR REMIC Trust 2024-HQA1             | 185,000.00     | 101.03 | 185,000.00    | 186,907.92    | 186,907.92    |
| 35564UBS5    | Freddie Mac STACR REMIC Trust 2025-DNA4             | 80,000.00      | 100.06 | 80,000.00     | 80,050.00     | 80,050.00     |
| 35564NGZ0    | Freddie Mac Stacr Remic Trust 2025-Hqa1             | 120,076.07     | 100.10 | 120,076.07    | 120,191.19    | 120,191.19    |
| 35564NHA4    | Freddie Mac Stacr Remic Trust 2025-Hqa1             | 120,000.00     | 100.47 | 120,000.00    | 120,562.57    | 120,562.57    |
| 31325YQ50    | Freddie Mac Strips                                  | 4,017,428.18   | 5.27   | 210,533.61    | 211,826.13    | 211,826.13    |
| 35641AAC2    | Freedom Mortgage Holdings LLC                       | 5,000.00       | 104.38 | 5,188.81      | 5,218.75      | 5,218.75      |
| LX257442     | Freeport LNG T/L B (1/25)                           | 52,212.92      | 100.34 | 51,397.36     | 52,392.27     | 52,392.27     |
| 35671DBC8    | Freeport-McMoRan Inc                                | 480,000.00     | 97.05  | 558,837.99    | 465,852.48    | 465,852.48    |
| 30314GAC6    | FREMF 2019-KF71 Mortgage Trust                      | 127,242.12     | 97.42  | 127,570.39    | 123,963.49    | 123,963.49    |
| LX266254     | Froneri International (R&R Ice Cream) (7/25)        | 55,000.00      | 100.07 | 54,942.27     | 55,037.40     | 55,037.40     |
| 30323CAJ9    | FS Rialto 2021-FL3                                  | 100,000.00     | 99.79  | 98,890.63     | 99,786.66     | 99,786.66     |
| 34960PAH4    | FTAI Aviation Investors LLC                         | 10,000.00      | 100.62 | 9,950.00      | 10,062.50     | 10,062.50     |
| 359678AC3    | Full House Resorts Inc                              | 15,000.00      | 88.50  | 14,435.66     | 13,275.00     | 13,275.00     |
| BIN1TT362    | FVA 5YSY30Y FWD PREM 1750                           | 775,000.00     | 1.82   | 0.00          | 14,138.85     | 14,138.85     |
| BIN1TFNM5    | FVA 5YSY30Y FWD PREMIUM 1800                        | 2,436,500.00   | 1.39   | 0.00          | 33,824.83     | 33,824.83     |
| BIN2DWWY9    | FWDP 10Y RTP 3.759000 25-OCT-2027                   | -598,400.00    | 0.00   | 0.00          | -1,907.70     | -1,907.70     |
| BIN27RUJ0    | FWDP 10Y RTP 3.535 27-NOV-2034                      | -678,000.00    | 0.02   | 0.00          | -16,642.87    | -16,642.87    |
| BIN265R38    | FWDP 10Y RTP 5.54 14-AUG-2034                       | -641,560.00    | 0.00   | 0.00          | -2,380.83     | -2,380.83     |
| BIN27RUM3    | FWDP 10Y RTR 2.355 27-NOV-2034                      | 678,000.00     | 0.01   | 0.00          | 7,464.78      | 7,464.78      |
| BIN265R61    | FWDP 10Y RTR 2.375 14-AUG-2034                      | 641,560.00     | 0.02   | 0.00          | 12,597.03     | 12,597.03     |
| BIN2DWYX7    | FWDP 10Y RTR 3.759000 25-OCT-2027                   | -598,400.00    | 0.01   | 0.00          | -3,044.66     | -3,044.66     |
| BIN2DWYU3    | FWDP 1Y RTP 3.122500 25-OCT-2027                    | -2,992,000.00  | 0.00   | 0.00          | -1,549.86     | -1,549.86     |
| BIN2DC9W1    | FWDP 1Y RTP 3.160000 23-SEP-2027                    | -2,992,000.00  | 0.00   | 0.00          | -526.59       | -526.59       |
| BIN2CSSE6    | FWDP 1Y RTP 3.170000 23-AUG-2027                    | -1,496,000.00  | 0.00   | 0.00          | -1,493.01     | -1,493.01     |
| BIN2CLW14    | FWDP 1Y RTP 3.250000 12-AUG-2027                    | -1,496,000.00  | 0.00   | 0.00          | -1,148.93     | -1,148.93     |
| BIN2CLV56    | FWDP 1Y RTP 3.250000 12-AUG-2027                    | -2,991,000.00  | 0.00   | 0.00          | -2,225.30     | -2,225.30     |
| BIN2CWX35    | FWDP 1Y RTP 3.600000 30-AUG-2027                    | -10,771,200.00 | 0.00   | 0.00          | -204.65       | -204.65       |
| BIN2D1038    | FWDP 1Y RTP 3.622000 08-SEP-2026                    | -3,086,000.00  | 0.00   | 0.00          | -401.18       | -401.18       |
| BIN2D1012    | FWDP 1Y RTP 3.631000 08-SEP-2026                    | -6,172,000.00  | 0.00   | 0.00          | -666.58       | -666.58       |
| BIN2DDXU6    | FWDP 1Y RTR 2.500000 25-SEP-2026                    | -6,172,000.00  | 0.00   | 0.00          | -1,178.85     | -1,178.85     |
| BIN2DWTY6    | FWDP 1Y RTR 3.122500 25-OCT-2027                    | -2,992,000.00  | 0.00   | 0.00          | -2,249.98     | -2,249.98     |
| BIN2DC9T8    | FWDP 1Y RTR 3.160000 23-SEP-2027                    | -2,992,000.00  | 0.00   | 0.00          | -1,899.92     | -1,899.92     |
| BIN2CSSB2    | FWDP 1Y RTR 3.170000 23-AUG-2027                    | -1,496,000.00  | 0.00   | 0.00          | -607.38       | -607.38       |
| BIN2CLVP2    | FWDP 1Y RTR 3.250000 12-AUG-2027                    | -2,991,000.00  | 0.00   | 0.00          | -1,677.95     | -1,677.95     |
| BIN2CLV20    | FWDP 1Y RTR 3.250000 12-AUG-2027                    | -1,496,000.00  | 0.00   | 0.00          | -873.66       | -873.66       |
| BIN2CWX43    | FWDP 30Y RTP 4.650000 30-AUG-2027                   | 598,400.00     | 0.01   | 0.00          | 7,379.47      | 7,379.47      |
| BIN290W89    | FX FVA EURUSD 8.4% IV (SELL PROTECTION)             | 1,044,000.00   | 1.17   | 0.00          | 12,209.72     | 12,209.72     |
| BIN2BTLN2    | FX FVA USDBRL 15.3% IV (SELL PROTECTION)            | 928,000.00     | 0.00   | 0.00          | 0.00          | 0.00          |
| BIN2BTL16    | FX FVA USDBRL 15.3% IV (SELL PROTECTION)            | 464,000.00     | 0.00   | 0.00          | 0.00          | 0.00          |
| BIN290WC0    | FX FVA USDINR 4.325% IV (BUY PROTECTION)            | 1,044,000.00   | 0.14   | 0.00          | 1,506.44      | 1,506.44      |
| BIN2DZAS7    | FX VOL USDZAR 10.95% 6M (BUY PROTECTION)            | 4,000.00       | 0.16   | 0.00          | 6.31          | 6.31          |
| LX189433     | Gainwell Acquisition Corp                           | 91,409.83      | 99.25  | 89,699.19     | 90,724.26     | 90,724.26     |
| LX258261     | Garda World (1/25) T/L B                            | 14,174.94      | 100.19 | 14,139.51     | 14,201.52     | 14,201.52     |
| 36485MAN9    | Garda World Security Corp                           | 45,000.00      | 101.50 | 46,046.74     | 45,675.00     | 45,675.00     |
| 366651AE7    | Gartner Inc                                         | 90,000.00      | 94.39  | 90,277.01     | 84,950.19     | 84,950.19     |
| 361448AU7    | GATX Corp                                           | 15,000.00      | 94.52  | 13,998.35     | 14,178.38     | 14,178.38     |
| 361448BS1    | GATX Corp                                           | 21,000.00      | 102.52 | 20,921.25     | 21,530.06     | 21,530.06     |
| 361448BP7    | GATX Corp                                           | 59,000.00      | 101.32 | 59,675.98     | 59,778.45     | 59,778.45     |
| AUDGBP112025 | GBP/AUD FWD 20251120                                | 295,000.00     | 1.00   | 295,000.00    | 295,000.00    | 387,558.60    |
| AUDGBP112025 | GBP/AUD FWD 20251120                                | -295,000.00    | 1.00   | -295,000.00   | -295,000.00   | -387,558.60   |
| GBPNZD112025 | GBP/NZD FWD 20251120                                | -295,625.00    | 1.00   | -295,625.00   | -295,625.00   | -388,379.70   |
| GBPNZD112025 | GBP/NZD FWD 20251120                                | 295,625.00     | 1.00   | 295,625.00    | 295,625.00    | 388,379.70    |
| GBPU5D121725 | GBP/USD FWD 20251217                                | 1,126,827.01   | 1.00   | 1,126,827.01  | 1,126,827.01  | 1,480,385.51  |
| GBPU5D121725 | GBP/USD FWD 20251217                                | -1,133,082.98  | 1.00   | -1,133,082.98 | -1,133,082.98 | -1,488,604.38 |
| LX258422     | GBT US III (Amex GBT) T/L B (1/25)                  | 24,812.50      | 100.28 | 24,762.50     | 24,881.60     | 24,881.60     |
| 36170HAA8    | GCAT 2022-NQM4 Trust                                | 71,853.44      | 99.86  | 71,853.15     | 71,754.25     | 71,754.25     |
| 36266GAB3    | GE HealthCare Technologies Inc                      | 34,000.00      | 101.75 | 34,208.36     | 34,595.44     | 34,595.44     |
| LX259072     | Gen Digital (Symantec/NortonLifeLock) T/L B (02/25) | 54,862.50      | 99.95  | 54,588.19     | 54,836.71     | 54,836.71     |
| 37045XDB9    | General Motors Financial Co Inc                     | 54,000.00      | 99.88  | 52,356.55     | 53,932.50     | 53,932.50     |
| 37045XCM6    | General Motors Financial Co Inc                     | 52,000.00      | 99.75  | 52,219.91     | 51,870.00     | 51,870.00     |
| 37045XBT2    | General Motors Financial Co Inc                     | 58,000.00      | 100.06 | 57,849.65     | 58,034.63     | 58,034.63     |
| 371559AB1    | Genesee & Wyoming Inc                               | 35,000.00      | 101.50 | 35,000.00     | 35,525.00     | 35,525.00     |
| 372460AF2    | Genuine Parts Co                                    | 48,000.00      | 101.79 | 48,778.36     | 48,860.98     | 48,860.98     |
| 373334KV2    | Georgia Power Co                                    | 48,000.00      | 101.39 | 48,560.18     | 48,667.58     | 48,667.58     |
| LX258430     | GFL Environmental T/L B (02/25)                     | 55,000.00      | 100.17 | 55,000.00     | 55,096.25     | 55,096.25     |
| 36170JAD8    | GGAM Finance Ltd                                    | 30,000.00      | 103.75 | 30,003.77     | 31,125.00     | 31,125.00     |
| 36179XHX7    | Ginnie Mae II Pool                                  | 87,724.34      | 95.53  | 85,401.01     | 83,799.68     | 83,799.68     |
| 36179XNE2    | Ginnie Mae II Pool                                  | 96,563.99      | 98.33  | 92,384.58     | 94,950.50     | 94,950.50     |
| 36179XLF1    | Ginnie Mae II Pool                                  | 88,605.47      | 95.53  | 86,359.19     | 84,640.52     | 84,640.52     |
| 36179XDD5    | Ginnie Mae II Pool                                  | 74,344.53      | 95.68  | 72,422.04     | 71,133.15     | 71,133.15     |
| 36179XDE3    | Ginnie Mae II Pool                                  | 34,379.60      | 98.33  | 32,945.32     | 33,805.78     | 33,805.78     |
| 37960JAC2    | Global Aircraft Leasing Co Ltd                      | 65,000.00      | 102.75 | 65,132.08     | 66,787.50     | 66,787.50     |
| 37960BAD7    | Global Medical Response Inc                         | 50,000.00      | 104.38 | 51,233.17     | 52,187.50     | 52,187.50     |
| 37954FAK0    | Global Partners LP / GLP Finance Corp               | 35,000.00      | 104.62 | 37,037.24     | 36,618.75     | 36,618.75     |
| P4909LAA8    | GNL Quintero SA                                     | 94,160.00      | 100.18 | 94,536.07     | 94,328.92     | 94,328.92     |
| 38021MAA4    | Goat Holdco LLC                                     | 20,000.00      | 102.50 | 20,000.00     | 20,500.00     | 20,500.00     |
| BUDQNP3      | Gold Fields Orogen Holdings BVI Ltd                 | 200,000.00     | 104.05 | 202,253.54    | 208,090.40    | 208,090.40    |
| LX247752     | Golden State Foods T/L                              | 24,787.91      | 100.50 | 24,626.69     | 24,912.72     | 24,912.72     |
| 38141GC28    | Goldman Sachs Group Inc/The                         | 16,000.00      | 104.00 | 16,544.64     | 16,640.00     | 16,640.00     |
| 38141GD43    | Goldman Sachs Group Inc/The                         | 35,000.00      | 99.36  | 35,000.00     | 34,775.90     | 34,775.90     |
| 38141GD35    | Goldman Sachs Group Inc/The                         | 37,000.00      | 99.47  | 37,000.00     | 36,804.20     | 36,804.20     |
| 38381HYW5    | Government National Mortgage Association            | 3,433,856.28   | 5.63   | 204,742.75    | 193,391.01    | 193,391.01    |
| 38381LHP0    | Government National Mortgage Association            | 1,980,868.01   | 6.41   | 126,450.40    | 126,920.35    | 126,920.35    |
| 38382RA40    | Government National Mortgage Association            | 2,256,092.10   | 13.63  | 318,565.60    | 307,489.79    | 307,489.79    |
| 38383GPL9    | Government National Mortgage Association            | 2,240,598.13   | 13.61  | 318,228.72    | 304,905.52    | 304,905.52    |
| 38385DJR8    | Government National Mortgage Association            | 1,438,059.43   | 100.37 | 1,440,957.79  | 1,443,334.38  | 1,443,334.38  |
| 38381JAV9    | Government National Mortgage Association            | 5,839,432.93   | 6.12   | 416,827.30    | 357,259.43    | 357,259.43    |
| 38381JZ59    | Government National Mortgage Association            | 3,420,905.86   | 5.52   | 205,392.93    | 188,692.38    | 188,692.38    |
| 38379CT63    | Government National Mortgage Association            | 1,149,122.93   | 6.17   | 108,266.17    | 70,915.36     | 70,915.36     |
| 38377MHW9    | Government National Mortgage Association            | 1,068,422.48   | 4.57   | 129,504.66    | 48,863.45     | 48,863.45     |
| 38381JG30    | Government National Mortgage Association            | 3,131,799.50   | 6.01   | 206,214.42    | 188,143.48    | 188,143.48    |
| 38380XBQ9    | Government National Mortgage Association            | 544,487.49     | 17.37  | 102,774.17    | 94,552.32     | 94,552.32     |
| LX262974     | Grant Thornton Advisors T/L B                       | 40,000.00      | 100.40 | 39,526.62     | 40,160.80     | 40,160.80     |
| 389375AP1    | Gray Media Inc                                      | 15,000.00      | 97.75  | 15,060.01     | 14,662.50     | 14,662.50     |
| 389375AN6    | Gray Media Inc                                      | 15,000.00      | 100.50 | 15,166.72     | 15,075.00     | 15,075.00     |
| LX257812     | Great Outdoors (Bass Pro Shops) T/L (1/25)          | 425,639.01     | 100.12 | 426,382.72    | 426,171.06    | 426,171.06    |
| 39152MAA3    | Great Wolf Trust 2024-WOLF                          | 350,000.00     | 100.19 | 349,125.00    | 350,656.22    | 350,656.22    |
| LX269952     | Green Infrastructure Partners (USD) T/L B           | 100,000.00     | 100.28 | 99,750.00     | 100,281.50    | 100,281.50    |
| 39809PAJ4    | Greystone CRE Notes 2021-FL3 Ltd                    | 100,000.00     | 99.88  | 99,035.16     | 99,878.20     | 99,878.20     |
| 398433AP7    | Griffon Corp                                        | 30,000.00      | 99.88  | 30,018.52     | 29,962.50     | 29,962.50     |
| 36255WAE5    | GS Mortgage Securities Corp Trust 2018-RIVR         | 122,000.00     | 4.44   | 116,290.10    | 5,418.02      | 5,418.02      |

|           |                                                             |                  |        |                  |                  |            |
|-----------|-------------------------------------------------------------|------------------|--------|------------------|------------------|------------|
| 36198EAS4 | GS Mortgage Securities Trust 2013-GC13                      | 100,000.00       | 97.17  | 96,500.00        | 97,170.85        | 97,170.85  |
| 36257UAN7 | GS Mortgage Securities Trust 2019-GC42                      | 2,134,256.61     | 2.50   | 109,601.32       | 53,305.83        | 53,305.83  |
| 36258RBC6 | GS Mortgage Securities Trust 2020-GC47                      | 1,454,668.97     | 3.88   | 109,656.27       | 56,452.65        | 56,452.65  |
| 36264KAX8 | GS Mortgage Securities Trust 2020-GSA2                      | 1,133,661.14     | 6.33   | 132,795.47       | 71,735.36        | 71,735.36  |
| 36260RAD1 | GS Mortgage-Backed Securities Corp Trust 2020-PJ6           | 285,876.33       | 82.76  | 291,075.00       | 236,600.57       | 236,600.57 |
| 36263NAD7 | GS Mortgage-Backed Securities Trust 2022-PJ1                | 238,048.54       | 83.38  | 231,762.59       | 198,491.56       | 198,491.56 |
| 36269RBU3 | GS Mortgage-Backed Securities Trust 2024-PJ4                | 97,108.76        | 99.90  | 95,925.24        | 97,012.99        | 97,012.99  |
| 36273FAU4 | GS Mortgage-Backed Securities Trust 2025-9                  | 250,000.00       | 101.02 | 252,695.31       | 252,539.05       | 252,539.05 |
| 362334FK5 | GSAA Home Equity Trust 2006-4                               | 357,757.96       | 58.92  | 339,370.28       | 210,786.09       | 210,786.09 |
| 36249BAD2 | GSAA Home Equity Trust 2007-7                               | 41,896.97        | 98.50  | 41,896.97        | 41,267.00        | 41,267.00  |
| 36260TAL9 | GSCG Trust 2019-600C                                        | 183,000.00       | 4.00   | 184,709.89       | 7,321.83         | 7,321.83   |
| 36270JAA3 | GSMS Trust 2024-Fair                                        | 400,000.00       | 102.73 | 397,635.96       | 410,903.28       | 410,903.28 |
| 40139LBK8 | Guardian Life Global Funding                                | 30,000.00        | 102.13 | 30,000.00        | 30,638.82        | 30,638.82  |
| P5015VAF3 | Guatemala Government Bond                                   | 200,000.00       | 99.75  | 199,175.41       | 199,500.00       | 199,500.00 |
| 40263SAT3 | Gulfport Energy Operating Corp                              | 30,000.00        | 101.75 | 30,096.60        | 30,525.00        | 30,525.00  |
| 40274OAG9 | Gulfstream Natural Gas System LLC                           | 21,000.00        | 102.40 | 20,993.70        | 21,503.16        | 21,503.16  |
| 362414AA2 | GWT 2024-WLF2                                               | 250,000.00       | 100.19 | 249,375.00       | 250,468.50       | 250,468.50 |
| 417558AB9 | Harvest Midstream I LP                                      | 30,000.00        | 103.25 | 30,000.00        | 30,975.00        | 30,975.00  |
| 404119CU1 | HCA Inc                                                     | 285,000.00       | 104.10 | 284,558.25       | 296,698.11       | 296,698.11 |
| 42704LAF1 | Herc Holdings Inc                                           | 15,000.00        | 104.38 | 15,000.00        | 15,656.25        | 15,656.25  |
| LX263400  | Herc Holdings T/L B(05/25)                                  | 15,000.00        | 100.61 | 14,962.50        | 15,092.18        | 15,092.18  |
| 42824C208 | Hewlett Packard Enterprise Co                               | 2,750.00         | 67.58  | 137,832.50       | 185,845.00       | 185,845.00 |
| 42824CBV0 | Hewlett Packard Enterprise Co                               | 73,000.00        | 98.72  | 72,295.86        | 72,068.37        | 72,068.37  |
| LX255554  | Hexion Holdings T/L B                                       | 29,473.86        | 98.32  | 28,619.22        | 28,979.14        | 28,979.14  |
| 40443GAE5 | HIG RCP 2023-FL1 LLC                                        | 84,680.86        | 100.01 | 85,302.97        | 84,685.77        | 84,685.77  |
| LX267287  | Hightower Holding T/L (8/25)                                | 114,313.50       | 100.12 | 114,213.50       | 114,456.39       | 114,456.39 |
| 431318BG8 | Hilcorp Energy I LP / Hilcorp Finance Co                    | 15,000.00        | 96.00  | 14,987.50        | 14,400.00        | 14,400.00  |
| LX258434  | Hilcorp Energy I T/L B (01/25)                              | 149,250.00       | 100.31 | 149,468.54       | 149,717.15       | 149,717.15 |
| LX219138  | Hilton Domestic Operating Co Inc                            | 140,000.00       | 100.37 | 140,775.24       | 140,512.40       | 140,512.40 |
| 432833AF8 | Hilton Domestic Operating Co Inc                            | 130,000.00       | 99.75  | 130,812.20       | 129,675.00       | 129,675.00 |
| 432833AN1 | Hilton Domestic Operating Co Inc                            | 70,000.00        | 91.88  | 70,000.00        | 64,312.50        | 64,312.50  |
| 437076DB5 | Home Depot Inc/The                                          | 43,000.00        | 101.61 | 43,550.64        | 43,692.47        | 43,692.47  |
| 43731QAC2 | Home Partners of America 2019-1 Trust                       | 76,218.10        | 97.49  | 76,215.89        | 74,302.47        | 74,302.47  |
| 438127AD4 | Honda Motor Co Ltd                                          | 82,000.00        | 100.64 | 82,000.00        | 82,524.14        | 82,524.14  |
| 43990EAA9 | Horizon Aircraft Finance IV Ltd                             | 264,824.00       | 100.77 | 260,940.33       | 266,875.62       | 266,875.62 |
| 44107TAZ9 | Host Hotels & Resorts LP                                    | 30,000.00        | 94.26  | 29,896.15        | 28,278.60        | 28,278.60  |
| 44107TAY2 | Host Hotels & Resorts LP                                    | 45,000.00        | 95.08  | 40,658.38        | 42,787.35        | 42,787.35  |
| 404280EZ8 | HSBC Holdings PLC                                           | 235,000.00       | 101.99 | 235,000.00       | 239,687.08       | 239,687.08 |
| 404280EV7 | HSBC Holdings PLC                                           | 200,000.00       | 104.00 | 200,000.00       | 208,000.00       | 208,000.00 |
| 404300AA3 | HTL Commercial Mortgage Trust 2024-T53                      | 500,000.00       | 101.30 | 499,999.95       | 506,481.70       | 506,481.70 |
| 44332PAH4 | HUB International Ltd                                       | 15,000.00        | 104.00 | 15,042.53        | 15,600.00        | 15,600.00  |
| 443510AL6 | Hubbell Inc                                                 | 21,000.00        | 99.62  | 20,817.51        | 20,919.82        | 20,919.82  |
| 44590HBD7 | Hundred Acre Wood Trust 2021-INV1                           | 272,593.70       | 83.32  | 274,847.13       | 227,125.92       | 227,125.92 |
| LX257416  | Hunter Douglas T/L B (1/25)                                 | 43,711.97        | 100.40 | 43,493.41        | 43,887.47        | 43,887.47  |
| 446150BG8 | Huntington Bancshares Inc/OH                                | 330,000.00       | 99.38  | 330,040.00       | 327,937.50       | 327,937.50 |
| 44805RAA3 | Husky Injection Molding Systems Ltd / Titan Co-Borrower LLC | 45,000.00        | 103.38 | 45,291.50        | 46,518.75        | 46,518.75  |
| 44891ACU9 | Hyundai Capital America                                     | 61,000.00        | 102.57 | 60,908.34        | 62,565.75        | 62,565.75  |
| BIN2B2W66 | IBOXHY Index-L-MS                                           | 8,778.11         | 0.00   | 0.00             | 0.00             | 0.00       |
| BIN2B2W66 | IBOXHY Index-L-MS_P                                         | -3,240,000.00    | 0.00   | 0.00             | 0.00             | 0.00       |
| BIN2B2W66 | IBOXHY Index-L-MS_R                                         | 8,778.11         | 388.63 | 0.00             | 171,396.09       | 171,396.09 |
| BNB5BC2   | Indonesia Government International Bond                     | 100,000.00       | 84.21  | 99,165.00        | 84,208.00        | 97,061.91  |
| 455780CW4 | Indonesia Government International Bond                     | 100,000.00       | 68.45  | 99,031.00        | 68,445.50        | 68,445.50  |
| BDZCRY4   | Indonesia Treasury Bond                                     | 514,000,000.00   | 111.35 | 529,767,016.46   | 572,339,000.00   | 34,416.06  |
| BYRKM5    | Indonesia Treasury Bond                                     | 2,438,000,000.00 | 114.61 | 2,524,712,792.89 | 2,794,191,800.00 | 168,021.15 |
| BYX8CM5   | Indonesia Treasury Bond                                     | 1,779,000,000.00 | 103.44 | 1,749,262,380.91 | 1,840,197,600.00 | 110,655.30 |
| BL53JN6   | Indonesia Treasury Bond                                     | 5,326,000,000.00 | 102.50 | 5,238,497,500.00 | 5,459,150,000.00 | 328,271.20 |
| BQX5455   | Indonesia Treasury Bond                                     | 2,823,000,000.00 | 104.21 | 2,806,912,500.00 | 2,941,848,300.00 | 176,900.98 |
| BKPMKP5   | Indonesia Treasury Bond                                     | 5,458,000,000.00 | 103.84 | 5,417,838,400.00 | 5,667,587,200.00 | 340,805.00 |
| CASHIDR   | INDONESIAN RUPIAH                                           | 19,160,209.00    | 1.00   | 19,160,209.00    | 19,160,209.00    | 1,152.15   |
| LX247589  | Ineos Quattro Holdings UK T/L B (10/24)                     | 9,850.00         | 80.79  | 9,751.50         | 7,957.57         | 7,957.57   |
| LX255771  | Ineos US Finance T/L B                                      | 9,475.63         | 85.08  | 9,380.88         | 8,061.39         | 8,061.39   |
| 456837BT9 | ING Groep NV                                                | 200,000.00       | 103.50 | 200,000.00       | 207,000.00       | 207,000.00 |
| 45687VAC0 | Ingersoll Rand Inc                                          | 47,000.00        | 101.51 | 47,621.23        | 47,711.30        | 47,711.30  |
| BN7DJ27   | Inter-American Development Bank                             | 11,000,000.00    | 101.07 | 10,998,900.00    | 11,117,480.00    | 125,237.39 |
| BRX98V9   | Inter-American Development Bank                             | 13,000,000.00    | 102.54 | 13,379,965.09    | 13,329,680.00    | 150,157.62 |
| BQKVPF4   | International Bank for Reconstruction & Development         | 6,000,000.00     | 101.23 | 6,067,757.42     | 6,073,620.00     | 68,418.77  |
| BRJQJG6   | International Bank for Reconstruction & Development         | 10,000,000.00    | 100.70 | 10,103,987.38    | 10,069,700.00    | 113,434.25 |
| BG45NL3   | International Bank for Reconstruction & Development         | 109,000.00       | 87.19  | 93,430.98        | 95,040.37        | 109,547.78 |
| BN92740   | International Bank for Reconstruction & Development         | 620,000.00       | 98.89  | 614,191.63       | 613,130.40       | 60,530.68  |
| BNBQYX8   | International Development Association                       | 540,000.00       | 97.07  | 524,524.75       | 524,161.80       | 51,747.35  |
| 46117WAC6 | INTOWN 2025-STAY Mortgage Trust                             | 115,000.00       | 99.75  | 115,000.00       | 114,712.30       | 114,712.30 |
| LX270362  | ION Platform Finance US T/L (09/25)                         | 70,000.00        | 98.12  | 69,350.00        | 68,687.50        | 68,687.50  |
| 46266TAF5 | IQVIA Inc                                                   | 38,000.00        | 105.07 | 37,946.04        | 39,928.31        | 39,928.31  |
| 46284VAQ4 | Iron Mountain Inc                                           | 5,000.00         | 102.12 | 5,000.00         | 5,106.25         | 5,106.25   |
| BIN2DAJ95 | IRS PAY FIXED 4.4439% 08/16/2044                            | 256,600.00       | 0.04   | 0.00             | 90.12            | 90.12      |
| BIN2DAJ95 | IRS PAY FIXED 4.4439% 08/16/2044_P                          | -256,600.00      | 0.00   | 0.00             | 0.00             | 0.00       |
| BIN2DAJ95 | IRS PAY FIXED 4.4439% 08/16/2044_R                          | 256,600.00       | 0.00   | 0.00             | 0.00             | 0.00       |
| BIN2DAJH7 | IRS PAY FIXED 4.4517% 11/29/2044                            | 263,000.00       | 0.04   | 0.00             | 109.64           | 109.64     |
| BIN2DAJH7 | IRS PAY FIXED 4.4517% 11/29/2044_P                          | -263,000.00      | 0.00   | 0.00             | 0.00             | 0.00       |
| BIN2DAJH7 | IRS PAY FIXED 4.4517% 11/29/2044_R                          | 263,000.00       | 0.00   | 0.00             | 0.00             | 0.00       |
| Z978T5JR8 | ITRAXX.FINSR.44.V1 (BUY PROTECTION)                         | 955,500.00       | -1.99  | -18,733.99       | -19,037.82       | -21,943.84 |
| 465977AY2 | J.P. Morgan Mortgage Trust 2022-5                           | 411,295.26       | 84.43  | 369,404.44       | 347,238.29       | 347,238.29 |
| B0TNMN6   | Japan Government Twenty Year Bond                           | 84,050,000.00    | 100.21 | 84,256,730.00    | 84,223,984.00    | 546,518.61 |
| CASHJPY   | JAPANESE YEN                                                | 974,294.00       | 1.00   | 974,294.00       | 974,294.00       | 6,322.07   |
| CASHJPY   | JAPANESE YEN                                                | -1.00            | 1.00   | -1.00            | -1.00            | -0.01      |
| 46590XAY2 | JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl  | 36,000.00        | 104.26 | 35,488.08        | 37,534.46        | 37,534.46  |
| 46590XAM8 | JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl  | 53,000.00        | 94.48  | 48,367.84        | 50,073.76        | 50,073.76  |
| 46590XAU0 | JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl  | 90,000.00        | 93.20  | 91,551.01        | 83,881.71        | 83,881.71  |
| 476681AD3 | Jersey Mike's Funding LLC                                   | 208,950.00       | 101.49 | 208,950.00       | 212,069.46       | 212,069.46 |
| 476920AA1 | JetBlue Airways Corp / JetBlue Loyalty LP                   | 160,000.00       | 98.00  | 155,495.56       | 156,800.00       | 156,800.00 |
| LX241336  | JetBlue Airways T/L B                                       | 203,940.00       | 95.35  | 204,759.63       | 194,456.79       | 194,456.79 |
| 24422EYD5 | John Deere Capital Corp                                     | 69,000.00        | 100.76 | 69,380.94        | 69,524.54        | 69,524.54  |
| 478160DH4 | Johnson & Johnson                                           | 63,000.00        | 101.86 | 63,924.03        | 64,168.71        | 64,168.71  |
| 46650MBF3 | JP Morgan Mortgage Trust 2018-8                             | 408,327.21       | 92.47  | 403,363.47       | 377,591.07       | 377,591.07 |
| 46591KBR3 | JP Morgan Mortgage Trust 2019-8                             | 170,111.70       | 87.99  | 170,111.70       | 149,678.84       | 149,678.84 |
| 46591KBE2 | JP Morgan Mortgage Trust 2019-8                             | 6,598.60         | 90.02  | 6,617.97         | 5,940.21         | 5,940.21   |
| 46652FAJ9 | JP Morgan Mortgage Trust 2020-4                             | 152,031.99       | 86.93  | 153,472.94       | 132,162.88       | 132,162.88 |
| 46593MAB3 | JP Morgan Mortgage Trust 2025-CCM1                          | 181,221.97       | 100.66 | 175,275.62       | 182,425.39       | 182,425.39 |
| 46590LAV4 | JPMDB Commercial Mortgage Securities Trust 2016-C2          | 804,179.95       | 0.52   | 56,572.63        | 4,181.25         | 4,181.25   |
| 46647PFE1 | JPMorgan Chase & Co                                         | 37,000.00        | 99.61  | 37,000.00        | 36,855.26        | 36,855.26  |
| 46647PDW3 | JPMorgan Chase & Co                                         | 92,000.00        | 101.74 | 93,475.59        | 93,601.35        | 93,601.35  |

|              |                                                    |                 |        |                 |                 |               |
|--------------|----------------------------------------------------|-----------------|--------|-----------------|-----------------|---------------|
| 46647PEV4    | JPMorgan Chase & Co                                | 31,000.00       | 103.38 | 31,000.00       | 32,048.73       | 32,048.73     |
| 46647PFC5    | JPMorgan Chase & Co                                | 23,000.00       | 103.59 | 23,000.00       | 23,825.82       | 23,825.82     |
| 46647PEY8    | JPMorgan Chase & Co                                | 69,000.00       | 103.22 | 69,000.00       | 71,221.46       | 71,221.46     |
| 46647PEP7    | JPMorgan Chase & Co                                | 88,000.00       | 100.73 | 88,183.67       | 88,646.18       | 88,646.18     |
| EURJPY110425 | JPY/EUR FWD 20251104                               | 229,044,456.00  | 1.00   | 229,044,456.00  | 229,044,456.00  | 1,486,842.64  |
| EURJPY110425 | JPY/EUR FWD 20251104                               | -227,362,712.00 | 1.00   | -227,362,712.00 | -227,362,712.00 | -1,475,925.60 |
| EURJPY112025 | JPY/EUR FWD 20251120                               | -228,880,818.00 | 1.00   | -228,880,818.00 | -228,880,818.00 | -1,488,195.92 |
| EURJPY112025 | JPY/EUR FWD 20251120                               | 274,399,496.00  | 1.00   | 274,399,496.00  | 274,399,496.00  | 1,784,160.91  |
| JPYUSD110425 | JPY/USD FWD 20251104                               | 487,605,530.00  | 1.00   | 487,605,530.00  | 487,605,530.00  | 3,165,292.49  |
| JPYUSD110425 | JPY/USD FWD 20251104                               | -489,287,275.00 | 1.00   | -489,287,275.00 | -489,287,275.00 | -3,176,209.54 |
| JPYUSD112025 | JPY/USD FWD 20251120                               | 534,442,552.00  | 1.00   | 534,442,552.00  | 534,442,552.00  | 3,474,975.45  |
| JPYUSD112025 | JPY/USD FWD 20251120                               | -581,830,838.00 | 1.00   | -581,830,838.00 | -581,830,838.00 | -3,783,096.74 |
| JPYUSD121225 | JPY/USD FWD 20251212                               | 12,370.00       | 1.00   | 12,370.00       | 12,370.00       | 80.62         |
| JPYUSD121725 | JPY/USD FWD 20251217                               | -41,132,458.00  | 1.00   | -41,132,458.00  | -41,132,458.00  | -268,209.77   |
| JPYUSD121725 | JPY/USD FWD 20251217                               | 40,300,619.00   | 1.00   | 40,300,619.00   | 40,300,619.00   | 262,785.65    |
| Y4S71YAA2    | JSW Hydro Energy Ltd                               | 284,000.00      | 94.25  | 256,300.23      | 267,670.00      | 267,670.00    |
| Y4470XAA1    | JSW Infrastructure Ltd                             | 200,000.00      | 100.50 | 192,867.75      | 201,000.00      | 201,000.00    |
| LX258139     | Kaman Corp Delayed Draw T/L (01/25)                | 5,183.12        | 100.40 | 5,186.36        | 5,203.90        | 5,203.90      |
| LX258138     | Kaman Corp T/L B (01/25)                           | 54,816.88       | 100.40 | 54,885.35       | 55,036.70       | 55,036.70     |
| LX259600     | Kaseya (2/25) T/L                                  | 164,175.00      | 100.11 | 163,625.00      | 164,362.98      | 164,362.98    |
| 485862AG1    | Katayma CLO II Ltd                                 | 430,000.00      | 100.50 | 438,351.32      | 432,153.80      | 432,153.80    |
| LX239625     | Kenan Advantage Group Holdings T/L B (08/24)       | 29,924.24       | 98.55  | 29,269.07       | 29,490.34       | 29,490.34     |
| 491674BP1    | Kentucky Utilities Co                              | 15,000.00       | 103.21 | 14,995.65       | 15,480.99       | 15,480.99     |
| LX193174     | KFC Holding Co                                     | 118,601.84      | 100.50 | 119,021.08      | 119,194.85      | 119,194.85    |
| 494550AW6    | Kinder Morgan Energy Partners LP                   | 16,000.00       | 112.40 | 16,431.85       | 17,984.30       | 17,984.30     |
| 49456BAU5    | Kinder Morgan Inc                                  | 55,000.00       | 97.73  | 53,572.40       | 53,749.25       | 53,749.25     |
| 49461MAA8    | Kinetik Holdings LP                                | 38,000.00       | 100.75 | 38,063.03       | 38,285.00       | 38,285.00     |
| 50012LAE4    | Kodiak Gas Services LLC                            | 10,000.00       | 102.75 | 10,000.00       | 10,275.00       | 10,275.00     |
| 50012LAD6    | Kodiak Gas Services LLC                            | 10,000.00       | 102.50 | 10,000.00       | 10,250.00       | 10,250.00     |
| 50012LAC8    | Kodiak Gas Services LLC                            | 30,000.00       | 103.75 | 30,067.76       | 31,125.00       | 31,125.00     |
| 42307TAH1    | Kraft Heinz Foods Co                               | 95,000.00       | 113.83 | 110,925.36      | 108,137.08      | 108,137.08    |
| 50076QAR7    | Kraft Heinz Foods Co                               | 90,000.00       | 111.64 | 117,024.09      | 100,476.45      | 100,476.45    |
| 50077LAB2    | Kraft Heinz Foods Co                               | 250,000.00      | 83.60  | 216,408.95      | 209,010.50      | 209,010.50    |
| BTL5923      | Kraft Heinz Foods Co                               | 135,000.00      | 98.24  | 131,381.93      | 132,629.40      | 152,874.58    |
| 50077KAE8    | KRE Commercial Mortgage Trust 2025-AIP4            | 300,000.00      | 99.69  | 300,000.00      | 299,062.23      | 299,062.23    |
| 48275RAE7    | KREF 2021-FL2 Ltd                                  | 100,000.00      | 99.15  | 98,046.88       | 99,154.96       | 99,154.96     |
| 48275EAA4    | KREF 2022-FL3 Ltd                                  | 54,790.04       | 99.90  | 54,738.68       | 54,735.81       | 54,735.81     |
| 501044DX6    | Kroger Co/The                                      | 36,000.00       | 97.90  | 34,468.56       | 35,242.56       | 35,242.56     |
| 500937AA5    | KSL Commercial Mortgage Trust 2024-HT2             | 291,272.19      | 99.94  | 290,584.43      | 291,090.47      | 291,090.47    |
| 50155QAM2    | Kyndryl Holdings Inc                               | 87,000.00       | 80.65  | 69,936.15       | 70,164.46       | 70,164.46     |
| 502431AM1    | L3Harris Technologies Inc                          | 69,000.00       | 100.56 | 69,138.10       | 69,388.40       | 69,388.40     |
| 50540RBA9    | Laboratory Corp of America Holdings                | 66,000.00       | 99.17  | 65,728.28       | 65,449.49       | 65,449.49     |
| 513075CA7    | Lamar Media Corp                                   | 20,000.00       | 99.00  | 20,000.00       | 19,800.00       | 19,800.00     |
| LX233733     | LBM Acquisition LLC                                | 70,832.20       | 96.83  | 68,685.09       | 68,589.30       | 68,589.30     |
| LX229243     | LC Ahab US Bidco LLC                               | 49,661.46       | 100.38 | 49,153.76       | 49,847.69       | 49,847.69     |
| 50188YAJ3    | LCM XXIV Ltd                                       | 3,516.78        | 100.15 | 3,516.78        | 3,522.03        | 3,522.03      |
| 527298CD3    | Level 3 Financing Inc                              | 15,000.00       | 92.25  | 12,850.06       | 13,837.50       | 13,837.50     |
| 527298CM3    | Level 3 Financing Inc                              | 30,000.00       | 102.00 | 30,000.00       | 30,600.00       | 30,600.00     |
| 50203JAE8    | LFT CRE 2021-FL1 Ltd                               | 100,000.00      | 99.52  | 97,328.13       | 99,523.59       | 99,523.59     |
| 53218DAE8    | Life 2022-BMR Mortgage Trust                       | 250,000.00      | 91.15  | 248,749.89      | 227,878.58      | 227,878.58    |
| 53218DAA6    | Life 2022-BMR Mortgage Trust                       | 170,000.00      | 96.75  | 169,149.98      | 164,474.59      | 164,474.59    |
| 53190FAE5    | Life Time Inc                                      | 55,000.00       | 101.25 | 55,039.60       | 55,687.50       | 55,687.50     |
| 53219LAX7    | LifePoint Health Inc                               | 25,000.00       | 106.25 | 25,000.00       | 26,562.50       | 26,562.50     |
| LX245319     | Lifepoint Health T/L B1 (09/24)                    | 72,109.22       | 100.19 | 70,492.57       | 72,247.67       | 72,247.67     |
| 531968AB1    | Light & Wonder International Inc                   | 70,000.00       | 99.62  | 70,258.41       | 69,737.50       | 69,737.50     |
| G54897AA4    | Lima Metro Line 2 Finance Ltd                      | 152,481.97      | 104.31 | 149,760.54      | 159,056.99      | 159,056.99    |
| 53567YAA7    | Lineage OP LP                                      | 34,000.00       | 101.12 | 33,690.00       | 34,382.50       | 34,382.50     |
| LX272708     | Live Nation Entertainment T/L B (10/25)            | 45,000.00       | 100.12 | 44,775.00       | 45,056.25       | 45,056.25     |
| 53803X402    | Live Oak Bancshares Inc                            | 3,625.00        | 25.52  | 90,625.00       | 92,510.00       | 92,510.00     |
| 539439BF5    | Lloyds Banking Group PLC                           | 200,000.00      | 99.38  | 200,000.00      | 198,750.00      | 198,750.00    |
| 53948HAJ5    | LoanCore 2021-CRE6 Issuer Ltd                      | 100,000.00      | 99.00  | 100,000.00      | 98,997.89       | 98,997.89     |
| 53946PAN0    | LoanCore 2022-CRE7 Issuer Ltd                      | 100,000.00      | 99.96  | 99,125.00       | 99,962.54       | 99,962.54     |
| 53947FAJ0    | LoanCore 2025 2025-CRE8 Issuer LLC                 | 100,000.00      | 99.28  | 99,750.00       | 99,278.72       | 99,278.72     |
| 538912AA4    | LoanCore 2025-CRE9 Issuer LLC                      | 250,000.00      | 100.03 | 250,000.00      | 250,076.93      | 250,076.93    |
| 539830CM9    | Lockheed Martin Corp                               | 36,000.00       | 101.83 | 35,914.68       | 36,657.43       | 36,657.43     |
| 54288CAA1    | Long Ridge Energy LLC                              | 75,000.00       | 103.25 | 75,269.81       | 77,437.50       | 77,437.50     |
| LX258262     | Long Ridge Energy T/L B (2/25)                     | 154,225.00      | 97.96  | 152,682.75      | 151,076.50      | 151,076.50    |
| 548661EM5    | Lowe's Cos Inc                                     | 21,000.00       | 98.22  | 20,925.03       | 20,626.91       | 20,626.91     |
| 548661EG8    | Lowe's Cos Inc                                     | 134,000.00      | 99.08  | 132,375.37      | 132,764.25      | 132,764.25    |
| 50219QAY0    | Lstar Commercial Mortgage Trust 2016-4             | 194,188.86      | 0.22   | 56,279.17       | 420.22          | 420.22        |
| 50219QAL8    | Lstar Commercial Mortgage Trust 2016-4             | 274,000.00      | 96.14  | 265,211.04      | 263,431.55      | 263,431.55    |
| 54910TBA9    | LSTAR Commercial Mortgage Trust 2017-5             | 1,730,626.01    | 0.56   | 80,223.81       | 9,758.48        | 9,758.48      |
| LX228773     | Lumen Technologies Inc                             | 58,174.23       | 99.63  | 56,977.22       | 57,956.37       | 57,956.37     |
| 83438LAA9    | Lunar 2021-1 Structured Aircraft Portfolio Notes   | 166,474.81      | 95.04  | 154,784.47      | 158,221.38      | 158,221.38    |
| 55609NAE8    | Macquarie Airfinance Holdings Ltd                  | 37,000.00       | 100.91 | 36,992.97       | 37,335.96       | 37,335.96     |
| 55609NAF5    | Macquarie Airfinance Holdings Ltd                  | 37,000.00       | 101.60 | 36,984.83       | 37,590.74       | 37,590.74     |
| LX260790     | Madison IAQ (Madison Air) Incremental T/L B (3/25) | 59,850.00       | 100.50 | 59,251.50       | 60,149.25       | 60,149.25     |
| 55760LAB3    | Madison IAQ LLC                                    | 15,000.00       | 97.75  | 13,940.01       | 14,662.50       | 14,662.50     |
| LX270643     | Madison Safety & Flow T/L B (09/25)                | 20,666.46       | 100.58 | 20,614.80       | 20,787.05       | 20,787.05     |
| 566007AC4    | MARB BondCo PLC                                    | 200,000.00      | 90.30  | 190,288.10      | 180,608.80      | 180,608.80    |
| 571903BW2    | Marriott International Inc/MD                      | 36,000.00       | 99.55  | 35,607.96       | 35,838.11       | 35,838.11     |
| 571903BQ5    | Marriott International Inc/MD                      | 70,000.00       | 102.44 | 69,140.80       | 71,706.25       | 71,706.25     |
| 57164YAF4    | Marriott Vacations Worldwide Corp                  | 135,000.00      | 94.69  | 135,164.90      | 127,828.13      | 127,828.13    |
| 571676BC8    | Mars Inc                                           | 36,000.00       | 101.40 | 35,805.24       | 36,504.11       | 36,504.11     |
| 571676BA2    | Mars Inc                                           | 155,000.00      | 102.43 | 154,728.75      | 158,765.57      | 158,765.57    |
| 571748BY7    | Marsh & McLennan Cos Inc                           | 70,000.00       | 101.00 | 70,457.07       | 70,699.23       | 70,699.23     |
| 573874AQ7    | Marvell Technology Inc                             | 66,000.00       | 106.61 | 65,896.35       | 70,360.88       | 70,360.88     |
| 576323AT6    | MasTec Inc                                         | 37,000.00       | 104.47 | 37,231.74       | 38,652.75       | 38,652.75     |
| 57648SAG1    | Matador Resources Co                               | 20,000.00       | 100.75 | 20,027.24       | 20,150.00       | 20,150.00     |
| 57665RAL0    | Match Group Holdings II LLC                        | 60,000.00       | 94.25  | 59,962.50       | 56,550.00       | 56,550.00     |
| 59155LAA0    | Mavis Tire Express Services Topco Corp             | 10,000.00       | 98.88  | 9,937.50        | 9,887.50        | 9,887.50      |
| BIN280P76    | MC 10YX10Y RTR 2.30 20-MAY-2026                    | -597,000.00     | 0.00   | -4,358.10       | -585.06         | -674.37       |
| BIN280P68    | MC 5YX5Y RTR 2.50 20-MAY-2026                      | 1,194,000.00    | 0.00   | 5,910.30        | 1,484.14        | 1,710.69      |
| 55292WAA8    | MC Brazil Downstream Trading SARL                  | 182,441.76      | 83.00  | 187,160.41      | 151,426.66      | 151,426.66    |
| LX256336     | McAfee T/L B (12/24)                               | 28,712.94       | 95.21  | 28,569.39       | 27,337.02       | 27,337.02     |
| 58013MPW9    | McDonald's Corp                                    | 32,000.00       | 98.71  | 32,799.93       | 31,586.24       | 31,586.24     |
| 57767XAA8    | McGraw-Hill Education Inc                          | 20,000.00       | 99.25  | 19,227.74       | 19,850.00       | 19,850.00     |
| 58064LAA2    | McGraw-Hill Education Inc                          | 5,000.00        | 102.38 | 5,000.00        | 5,118.75        | 5,118.75      |
| LX270035     | Meade Pipeline Investments T/L B (9/25)            | 35,000.00       | 100.19 | 34,912.50       | 35,065.63       | 35,065.63     |
| 62482BAB8    | Medline Borrower LP                                | 30,000.00       | 99.50  | 29,998.95       | 29,850.00       | 29,850.00     |
| LX267024     | Medline Borrower T/L (3/24)                        | 331,817.37      | 100.15 | 332,670.19      | 332,325.05      | 332,325.05    |

|              |                                                             |                |        |                |                |             |
|--------------|-------------------------------------------------------------|----------------|--------|----------------|----------------|-------------|
| 58933YBT1    | Merck & Co Inc                                              | 44,000.00      | 102.74 | 43,867.56      | 45,206.57      | 45,206.57   |
| 30303M8V7    | Meta Platforms Inc                                          | 68,000.00      | 95.93  | 67,660.78      | 65,230.16      | 65,230.16   |
| 59156RCQ9    | MetLife Inc                                                 | 30,000.00      | 104.92 | 30,000.00      | 31,476.00      | 31,476.00   |
| 59170JAZ1    | MetroNet Infrastructure Issuer LLC                          | 135,000.00     | 100.45 | 134,956.50     | 135,611.13     | 135,611.13  |
| CASHMXN      | MEXICAN PESO                                                | 8,582,576.46   | 1.00   | 8,582,576.46   | 8,582,576.46   | 461,962.83  |
| 91087BAF7    | Mexico Government International Bond                        | 250,000.00     | 100.55 | 248,375.00     | 251,374.50     | 251,374.50  |
| 58003MAE6    | MF1 2024-FL15                                               | 100,000.00     | 100.16 | 99,750.00      | 100,155.76     | 100,155.76  |
| 55287EAJ6    | MF1 2024-FL16                                               | 100,000.00     | 99.00  | 99,750.00      | 99,000.01      | 99,000.01   |
| 55287HAJ9    | MF1 2025-FL17 LLC                                           | 100,000.00     | 99.75  | 99,750.00      | 99,753.55      | 99,753.55   |
| 552757AC0    | MFA 2020-NQM3 Trust                                         | 53,255.32      | 95.97  | 53,254.30      | 51,106.90      | 51,106.90   |
| LX255583     | MH Sub I T/L B4                                             | 62,481.72      | 80.85  | 57,640.16      | 50,516.47      | 50,516.47   |
| 55316VAL8    | MHC Commercial Mortgage Trust 2021-MHC                      | 240,000.00     | 99.89  | 239,446.10     | 239,732.30     | 239,732.30  |
| LX193790     | MICHAELS COMPANIES T/L B                                    | 14,922.08      | 95.91  | 12,245.00      | 14,311.84      | 14,311.84   |
| 55916AAA2    | Michaels Cos Inc/The                                        | 10,000.00      | 93.50  | 8,992.53       | 9,350.00       | 9,350.00    |
| 59982VAA7    | Mill City Solar Loan 2019-2 Ltd                             | 55,896.80      | 91.34  | 55,892.88      | 51,058.15      | 51,058.15   |
| L6388GHX1    | Millicom International Cellular SA                          | 200,000.00     | 93.25  | 184,034.08     | 186,500.00     | 186,500.00  |
| N57445AA1    | Minejesa Capital BV                                         | 143,840.00     | 99.52  | 143,437.25     | 143,151.01     | 143,151.01  |
| LX259027     | Minimax Viking T/L B (2/25)                                 | 14,962.50      | 100.50 | 14,962.50      | 15,037.31      | 15,037.31   |
| LX234304     | Mitchell International Inc                                  | 62,448.28      | 100.21 | 62,136.04      | 62,578.48      | 62,578.48   |
| LX234305     | Mitchell International Inc                                  | 10,000.00      | 97.80  | 9,950.00       | 9,780.00       | 9,780.00    |
| 60672JAA7    | Miter Brands Acquisition Holdco Inc / MIWD Borrower LLC     | 30,000.00      | 102.50 | 29,781.25      | 30,750.00      | 30,750.00   |
| LX227882     | MIWD Holdco II LLC                                          | 44,774.43      | 100.28 | 43,774.12      | 44,900.47      | 44,900.47   |
| 60856BAF1    | Molex Electronic Technologies LLC                           | 38,000.00      | 102.25 | 37,984.08      | 38,854.85      | 38,854.85   |
| N6000DAA1    | Mong Duong Finance Holdings BV                              | 169,400.16     | 98.75  | 159,273.44     | 167,282.66     | 167,282.66  |
| 61747YEC5    | Morgan Stanley                                              | 62,000.00      | 98.12  | 60,413.73      | 60,834.46      | 60,834.46   |
| 61747YFM2    | Morgan Stanley                                              | 35,000.00      | 105.03 | 34,942.95      | 36,760.50      | 36,760.50   |
| 61748UAM4    | Morgan Stanley                                              | 18,000.00      | 99.73  | 18,000.00      | 17,951.49      | 17,951.49   |
| 61747YFB6    | Morgan Stanley                                              | 18,000.00      | 104.91 | 18,169.95      | 18,884.32      | 18,884.32   |
| 61762DAZ4    | Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9  | 86,763.91      | 96.01  | 81,385.46      | 83,301.69      | 83,301.69   |
| 61763UAG7    | Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17 | 93,294.70      | 98.57  | 90,379.24      | 91,958.02      | 91,958.02   |
| 61691EBB0    | Morgan Stanley Capital I Trust 2016-UBS12                   | 2,399,237.02   | 0.51   | 91,969.68      | 12,253.38      | 12,253.38   |
| 61692AAQ5    | Morgan Stanley Capital I Trust 2019-NUGS                    | 125,000.00     | 0.70   | 124,282.89     | 878.54         | 878.54      |
| 61692AAN2    | Morgan Stanley Capital I Trust 2019-NUGS                    | 147,000.00     | 2.11   | 137,364.71     | 3,099.25       | 3,099.25    |
| 61691XAN3    | Morgan Stanley Capital I Trust 2019-PLND                    | 189,000.00     | 8.35   | 189,000.00     | 15,785.28      | 15,785.28   |
| 61946FAA3    | Mosaic Solar Loan Trust 2018-1                              | 114,237.80     | 94.65  | 113,939.15     | 108,126.11     | 108,126.11  |
| 61946LAB8    | Mosaic Solar Loan Trust 2018-2-GS                           | 78,665.57      | 90.57  | 78,638.96      | 71,249.83      | 71,249.83   |
| 61946LAA0    | Mosaic Solar Loan Trust 2018-2-GS                           | 125,393.69     | 94.46  | 125,330.83     | 118,441.39     | 118,441.39  |
| 61946GAA1    | Mosaic Solar Loans 2017-2 LLC                               | 182,535.12     | 94.43  | 171,230.95     | 172,360.47     | 172,360.47  |
| 620076CB3    | Motorola Solutions Inc                                      | 30,000.00      | 102.61 | 30,014.87      | 30,781.71      | 30,781.71   |
| 553514AC4    | MSBAM Commercial Mortgage Securities Trust 2012-KCSV        | 81,134.93      | 95.77  | 79,206.50      | 77,702.63      | 77,702.63   |
| 55354GAK6    | MSCI Inc                                                    | 160,000.00     | 95.11  | 158,532.66     | 152,178.08     | 152,178.08  |
| 55354GAS9    | MSCI Inc                                                    | 145,000.00     | 99.01  | 144,492.50     | 143,558.27     | 143,558.27  |
| 55354GAM2    | MSCI Inc                                                    | 126,000.00     | 93.89  | 117,294.48     | 118,299.38     | 118,299.38  |
| 55354GAL4    | MSCI Inc                                                    | 65,000.00      | 95.61  | 65,000.00      | 62,149.56      | 62,149.56   |
| MXNUSD110725 | MXN/USD FWD 20251107                                        | -13,292,454.04 | 1.00   | -13,292,454.04 | -13,292,454.04 | -714,884.44 |
| MXNUSD110725 | MXN/USD FWD 20251107                                        | 4,687,981.45   | 1.00   | 4,687,981.45   | 4,687,981.45   | 252,125.38  |
| MXNUSD121725 | MXN/USD FWD 20251217                                        | -14,129,111.18 | 1.00   | -14,129,111.18 | -14,129,111.18 | -756,683.58 |
| MXNUSD121725 | MXN/USD FWD 20251217                                        | 5,952,395.25   | 1.00   | 5,952,395.25   | 5,952,395.25   | 318,780.12  |
| 62957HAP0    | Nabors Industries Inc                                       | 10,000.00      | 104.75 | 10,278.87      | 10,475.00      | 10,475.00   |
| 636180BU4    | National Fuel Gas Co                                        | 15,000.00      | 104.03 | 14,950.65      | 15,605.09      | 15,605.09   |
| 63743HFT4    | National Rural Utilities Cooperative Finance Corp           | 88,000.00      | 100.34 | 87,901.44      | 88,297.88      | 88,297.88   |
| 63874UAU8    | Natixis Commercial Mortgage Securities Trust 2019-10K       | 100,000.00     | 92.24  | 92,546.88      | 92,239.55      | 92,239.55   |
| 63941JAA6    | Navient Private Education Refi Loan Trust 2019-G            | 27,955.24      | 96.99  | 26,360.91      | 27,114.14      | 27,114.14   |
| 63941GAB0    | Navient Private Education Refi Loan Trust 2020-B            | 64,707.31      | 95.59  | 60,339.54      | 61,854.14      | 61,854.14   |
| 63935BAA1    | Navient Private Education Refi Loan Trust 2020-H            | 37,734.94      | 94.39  | 37,731.74      | 35,616.94      | 35,616.94   |
| 63942BAA2    | Navient Private Education Refi Loan Trust 2021-A            | 35,924.52      | 91.91  | 31,905.47      | 33,016.74      | 33,016.74   |
| 63942LAA0    | Navient Private Education Refi Loan Trust 2021-B            | 32,152.51      | 91.49  | 28,465.03      | 29,417.72      | 29,417.72   |
| 63942GAA1    | Navient Private Education Refi Loan Trust 2021-F            | 308,657.87     | 88.47  | 284,724.83     | 273,070.86     | 273,070.86  |
| 63943DAA7    | Navigator 2024-1 Aviation Ltd                               | 229,166.68     | 100.70 | 224,869.78     | 230,766.31     | 230,766.31  |
| BSKQPZ3      | NBN Co Ltd                                                  | 190,000.00     | 102.24 | 192,033.58     | 194,259.80     | 127,104.26  |
| BQB7Q03      | NBN Co Ltd                                                  | 330,000.00     | 101.83 | 338,229.49     | 336,035.70     | 219,868.29  |
| 62886HBR1    | NCL Corp Ltd                                                | 160,000.00     | 102.50 | 161,864.05     | 164,000.00     | 164,000.00  |
| 62886HBZ3    | NCL Corp Ltd                                                | 10,000.00      | 100.88 | 10,030.57      | 10,087.50      | 10,087.50   |
| 62886HBY6    | NCL Corp Ltd                                                | 10,000.00      | 99.75  | 10,005.93      | 9,975.00       | 9,975.00    |
| 64016NAA5    | Neighborhoodly Issuer LLC                                   | 238,750.00     | 95.27  | 238,750.00     | 227,460.06     | 227,460.06  |
| LX271482     | NEP Group T/L B (10/25)                                     | 57,736.56      | 96.19  | 56,605.39      | 55,535.35      | 55,535.35   |
| 64110DAM6    | NetApp Inc                                                  | 16,000.00      | 103.99 | 16,199.11      | 16,638.88      | 16,638.88   |
| 64110LBA3    | Netflix Inc                                                 | 47,000.00      | 99.12  | 46,901.30      | 46,584.71      | 46,584.71   |
| 64133VAQ0    | Neuberger Berman Loan Advisers Clo 44 Ltd                   | 500,000.00     | 100.10 | 500,000.00     | 500,504.88     | 500,504.88  |
| BR54964      | New South Wales Treasury Corp                               | 145,000.00     | 100.47 | 144,269.20     | 145,687.30     | 95,323.26   |
| BQWT095      | New South Wales Treasury Corp                               | 420,000.00     | 99.00  | 403,921.50     | 415,800.00     | 272,058.10  |
| BRJTLMS      | New South Wales Treasury Corp                               | 355,000.00     | 94.40  | 336,806.46     | 335,116.45     | 219,266.82  |
| BQKN1T6      | New South Wales Treasury Corp                               | 365,000.00     | 97.11  | 353,308.66     | 354,451.50     | 231,917.75  |
| 64952GAF5    | New York Life Insurance Co                                  | 15,000.00      | 114.41 | 17,150.39      | 17,160.98      | 17,160.98   |
| CASHNZD      | NEW ZEALAND DOLLAR                                          | 51,949.71      | 1.00   | 51,949.71      | 51,949.71      | 29,728.19   |
| BN6M000      | New Zealand Government Bond                                 | 180,000.00     | 93.66  | 167,218.65     | 168,592.41     | 96,476.90   |
| BP2F0N0      | New Zealand Government Bond                                 | 870,000.00     | 102.06 | 852,334.36     | 887,921.48     | 508,112.48  |
| BPX2VW6      | New Zealand Government Bond                                 | 265,000.00     | 103.35 | 261,803.57     | 273,877.08     | 156,725.98  |
| BL58BK2      | New Zealand Government Bond                                 | 405,000.00     | 68.16  | 258,962.37     | 276,059.10     | 157,974.64  |
| BYZTRB9      | New Zealand Government Bond                                 | 265,000.00     | 97.93  | 239,281.89     | 259,510.02     | 148,504.44  |
| BQB71W0      | New Zealand Government Bond                                 | 118,000.00     | 100.55 | 116,758.91     | 118,653.79     | 67,899.55   |
| BN4K5B2      | New Zealand Government Bond                                 | 340,000.00     | 98.98  | 336,261.70     | 336,548.05     | 192,589.40  |
| BMFWZX2      | New Zealand Government Bond                                 | 240,000.00     | 90.29  | 208,704.84     | 216,689.40     | 124,000.37  |
| BF1XL02      | New Zealand Local Government Funding Agency Bond            | 132,000.00     | 95.77  | 112,925.81     | 126,417.75     | 72,342.47   |
| BM8Z099      | New Zealand Local Government Funding Agency Bond            | 95,000.00      | 101.63 | 94,424.87      | 96,545.65      | 63,169.86   |
| 651229BF2    | Newell Brands Inc                                           | 10,000.00      | 95.00  | 9,962.50       | 9,500.00       | 9,500.00    |
| 651229BG0    | Newell Brands Inc                                           | 50,000.00      | 102.50 | 52,922.47      | 51,250.00      | 51,250.00   |
| 65163LAR0    | Newmont Corp / Newcrest Finance Pty Ltd                     | 34,000.00      | 104.08 | 34,092.92      | 35,388.25      | 35,388.25   |
| 65249BAA7    | News Corp                                                   | 280,000.00     | 96.36  | 280,014.76     | 269,816.68     | 269,816.68  |
| LX264916     | Nexstar Broadcasting T/L B (6/25)                           | 44,887.50      | 100.21 | 44,831.39      | 44,982.21      | 44,982.21   |
| 65336YAN3    | Nexstar Media Inc                                           | 45,000.00      | 98.25  | 44,206.96      | 44,212.50      | 44,212.50   |
| 65339KCH1    | NextEra Energy Capital Holdings Inc                         | 74,000.00      | 100.95 | 74,358.30      | 74,703.37      | 74,703.37   |
| 65339KDM9    | NextEra Energy Capital Holdings Inc                         | 17,000.00      | 102.61 | 17,948.96      | 17,443.58      | 17,443.58   |
| 65339KDF4    | NextEra Energy Capital Holdings Inc                         | 90,000.00      | 106.50 | 90,000.00      | 95,850.00      | 95,850.00   |
| 65339F119    | NextEra Energy Inc                                          | 8,650.00       | 48.91  | 390,489.55     | 423,071.50     | 423,071.50  |
| 62922LAC2    | NGL Energy Operating LLC / NGL Energy Finance Corp          | 10,000.00      | 102.25 | 10,000.00      | 10,225.00      | 10,225.00   |
| 65473PAQ8    | NiSource Inc                                                | 63,000.00      | 102.54 | 62,983.80      | 64,602.09      | 64,602.09   |
| 65473PAU9    | NiSource Inc                                                | 30,000.00      | 102.05 | 29,923.80      | 30,614.13      | 30,614.13   |
| 65473PAR6    | NiSource Inc                                                | 18,000.00      | 104.25 | 18,414.13      | 18,765.00      | 18,765.00   |
| 65480CAL9    | Nissan Motor Acceptance Co LLC                              | 20,000.00      | 99.15  | 19,975.00      | 19,829.88      | 19,829.88   |
| EURNOK112025 | NOK/EUR FWD 20251120                                        | 6,952,146.35   | 1.00   | 6,952,146.35   | 6,952,146.35   | 686,338.61  |

|              |                                                                                  |                |        |               |               |               |
|--------------|----------------------------------------------------------------------------------|----------------|--------|---------------|---------------|---------------|
| EURNOK112025 | NOK/EUR FWD 20251120                                                             | -6,944,300.00  | 1.00   | -6,944,300.00 | -6,944,300.00 | -685,563.99   |
| NOKUSD121725 | NOK/USD FWD 20251217                                                             | -8,876,692.48  | 1.00   | -8,876,692.48 | -8,876,692.48 | -876,279.85   |
| NOKUSD121725 | NOK/USD FWD 20251217                                                             | 8,840,458.19   | 1.00   | 8,840,458.19  | 8,840,458.19  | 872,702.91    |
| XS2978803067 | Nordic Investment Bank                                                           | 13,600,000.00  | 101.39 | 13,872,435.57 | 13,788,768.00 | 155,329.21    |
| 665530AB7    | Northern Oil & Gas Inc                                                           | 45,000.00      | 101.75 | 46,322.00     | 45,787.50     | 45,787.50     |
| 666807CM2    | Northrop Grumman Corp                                                            | 63,000.00      | 95.66  | 62,539.84     | 60,262.71     | 60,262.71     |
| BNC3773      | Norway Government Bond                                                           | 1,035,000.00   | 93.69  | 993,844.59    | 969,670.80    | 95,729.77     |
| BNZH4S2      | Norway Government Bond                                                           | 3,335,000.00   | 89.78  | 3,053,296.57  | 2,994,196.35  | 295,599.02    |
| NO0013475558 | Norway Government Bond                                                           | 955,000.00     | 97.91  | 926,118.92    | 934,992.75    | 92,306.22     |
| CASHNOK      | NORWEGIAN KRONE                                                                  | 293,748.94     | 1.00   | 293,748.94    | 293,748.94    | 29,000.07     |
| BYYYCKC1PDI  | NOTA DO TESOURO NACIONAL (PRICES NEAR 1000)                                      | 4,920.00       | 962.59 | 4,773,633.99  | 4,735,963.07  | 880,298.71    |
| 670001AL0    | Novelis Corp                                                                     | 10,000.00      | 103.50 | 10,000.00     | 10,350.00     | 10,350.00     |
| 629377DD1    | NRG Energy Inc                                                                   | 125,000.00     | 101.74 | 125,000.00    | 127,175.00    | 127,175.00    |
| 629377CW0    | NRG Energy Inc                                                                   | 15,000.00      | 101.75 | 15,030.13     | 15,262.50     | 15,262.50     |
| LX228655     | NRG Energy Inc                                                                   | 327,573.45     | 100.35 | 328,116.32    | 328,711.77    | 328,711.77    |
| LX245155     | Nvent Electric/Nvent Thermal (BCP VI Summit) T/L B (09/24)                       | 49,875.00      | 100.52 | 49,625.62     | 50,132.11     | 50,132.11     |
| 62954HBG2    | NXP BV / NXP Funding LLC / NXP USA Inc                                           | 28,000.00      | 100.37 | 27,944.00     | 28,104.55     | 28,104.55     |
| 67120UAAS    | NYC Commercial Mortgage Trust 2025-3BP                                           | 100,000.00     | 99.37  | 99,750.00     | 99,374.74     | 99,374.74     |
| GBPNZD112025 | NZD/GBP FWD 20251120                                                             | 691,387.06     | 1.00   | 691,387.06    | 691,387.06    | 395,979.97    |
| GBPNZD112025 | NZD/GBP FWD 20251120                                                             | -683,010.23    | 1.00   | -683,010.23   | -683,010.23   | -391,182.29   |
| NZDUSD121725 | NZD/USD FWD 20251217                                                             | 1,976,297.50   | 1.00   | 1,976,297.50  | 1,976,297.50  | 1,133,262.87  |
| NZDUSD121725 | NZD/USD FWD 20251217                                                             | -1,984,217.04  | 1.00   | -1,984,217.04 | -1,984,217.04 | -1,137,804.15 |
| 674599EL5    | Occidental Petroleum Corp                                                        | 205,000.00     | 100.96 | 209,534.09    | 206,971.69    | 206,971.69    |
| 674599EF8    | Occidental Petroleum Corp                                                        | 105,000.00     | 105.35 | 109,564.49    | 110,617.50    | 110,617.50    |
| 674599DD4    | Occidental Petroleum Corp                                                        | 70,000.00      | 111.88 | 77,387.15     | 78,312.50     | 78,312.50     |
| 674599DF9    | Occidental Petroleum Corp                                                        | 65,000.00      | 106.00 | 68,537.12     | 68,900.00     | 68,900.00     |
| 67115YAC0    | OCCU Auto Receivables Trust 2022-1                                               | 14,301.49      | 100.08 | 14,301.49     | 14,312.66     | 14,312.66     |
| 680665AN6    | Olin Corp                                                                        | 10,000.00      | 99.00  | 10,000.00     | 9,900.00      | 9,900.00      |
| 681936BK5    | Omega Healthcare Investors Inc                                                   | 35,000.00      | 100.54 | 34,734.72     | 35,187.46     | 35,187.46     |
| LX258114     | OneDigital Borrower (Achilles) T/L B (01/25) (Target)                            | 68,975.76      | 100.21 | 68,630.87     | 69,119.23     | 69,119.23     |
| 682691AF7    | OneMain Finance Corp                                                             | 20,000.00      | 104.38 | 20,000.00     | 20,875.00     | 20,875.00     |
| 682691AM2    | OneMain Finance Corp                                                             | 20,000.00      | 99.62  | 20,000.00     | 19,925.00     | 19,925.00     |
| 682939AA1    | ONNI Commercial Mortgage Trust 2024-APT                                          | 350,000.00     | 101.94 | 342,887.86    | 356,774.53    | 356,774.53    |
| LX213782     | Ontario Gaming GTA LP                                                            | 30,406.03      | 94.04  | 30,406.03     | 28,594.44     | 28,594.44     |
| 68329AAJ7    | Ontario Teachers' Finance Trust                                                  | 250,000.00     | 90.29  | 218,907.94    | 225,715.00    | 225,715.00    |
| LX272544     | Opella 10/25 USD Cov-Lite T/L                                                    | 325,000.00     | 100.55 | 323,712.50    | 326,777.75    | 326,777.75    |
| LX270751     | Openlane 9/25 T/L B                                                              | 45,000.00      | 100.25 | 44,775.00     | 45,112.50     | 45,112.50     |
| 68389XDP7    | Oracle Corp                                                                      | 29,000.00      | 96.07  | 28,986.37     | 27,860.53     | 27,860.53     |
| 67103HAN7    | O'Reilly Automotive Inc                                                          | 35,000.00      | 100.35 | 34,923.70     | 35,122.29     | 35,122.29     |
| Y65738T58    | Oversea-Chinese Banking Corp Ltd                                                 | 200,000.00     | 100.32 | 200,920.29    | 200,642.00    | 200,642.00    |
| LX233900     | OVG Business Services T/L B (06/24)                                              | 105,000.00     | 100.16 | 104,475.00    | 105,164.33    | 105,164.33    |
| 292505AG9    | Ovintiv Inc                                                                      | 160,000.00     | 104.29 | 184,799.06    | 166,857.92    | 166,857.92    |
| 292505AD6    | Ovintiv Inc                                                                      | 190,000.00     | 105.72 | 223,977.32    | 200,875.60    | 200,875.60    |
| 690742AP6    | Owens Corning                                                                    | 32,000.00      | 104.82 | 31,880.64     | 33,541.22     | 33,541.22     |
| 69073TAU7    | Owens-Brockway Glass Container Inc                                               | 30,000.00      | 98.00  | 30,605.28     | 29,400.00     | 29,400.00     |
| 67111DBG0    | OZLM XV Ltd                                                                      | 195,378.87     | 99.97  | 195,378.87    | 195,316.86    | 195,316.86    |
| LX227674     | Pacific Dental Services Inc                                                      | 25,000.00      | 100.32 | 25,031.25     | 25,079.00     | 25,079.00     |
| 69544AAD7    | Pagaya AI Debt Grantor Trust 2024-11                                             | 231,418.81     | 100.72 | 231,337.45    | 233,075.83    | 233,075.83    |
| 69701NAE6    | Palmer Square Loan Funding 2022-2 Ltd                                            | 800,000.00     | 100.17 | 800,000.00    | 801,384.80    | 801,384.80    |
| 69867RAA5    | Panther Escrow Issuer LLC                                                        | 85,000.00      | 103.25 | 87,104.18     | 87,762.50     | 87,762.50     |
| P75744AE5    | Paraguay Government International Bond                                           | 143,000.00     | 100.50 | 141,646.50    | 143,715.00    | 143,715.00    |
| 70052LAD5    | Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer | 50,000.00      | 102.50 | 50,000.00     | 51,250.00     | 51,250.00     |
| 704326AB3    | Paychex Inc                                                                      | 68,000.00      | 103.64 | 68,032.57     | 70,474.79     | 70,474.79     |
| PENUSD110725 | PEN/USD FWD 20251107                                                             | -246.51        | 1.00   | -246.51       | -246.51       | -73.21        |
| 70932MAG2    | PennyMac Financial Services Inc                                                  | 30,000.00      | 104.00 | 29,800.40     | 31,200.00     | 31,200.00     |
| 70932MAD9    | PennyMac Financial Services Inc                                                  | 20,000.00      | 106.25 | 19,881.40     | 21,250.00     | 21,250.00     |
| 709599CB8    | Penske Truck Leasing Co Lp / PTL Finance Corp                                    | 68,000.00      | 103.22 | 67,946.26     | 70,191.71     | 70,191.71     |
| 709599BZ6    | Penske Truck Leasing Co Lp / PTL Finance Corp                                    | 76,000.00      | 102.83 | 77,762.69     | 78,152.09     | 78,152.09     |
| 71376LAE0    | Performance Food Group Inc                                                       | 90,000.00      | 97.50  | 86,287.61     | 87,750.00     | 87,750.00     |
| 71424VAB6    | Permian Resources Operating LLC                                                  | 35,000.00      | 101.75 | 35,253.05     | 35,612.50     | 35,612.50     |
| P7721BAE1    | Peru LNG Srl                                                                     | 150,020.00     | 96.50  | 144,309.05    | 144,769.30    | 144,769.30    |
| 71647NBMO    | Petrobras Global Finance BV                                                      | 50,000.00      | 98.35  | 49,512.00     | 49,175.00     | 49,175.00     |
| 71654QCC4    | Petroleos Mexicanos                                                              | 100,000.00     | 83.00  | 87,744.66     | 83,000.00     | 83,000.00     |
| LX267367     | PetSmart T/L B (08/25)                                                           | 35,000.00      | 98.75  | 34,650.00     | 34,562.50     | 34,562.50     |
| 69291WAE2    | PF2024-11 Ltd                                                                    | 99,552.99      | 99.94  | 99,304.11     | 99,491.13     | 99,491.13     |
| 718172DJ5    | Philip Morris International Inc                                                  | 33,000.00      | 102.90 | 32,277.63     | 33,955.52     | 33,955.52     |
| 718172DB2    | Philip Morris International Inc                                                  | 34,000.00      | 103.88 | 34,349.91     | 35,320.08     | 35,320.08     |
| BQS7PW1      | Philippine Government Bond                                                       | 12,890,000.00  | 105.15 | 13,172,564.10 | 13,553,490.84 | 230,305.71    |
| BS3B845      | Philippine Government Bond                                                       | 16,180,000.00  | 102.82 | 16,518,520.05 | 16,635,871.50 | 282,682.61    |
| BS2C838      | Philippine Government Bond                                                       | 6,680,000.00   | 103.18 | 6,723,445.69  | 6,892,261.01  | 117,115.74    |
| BM9R1P7      | Philippine Government Bond                                                       | 16,710,000.00  | 102.74 | 17,010,254.74 | 17,167,975.98 | 291,724.32    |
| BSB2979      | Philippine Government Bond                                                       | 3,300,000.00   | 115.06 | 3,638,766.17  | 3,796,956.24  | 64,519.22     |
| BSHRBX9      | Philippine Government Bond                                                       | 8,670,000.00   | 102.07 | 8,580,006.08  | 8,849,741.24  | 150,377.93    |
| BK92GMO      | Philippine Government International Bond                                         | 185,000.00     | 97.48  | 183,413.04    | 180,345.40    | 207,874.18    |
| B3LJ4G0      | Philippine Government International Bond                                         | 5,000,000.00   | 98.26  | 5,068,635.53  | 4,912,850.00  | 83,480.88     |
| 718547BA9    | Phillips 66 Co                                                                   | 85,000.00      | 100.96 | 85,130.09     | 85,813.03     | 85,813.03     |
| 71845JAD0    | Phillips Edison Grocery Center Operating Partnership I LP                        | 38,000.00      | 102.31 | 37,936.16     | 38,877.91     | 38,877.91     |
| LX269763     | Pinnacle Buyer / Summit Companies Delayed Draw T/L (9/25) Cov-Lite               | 2,419.35       | 100.56 | 2,413.30      | 2,432.96      | 2,432.96      |
| LX269762     | Pinnacle Buyer / Summit Companies T/L (9/25) Cov-Lite                            | 12,580.65      | 100.56 | 12,549.20     | 12,651.42     | 12,651.42     |
| 693458AG6    | PMTT4                                                                            | 123,287,816.24 | 0.54   | 144,477.92    | 666,888.46    | 666,888.46    |
| 693475BC8    | PNC Financial Services Group Inc/The                                             | 125,000.00     | 97.12  | 121,406.25    | 121,406.25    | 121,406.25    |
| 693475CE3    | PNC Financial Services Group Inc/The                                             | 23,000.00      | 102.24 | 23,000.00     | 23,514.88     | 23,514.88     |
| LX195131     | Polaris Newco LLC                                                                | 44,575.44      | 95.87  | 44,240.02     | 42,733.58     | 42,733.58     |
| 733174AL0    | Popular Inc                                                                      | 140,000.00     | 105.04 | 139,491.80    | 147,052.64    | 147,052.64    |
| 737446AR5    | Post Holdings Inc                                                                | 5,000.00       | 94.12  | 5,000.00      | 4,706.25      | 4,706.25      |
| 737446AP9    | Post Holdings Inc                                                                | 85,000.00      | 99.88  | 85,074.49     | 84,893.75     | 84,893.75     |
| 737446AV6    | Post Holdings Inc                                                                | 320,000.00     | 101.62 | 320,806.72    | 325,200.00    | 325,200.00    |
| 69358KAA6    | PR Mortgage Loan Trust 2014-1                                                    | 808,237.90     | 96.66  | 800,305.58    | 781,276.38    | 781,276.38    |
| LX258920     | Prime Security Services Borrower (Protection One/ADT) T/L B (2/25)               | 59,849.62      | 99.56  | 59,251.12     | 59,587.78     | 59,587.78     |
| 74333VAQ7    | Progress Residential 2021-SFR3                                                   | 1,100,000.00   | 98.89  | 1,099,986.14  | 1,087,836.86  | 1,087,836.86  |
| 74333HAQ8    | Progress Residential Trust                                                       | 700,000.00     | 98.48  | 699,979.64    | 689,366.51    | 689,366.51    |
| LX256954     | Project Aurora/Spectris 9/25 Cov-Lite T/L                                        | 20,000.00      | 100.38 | 19,950.00     | 20,075.00     | 20,075.00     |
| LX257433     | Protective Industrial Products (Gloves Buyer) T/L (1/25) Cov-Lite                | 165,000.00     | 98.81  | 164,212.50    | 163,040.63    | 163,040.63    |
| 74386TAA3    | Provident Financial Services Inc                                                 | 110,000.00     | 102.99 | 110,000.00    | 113,285.81    | 113,285.81    |
| 74387MAK5    | Provident Funding Mortgage Trust 2021-J1                                         | 200,000.00     | 63.55  | 189,482.20    | 127,096.40    | 127,096.40    |
| 11070TAM0    | Province of British Columbia Canada                                              | 145,000.00     | 99.70  | 144,882.55    | 144,569.79    | 144,569.79    |
| BN7DQB5      | Province of Ontario Canada                                                       | 100,000.00     | 100.18 | 99,950.00     | 100,179.00    | 100,179.00    |
| 68323ACC6    | Province of Ontario Canada                                                       | 160,000.00     | 88.85  | 167,122.36    | 142,155.20    | 101,354.82    |
| 748148SE4    | Province of Quebec Canada                                                        | 153,000.00     | 101.49 | 152,415.54    | 155,275.11    | 155,275.11    |
| 74432QCK9    | Prudential Financial Inc                                                         | 44,000.00      | 102.64 | 43,867.56     | 45,163.71     | 45,163.71     |
| P7922DAB0    | Prumo Participacoes e Investimentos S/A                                          | 135,086.58     | 101.75 | 134,748.86    | 137,450.60    | 137,450.60    |

|              |                                                                 |               |          |               |               |               |
|--------------|-----------------------------------------------------------------|---------------|----------|---------------|---------------|---------------|
| 693628BD3    | PSEG Power LLC                                                  | 24,000.00     | 102.58   | 23,989.92     | 24,618.77     | 24,618.77     |
| 744573AV8    | Public Service Enterprise Group Inc                             | 143,000.00    | 103.52   | 147,263.48    | 148,034.60    | 148,034.60    |
| 74743LAB6    | Qnity Electronics Inc                                           | 15,000.00     | 102.25   | 15,000.00     | 15,337.50     | 15,337.50     |
| 74736KAJ0    | Qorvo Inc                                                       | 32,000.00     | 92.00    | 28,005.97     | 29,440.00     | 29,440.00     |
| 74690DAB7    | QTS Issuer ABS I LLC                                            | 250,000.00    | 100.69   | 249,997.55    | 251,726.80    | 251,726.80    |
| 74762EAL6    | Quanta Services Inc                                             | 32,000.00     | 102.67   | 31,246.05     | 32,854.37     | 32,854.37     |
| XS3047457117 | Queensland Treasury Corp                                        | 100,000.00    | 100.11   | 99,296.00     | 100,111.73    | 115,393.26    |
| BQS97Q5      | Queensland Treasury Corp                                        | 125,000.00    | 96.81    | 122,611.25    | 121,011.25    | 79,177.71     |
| BMX7GH0      | Queensland Treasury Corp                                        | 385,000.00    | 101.79   | 385,546.35    | 391,903.05    | 256,422.32    |
| BVDF9L2      | Queensland Treasury Corp                                        | 135,000.00    | 99.78    | 133,933.50    | 134,704.35    | 88,137.11     |
| 74834LBE9    | Quest Diagnostics Inc                                           | 87,000.00     | 101.16   | 87,662.84     | 88,013.38     | 88,013.38     |
| 74834LBG4    | Quest Diagnostics Inc                                           | 69,000.00     | 100.82   | 70,117.33     | 69,566.90     | 69,566.90     |
| 74843PAA8    | Quikrete Holdings Inc                                           | 85,000.00     | 103.50   | 85,463.19     | 87,975.00     | 87,975.00     |
| 74843PAB6    | Quikrete Holdings Inc                                           | 85,000.00     | 103.88   | 85,088.11     | 88,293.75     | 88,293.75     |
| LX258373     | QUIKRETE Holdings T/L B (01/25)                                 | 403,062.60    | 100.23   | 401,105.93    | 404,007.78    | 404,007.78    |
| 74825NAA5    | QXO Building Products Inc                                       | 10,000.00     | 103.50   | 10,000.00     | 10,350.00     | 10,350.00     |
| 82846H504    | QXO Inc                                                         | 5,350.00      | 51.05    | 267,500.00    | 273,117.50    | 273,117.50    |
| 75041VAE4    | Radiology Partners Inc                                          | 30,000.00     | 104.00   | 29,975.00     | 31,200.00     | 31,200.00     |
| LX265083     | Radiology Partners T/L B (6/25)                                 | 65,000.00     | 99.99    | 64,350.00     | 64,993.50     | 64,993.50     |
| 75409XBG0    | RATE Mortgage Trust 2021-HB1                                    | 402,151.54    | 83.32    | 397,061.80    | 335,073.91    | 335,073.91    |
| 749350BL7    | RCKT Mortgage Trust 2021-1                                      | 433,712.45    | 85.01    | 418,939.09    | 368,689.50    | 368,689.50    |
| 75575RAE7    | Ready Capital Mortgage Financing 2023-FL11 LLC                  | 100,000.00    | 99.94    | 100,573.90    | 99,941.14     | 99,941.14     |
| LX255779     | Real Page Incremental T/L (12/24)                               | 19,900.00     | 100.49   | 19,800.50     | 19,997.11     | 19,997.11     |
| LX270333     | Reckitt Essential Home 9/25 Cov- Lite T/L                       | 30,000.00     | 100.19   | 29,925.00     | 30,056.25     | 30,056.25     |
| 75735KAA7    | Rede D'or Finance Sarl                                          | 100,000.00    | 99.38    | 100,769.56    | 99,375.00     | 99,375.00     |
| 75875OAM5    | Regal Rexnord Corp                                              | 65,000.00     | 103.30   | 66,462.00     | 67,144.94     | 67,144.94     |
| 759950EQ7    | Renaissance Home Equity Loan Trust 2004-4                       | 229,997.18    | 88.75    | 222,989.29    | 204,127.61    | 204,127.61    |
| BQ2JY04      | Republic of Austria Government Bond                             | 50,000.00     | 101.19   | 48,251.76     | 50,595.00     | 58,318.06     |
| 760759BM1    | Republic Services Inc                                           | 35,000.00     | 103.34   | 34,756.00     | 36,167.74     | 36,167.74     |
| LX203157     | Restaurant Technologies Inc                                     | 39,312.56     | 100.17   | 39,053.64     | 39,380.18     | 39,380.18     |
| 76134KAC8    | Retained Vantage Data Centers Issuer LLC                        | 100,000.00    | 98.33    | 95,031.25     | 98,327.11     | 98,327.11     |
| 749571AL9    | RHP Hotel Properties LP / RHP Finance Corp                      | 25,000.00     | 102.88   | 25,046.70     | 25,718.75     | 25,718.75     |
| 76720AAV8    | Rio Tinto Finance USA PLC                                       | 21,000.00     | 102.68   | 20,760.39     | 21,563.14     | 21,563.14     |
| 76720AA77    | Rio Tinto Finance USA PLC                                       | 43,000.00     | 101.09   | 43,318.38     | 43,470.03     | 43,470.03     |
| 76883NAA9    | Rivers Enterprise Borrower LLC / Rivers Enterprise Finance Corp | 45,000.00     | 101.62   | 45,032.55     | 45,731.25     | 45,731.25     |
| 76884GAA3    | Rivers Enterprise Lender LLC / Rivers Enterprise Lender Corp    | 10,000.00     | 100.75   | 10,000.00     | 10,075.00     | 10,075.00     |
| 74970WAG5    | ROCK Trust 2024-CNTR                                            | 300,000.00    | 104.16   | 300,000.00    | 312,465.42    | 312,465.42    |
| 77311WAB7    | Rocket Cos Inc                                                  | 15,000.00     | 104.12   | 15,000.00     | 15,618.75     | 15,618.75     |
| 775711AC8    | Rollins Inc                                                     | 16,000.00     | 101.83   | 15,750.88     | 16,292.59     | 16,292.59     |
| 776696AK2    | Roper Technologies Inc                                          | 11,000.00     | 100.29   | 10,997.25     | 11,031.47     | 11,031.47     |
| 780082AT0    | Royal Bank of Canada                                            | 200,000.00    | 98.62    | 200,000.00    | 197,250.00    | 197,250.00    |
| 78017FZ55    | Royal Bank of Canada                                            | 113,000.00    | 100.88   | 113,359.53    | 113,990.90    | 113,990.90    |
| 780082AR4    | Royal Bank of Canada                                            | 315,000.00    | 105.87   | 315,000.00    | 333,493.02    | 333,493.02    |
| 78017DAQ1    | Royal Bank of Canada                                            | 19,000.00     | 99.46    | 19,000.00     | 18,897.29     | 18,897.29     |
| 78017DAF5    | Royal Bank of Canada                                            | 50,000.00     | 100.89   | 50,257.27     | 50,447.35     | 50,447.35     |
| 780086UF9    | Royal Bank of Canada                                            | 400,000.00    | 95.02    | 382,750.00    | 380,060.00    | 270,977.86    |
| 780153BK7    | Royal Caribbean Cruises Ltd                                     | 92,000.00     | 100.75   | 90,750.71     | 92,690.00     | 92,690.00     |
| 78017TAB9    | Royal Caribbean Cruises Ltd                                     | 31,000.00     | 100.33   | 30,954.12     | 31,103.14     | 31,103.14     |
| 780153BV3    | Royal Caribbean Cruises Ltd                                     | 215,000.00    | 102.45   | 215,389.26    | 220,267.50    | 220,267.50    |
| 780153BH4    | Royal Caribbean Cruises Ltd                                     | 85,000.00     | 99.72    | 84,103.81     | 84,762.00     | 84,762.00     |
| 78081BAQ6    | Royalty Pharma PLC                                              | 33,000.00     | 102.66   | 32,590.14     | 33,878.66     | 33,878.66     |
| 78081BAV5    | Royalty Pharma PLC                                              | 22,000.00     | 100.60   | 21,081.28     | 22,132.46     | 22,132.46     |
| G77265AA7    | Rutas 2 & 7 Finance Ltd                                         | 293,333.28    | 75.62    | 209,192.91    | 221,833.29    | 221,833.29    |
| 78355HKW8    | Ryder System Inc                                                | 70,000.00     | 102.49   | 71,528.89     | 71,742.86     | 71,742.86     |
| LX196145     | Sabre GLBL Inc                                                  | 1,843.80      | 95.38    | 1,764.32      | 1,758.52      | 1,758.52      |
| 78573NAJ1    | Sabre GLBL Inc                                                  | 3,000.00      | 100.75   | 2,948.44      | 3,022.50      | 3,022.50      |
| LX196146     | Sabre GLBL Inc                                                  | 5,632.15      | 95.38    | 5,389.31      | 5,371.66      | 5,371.66      |
| 78573NAL6    | Sabre GLBL Inc                                                  | 18,000.00     | 94.62    | 18,344.98     | 17,032.50     | 17,032.50     |
| LX253639     | Sabre Inc T/L B-2                                               | 7,770.86      | 93.00    | 7,350.98      | 7,226.90      | 7,226.90      |
| LX253638     | Sabre T/L B1                                                    | 10,349.68     | 93.12    | 9,818.79      | 9,638.14      | 9,638.14      |
| 80285UAF8    | Santander Drive Auto Receivables Trust 2022-3                   | 163,203.31    | 99.97    | 163,172.11    | 163,155.27    | 163,155.27    |
| LX258372     | Savor Acquisition (Sauer Brands) Delayed Draw T/L (02/25)       | 3,448.27      | 100.54   | 3,458.51      | 3,466.94      | 3,466.94      |
| LX258371     | Savor Acquisition (Sauer Brands) T/L B (02/25)                  | 36,460.35     | 100.54   | 36,557.30     | 36,657.78     | 36,657.78     |
| 78410GAD6    | SBA Communications Corp                                         | 95,000.00     | 98.50    | 93,619.65     | 93,575.00     | 93,575.00     |
| 78410GAG9    | SBA Communications Corp                                         | 170,000.00    | 94.53    | 169,407.82    | 160,699.67    | 160,699.67    |
| 78403DAZ3    | SBA Tower Trust                                                 | 145,000.00    | 102.26   | 145,000.00    | 148,279.84    | 148,279.84    |
| 810064AE5    | SCOTT Trust 2023-SF5                                            | 100,000.00    | 101.46   | 100,000.00    | 101,456.91    | 101,456.91    |
| 81211KBA7    | Sealed Air Corp                                                 | 65,000.00     | 99.12    | 65,000.00     | 64,431.25     | 64,431.25     |
| 812127AB4    | Sealed Air Corp/Sealed Air Corp US                              | 20,000.00     | 104.50   | 20,280.30     | 20,900.00     | 20,900.00     |
| 81254UAK2    | Seaspan Corp                                                    | 20,000.00     | 96.00    | 19,164.26     | 19,200.00     | 19,200.00     |
| 81282UAG7    | SeaWorld Parks & Entertainment Inc                              | 50,000.00     | 98.00    | 49,377.60     | 49,000.00     | 49,000.00     |
| 816851BV0    | Sempra                                                          | 110,000.00    | 102.50   | 110,000.00    | 112,750.00    | 112,750.00    |
| 81748VCF3    | Sequoia Mortgage Trust 2021-3                                   | 441,946.63    | 82.54    | 425,096.41    | 364,775.72    | 364,775.72    |
| 81749PAV2    | Sequoia Mortgage Trust 2024-9                                   | 124,862.29    | 100.13   | 124,452.57    | 125,028.12    | 125,028.12    |
| 816935AU4    | Sequoia Mortgage Trust 2025-2                                   | 166,785.19    | 100.95   | 166,733.06    | 168,374.85    | 168,374.85    |
| 817743AJ6    | SERVPRO Master Issuer LLC                                       | 98,250.00     | 103.63   | 98,250.00     | 101,812.90    | 101,812.90    |
| 78419CAG9    | SG Commercial Mortgage Securities Trust 2016-C5                 | 785,801.32    | 0.63     | 71,922.83     | 4,941.83      | 4,941.83      |
| SGDUSD121725 | SGD/USD FWD 20251217                                            | 3,004,740.98  | 1.00     | 3,004,740.98  | 3,004,740.98  | 2,316,907.61  |
| SGDUSD121725 | SGD/USD FWD 20251217                                            | -3,075,652.68 | 1.00     | -3,075,652.68 | -3,075,652.68 | -2,371,586.48 |
| LX266940     | Signia Aerospace (Falcon Buyer) T/L (07/25) - TARGET            | 61,695.38     | 100.25   | 61,545.76     | 61,849.93     | 61,849.93     |
| LX266941     | Signia Aerospace 1st Amd 2025 Delayed Draw T/L                  | 3,000.00      | 100.25   | 2,992.50      | 3,007.52      | 3,007.52      |
| 828730AC5    | Simmons First National Corp                                     | 130,000.00    | 100.07   | 130,000.00    | 130,094.51    | 130,094.51    |
| L8449RAA7    | Simpair Europe SA                                               | 200,000.00    | 77.00    | 170,866.49    | 154,000.00    | 154,000.00    |
| CASHSGD      | SINGAPORE DOLLAR                                                | 4,100.25      | 1.00     | 4,100.25      | 4,100.25      | 3,150.16      |
| 82967NBG2    | Sirius XM Radio LLC                                             | 235,000.00    | 93.75    | 219,453.04    | 220,312.50    | 220,312.50    |
| 83100AA0     | Slam Ltd                                                        | 111,726.65    | 101.24   | 111,723.76    | 113,116.31    | 113,116.31    |
| 78454LAY6    | SM Energy Co                                                    | 20,000.00     | 97.50    | 20,000.00     | 19,500.00     | 19,500.00     |
| 83207VAA6    | SMB Private Education Loan Trust 2024-F                         | 86,700.69     | 100.93   | 86,699.23     | 87,509.37     | 87,509.37     |
| 83192PAC2    | Smith & Nephew PLC                                              | 91,000.00     | 101.14   | 91,891.83     | 92,035.58     | 92,035.58     |
| 78457JAG7    | SMRT 2022-MINI                                                  | 250,000.00    | 99.75    | 242,549.13    | 249,379.20    | 249,379.20    |
| 83304AAM8    | Snap Inc                                                        | 45,000.00     | 102.00   | 45,685.89     | 45,900.00     | 45,900.00     |
| 83370RAE8    | Societe Generale SA                                             | 200,000.00    | 104.62   | 200,225.60    | 209,250.00    | 209,250.00    |
| 78490D104    | SoFi Professional Loan Program 2018-C Trust                     | 10,000.00     | 752.37   | 387,500.00    | 75,237.00     | 75,237.00     |
| 83390UAF4    | SoFi Professional Loan Program 2020-C Trust                     | 52,832.65     | 93.35    | 49,007.24     | 49,321.21     | 49,321.21     |
| 83405N106    | SoFi Professional Loan Program 2021-B Trust                     | 10,000.00     | 2,396.14 | 652,500.00    | 239,614.16    | 239,614.16    |
| 83443QAA1    | Solstice Advanced Materials Inc                                 | 5,000.00      | 99.88    | 5,000.00      | 4,993.75      | 4,993.75      |
| 83444MAN1    | Solventum Corp                                                  | 28,000.00     | 101.31   | 28,351.08     | 28,366.18     | 28,366.18     |
| 835495AR3    | Sonoco Products Co                                              | 34,000.00     | 100.60   | 33,837.38     | 34,203.66     | 34,203.66     |
| BKPR124      | South Australian Government Financing Authority                 | 35,000.00     | 78.97    | 27,617.18     | 18,083.85     | 18,083.85     |
| 836720AJ1    | South Bow Canadian Infrastructure Holdings Ltd                  | 90,000.00     | 107.12   | 90,000.00     | 96,412.50     | 96,412.50     |
| 45384BAD8    | South State Bank NA                                             | 70,000.00     | 103.42   | 70,000.00     | 72,394.07     | 72,394.07     |

|              |                                                                       |               |        |               |               |             |
|--------------|-----------------------------------------------------------------------|---------------|--------|---------------|---------------|-------------|
| 8426EPAJ7    | Southern Co Gas Capital Corp                                          | 12,000.00     | 99.81  | 11,986.68     | 11,977.08     | 11,977.08   |
| 842587EB9    | Southern Co/The                                                       | 167,000.00    | 106.50 | 167,000.00    | 177,855.00    | 177,855.00  |
| 842587DZ7    | Southern Co/The                                                       | 140,000.00    | 110.67 | 140,000.00    | 154,931.00    | 154,931.00  |
| 842587EC7    | Southern Co/The                                                       | 100,000.00    | 102.10 | 100,000.00    | 102,100.00    | 102,100.00  |
| 84346LAD2    | Southern Natural Gas Co LLC                                           | 9,000.00      | 102.02 | 8,990.19      | 9,181.70      | 9,181.70    |
| 843646AY6    | Southern Power Co                                                     | 20,000.00     | 98.97  | 19,949.40     | 19,794.48     | 19,794.48   |
| 84470PAG4    | Southside Bancshares Inc                                              | 145,000.00    | 101.02 | 145,000.00    | 146,483.79    | 146,483.79  |
| 853191AA2    | Standard Building Solutions Inc                                       | 15,000.00     | 102.88 | 15,000.00     | 15,431.25     | 15,431.25   |
| 854502AM3    | Stanley Black & Decker Inc                                            | 355,000.00    | 98.26  | 348,629.25    | 348,820.16    | 348,820.16  |
| LX233216     | Staples Inc                                                           | 14,962.22     | 93.84  | 13,865.05     | 14,041.15     | 14,041.15   |
| 855030AQ5    | Staples Inc                                                           | 15,000.00     | 97.50  | 14,680.56     | 14,625.00     | 14,625.00   |
| 854938AA5    | Star Leasing Co LLC                                                   | 10,000.00     | 94.50  | 10,000.00     | 9,450.00      | 9,450.00    |
| 85571BBF1    | Starwood Property Trust Inc                                           | 25,000.00     | 100.11 | 25,036.63     | 25,026.45     | 25,026.45   |
| 86217RAL2    | Storm King Park CLO LTD                                               | 500,000.00    | 100.24 | 500,000.00    | 501,176.76    | 501,176.76  |
| 86359PAC4    | Structured Asset Securities Corp Mortgage Loan Trust 2006-BC3         | 370,220.75    | 84.23  | 358,173.84    | 311,848.34    | 311,848.34  |
| 863667AQ4    | Stryker Corp                                                          | 54,000.00     | 99.40  | 53,387.71     | 53,675.95     | 53,675.95   |
| 863667BK6    | Stryker Corp                                                          | 47,000.00     | 101.41 | 47,557.38     | 47,664.96     | 47,664.96   |
| LX272850     | StubHub Holdco Sub LLC                                                | 41,827.81     | 100.17 | 41,372.03     | 41,897.45     | 41,897.45   |
| 866677AE7    | Sun Communities Operating LP                                          | 43,000.00     | 90.49  | 36,970.53     | 38,910.23     | 38,910.23   |
| 86746AAA3    | Sunnova Helios XI Issuer LLC                                          | 86,974.14     | 92.04  | 84,741.13     | 80,051.70     | 80,051.70   |
| 86745PAA1    | Sunnova Sol II Issuer LLC                                             | 426,795.93    | 85.74  | 426,678.56    | 365,948.79    | 365,948.79  |
| 86765KAE9    | Sunoco LP                                                             | 135,000.00    | 101.50 | 135,569.32    | 137,025.00    | 137,025.00  |
| 86765LAQ0    | Sunoco LP / Sunoco Finance Corp                                       | 35,000.00     | 100.00 | 35,000.00     | 35,000.00     | 35,000.00   |
| LX271493     | Sunrise Financing 9/25 Cov-Lite T/L                                   | 45,000.00     | 99.97  | 44,943.75     | 44,987.40     | 44,987.40   |
| 86771PAB6    | Sunrun Bacchus Issuer 2025-1 LLC                                      | 99,272.96     | 100.35 | 99,253.46     | 99,616.86     | 99,616.86   |
| 86773PAA6    | Sunrun Xanadu Issuer 2019-1 LLC                                       | 79,420.58     | 94.69  | 79,415.13     | 75,204.42     | 75,204.42   |
| LX266669     | Superannuation and Investments/CFS 7/25                               | 79,800.00     | 100.62 | 79,800.00     | 80,298.75     | 80,298.75   |
| 78486LAB8    | SURA Asset Management SA                                              | 200,000.00    | 107.25 | 199,454.00    | 214,500.00    | 214,500.00  |
| 86960YAA0    | Suzano Netherlands BV                                                 | 21,000.00     | 99.63  | 20,729.94     | 20,922.74     | 20,922.74   |
| 871044AY9    | Switch ABS Issuer LLC                                                 | 250,000.00    | 100.08 | 249,996.48    | 250,211.75    | 250,211.75  |
| 871607AB3    | Synopsis Inc                                                          | 34,000.00     | 101.09 | 34,303.00     | 34,370.43     | 34,370.43   |
| 87342RAL8    | Taco Bell Funding LLC                                                 | 145,000.00    | 100.32 | 145,000.00    | 145,469.48    | 145,469.48  |
| 87422VAM0    | Talen Energy Supply LLC                                               | 15,000.00     | 102.50 | 14,968.75     | 15,375.00     | 15,375.00   |
| LX272236     | Talen Energy T/L B (10/25)                                            | 45,000.00     | 100.06 | 44,775.00     | 45,028.13     | 45,028.13   |
| 87470LAL5    | Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp          | 15,000.00     | 102.75 | 15,022.96     | 15,412.50     | 15,412.50   |
| 87470LAM3    | Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp          | 10,000.00     | 99.25  | 10,000.00     | 9,925.00      | 9,925.00    |
| LX266974     | Team Health 7/25 Cov-Lite T/L B                                       | 34,912.50     | 100.31 | 34,912.50     | 35,019.16     | 35,019.16   |
| LX258915     | Tecta America T/L (02/25)                                             | 44,887.50     | 100.46 | 44,775.28     | 45,091.96     | 45,091.96   |
| 87971MCM3    | TELUS Corp                                                            | 34,000.00     | 106.25 | 34,193.35     | 36,125.00     | 36,125.00   |
| 880349AU9    | Tenneco Inc                                                           | 30,000.00     | 99.75  | 30,213.77     | 29,925.00     | 29,925.00   |
| BMCGNG8      | Teva Pharmaceutical Finance Netherlands II BV                         | 135,000.00    | 102.96 | 139,049.33    | 138,991.95    | 160,208.34  |
| 88167AAF8    | Teva Pharmaceutical Finance Netherlands III BV                        | 51,000.00     | 74.88  | 37,539.53     | 38,186.25     | 38,186.25   |
| 883203CF6    | Textron Inc                                                           | 28,000.00     | 98.91  | 27,994.68     | 27,695.08     | 27,695.08   |
| LX225649     | Titan Acquisition Ltd/Canada                                          | 58,950.76     | 100.45 | 58,286.22     | 59,215.45     | 59,215.45   |
| 87264ACQ6    | T-Mobile USA Inc                                                      | 70,000.00     | 89.47  | 61,386.94     | 62,627.18     | 62,627.18   |
| 87264ADN2    | T-Mobile USA Inc                                                      | 24,000.00     | 92.44  | 22,891.92     | 22,186.61     | 22,186.61   |
| 87264ADG7    | T-Mobile USA Inc                                                      | 37,000.00     | 96.23  | 37,180.92     | 35,605.91     | 35,605.91   |
| 87264ACA1    | T-Mobile USA Inc                                                      | 73,000.00     | 95.55  | 69,455.60     | 69,754.42     | 69,754.42   |
| 87264ABW4    | T-Mobile USA Inc                                                      | 130,000.00    | 95.11  | 127,535.39    | 123,636.63    | 123,636.63  |
| 87264ADU6    | T-Mobile USA Inc                                                      | 19,000.00     | 100.83 | 18,934.64     | 19,157.49     | 19,157.49   |
| 88947EAT7    | Toll Brothers Finance Corp                                            | 51,000.00     | 100.38 | 50,721.89     | 51,191.25     | 51,191.25   |
| 89117F8Z5    | Toronto-Dominion Bank/The                                             | 205,000.00    | 104.77 | 205,000.00    | 214,781.37    | 214,781.37  |
| 89115A2W1    | Toronto-Dominion Bank/The                                             | 73,000.00     | 101.25 | 73,753.55     | 73,911.70     | 73,911.70   |
| 89115KAJ9    | Toronto-Dominion Bank/The                                             | 18,000.00     | 100.26 | 18,000.00     | 18,047.12     | 18,047.12   |
| 893045AF1    | Trans-Allegheny Interstate Line Co                                    | 68,000.00     | 102.80 | 68,305.07     | 69,905.16     | 69,905.16   |
| 89352HAD1    | TransCanada Pipelines Ltd                                             | 95,000.00     | 107.58 | 97,460.14     | 102,204.04    | 102,204.04  |
| 89352HBG3    | TransCanada Pipelines Ltd                                             | 170,000.00    | 103.12 | 170,487.56    | 175,312.50    | 175,312.50  |
| 89352HAE9    | TransCanada Pipelines Ltd                                             | 42,000.00     | 115.71 | 46,879.42     | 48,600.05     | 48,600.05   |
| 89356BAG3    | TransCanada Trust                                                     | 140,000.00    | 99.00  | 133,980.00    | 138,600.00    | 138,600.00  |
| LX269850     | TransDigm 9/25 Cov-Lite TL                                            | 29,625.00     | 100.19 | 29,770.99     | 29,682.47     | 29,682.47   |
| 893647CA3    | TransDigm Inc                                                         | 100,000.00    | 103.62 | 100,206.11    | 103,625.00    | 103,625.00  |
| 893647BZ9    | TransDigm Inc                                                         | 50,000.00     | 103.38 | 50,120.21     | 51,687.50     | 51,687.50   |
| 893647BY2    | TransDigm Inc                                                         | 55,000.00     | 102.00 | 55,141.16     | 56,100.00     | 56,100.00   |
| 893647BT3    | TransDigm Inc                                                         | 290,000.00    | 104.25 | 289,399.65    | 302,325.00    | 302,325.00  |
| LX219896     | TransDigm Inc                                                         | 49,188.44     | 100.25 | 49,375.72     | 49,310.67     | 49,310.67   |
| LX244414     | TransDigm T/L (09/24)                                                 | 39,475.81     | 100.18 | 39,377.12     | 39,546.27     | 39,546.27   |
| LX268083     | TransDigm T/L M (8/25)                                                | 135,000.00    | 100.15 | 134,662.50    | 135,198.45    | 135,198.45  |
| 894164AC6    | Travel + Leisure Co                                                   | 55,000.00     | 100.75 | 55,000.00     | 55,412.50     | 55,412.50   |
| 894164AA0    | Travel + Leisure Co                                                   | 115,000.00    | 97.00  | 114,458.83    | 111,550.00    | 111,550.00  |
| LX255456     | Travel + Leisure T/L B                                                | 242,764.33    | 100.30 | 244,081.59    | 243,495.05    | 243,495.05  |
| 89417EAU3    | Travelers Cos Inc/The                                                 | 14,000.00     | 103.56 | 13,930.28     | 14,498.43     | 14,498.43   |
| BLPKK67      | Treasury Corp of Victoria                                             | 200,000.00    | 64.89  | 129,981.17    | 129,786.00    | 84,919.03   |
| BP9PBD0      | Treasury Corp of Victoria                                             | 230,000.00    | 97.36  | 215,474.15    | 223,937.20    | 146,522.20  |
| BL0RAM7      | Treasury Corp of Victoria                                             | 140,000.00    | 94.66  | 129,846.11    | 132,528.20    | 86,713.25   |
| BBG9VF9      | Treasury Corp of Victoria                                             | 205,000.00    | 98.42  | 201,468.46    | 201,765.10    | 132,014.98  |
| BQH7K61      | Treasury Corp of Victoria                                             | 245,000.00    | 99.63  | 242,201.70    | 244,086.15    | 159,705.66  |
| 89616RAC3    | Trident TPI Holdings Inc                                              | 20,000.00     | 106.75 | 19,787.80     | 21,350.00     | 21,350.00   |
| 89681LAA0    | Triton Container International Ltd / TAL International Container Corp | 36,000.00     | 89.52  | 34,244.16     | 32,226.77     | 32,226.77   |
| 87277JAC5    | TRTX 2022-FL5 Issuer Ltd                                              | 100,000.00    | 100.08 | 98,937.50     | 100,076.92    | 100,076.92  |
| LX264602     | Trucordia Insurance Holdings T/L B (06/25)                            | 50,000.00     | 100.50 | 49,875.00     | 50,250.00     | 50,250.00   |
| 89788MAT9    | Truist Financial Corp                                                 | 66,000.00     | 102.57 | 66,053.12     | 67,695.80     | 67,695.80   |
| TRYUSD111025 | TRY/USD FWD 20251110                                                  | -5,914,715.24 | 1.00   | -5,914,715.24 | -5,914,715.24 | -139,536.47 |
| TRYUSD111025 | TRY/USD FWD 20251110                                                  | 5,907,190.16  | 1.00   | 5,907,190.16  | 5,907,190.16  | 139,358.94  |
| LX259156     | Twitter 2/25 Fixed T/L                                                | 30,000.00     | 100.44 | 30,093.75     | 30,131.25     | 30,131.25   |
| LX209950     | Twitter Tranche B-1 (10/22 ) T/L                                      | 59,846.15     | 97.62  | 58,953.31     | 58,424.80     | 58,424.80   |
| 69349HAF4    | TXNM Energy Inc                                                       | 105,000.00    | 130.72 | 105,000.00    | 137,251.80    | 137,251.80  |
| 90353TAP5    | Uber Technologies Inc                                                 | 144,000.00    | 99.72  | 143,898.45    | 143,597.81    | 143,597.81  |
| 90276GAY8    | UBS Commercial Mortgage Trust 2017-C3                                 | 100,000.00    | 95.43  | 92,518.58     | 95,426.40     | 95,426.40   |
| 90353KBD0    | UBS Commercial Mortgage Trust 2018-C13                                | 100,000.00    | 92.25  | 89,065.03     | 92,248.87     | 92,248.87   |
| 225401BH0    | UBS Group AG                                                          | 310,000.00    | 101.38 | 309,500.00    | 314,262.50    | 314,262.50  |
| 225401BJ6    | UBS Group AG                                                          | 200,000.00    | 101.62 | 198,500.00    | 203,250.00    | 203,250.00  |
| LX269776     | UFC Holdings (Zuffa/TKO Group) T/L (9/25)                             | 178,727.06    | 100.34 | 179,585.56    | 179,328.48    | 179,328.48  |
| 90279XAA0    | UKG Inc                                                               | 75,000.00     | 102.50 | 77,424.18     | 76,875.00     | 76,875.00   |
| 902788A05    | UMB Financial Corp                                                    | 7,375.00      | 27.00  | 184,375.00    | 199,125.00    | 199,125.00  |
| 90932LAH0    | United Airlines Inc                                                   | 25,000.00     | 99.11  | 23,785.67     | 24,778.75     | 24,778.75   |
| LX250483     | United Airlines T/L B                                                 | 161,595.50    | 100.40 | 160,962.81    | 162,245.11    | 162,245.11  |
| BMV7TC8      | United Kingdom Gilt                                                   | 125,000.00    | 94.22  | 119,958.34    | 117,775.00    | 154,720.77  |
| BQC82C9      | United Kingdom Gilt                                                   | 125,000.00    | 99.28  | 122,214.63    | 124,100.00    | 163,029.91  |
| BQC82B8      | United Kingdom Gilt                                                   | 90,000.00     | 101.03 | 91,008.14     | 90,927.00     | 119,450.61  |
| BPSNB46      | United Kingdom Gilt                                                   | 360,000.00    | 99.97  | 359,000.12    | 359,892.00    | 472,789.37  |
| 911163AA1    | United Natural Foods Inc                                              | 70,000.00     | 99.90  | 68,892.12     | 69,930.00     | 69,930.00   |

|                               |                                                                 |               |        |               |               |               |
|-------------------------------|-----------------------------------------------------------------|---------------|--------|---------------|---------------|---------------|
| 91127LAE0                     | United Overseas Bank Ltd                                        | 200,000.00    | 97.76  | 194,443.31    | 195,521.40    | 195,521.40    |
| 911365BN3                     | United Rentals North America Inc                                | 110,000.00    | 96.00  | 106,788.24    | 105,600.00    | 105,600.00    |
| 911363AM1                     | United Rentals North America Inc                                | 195,000.00    | 95.00  | 198,365.25    | 185,250.00    | 185,250.00    |
| LX267294                      | United Rentals T/L B (7/25)                                     | 78,649.95     | 100.66 | 78,720.61     | 79,171.01     | 79,171.01     |
| 9127975S7                     | United States Treasury Bill                                     | 6,000,000.00  | 98.82  | 5,927,741.66  | 5,928,904.14  | 5,928,904.14  |
| 91282CFR7                     | United States Treasury Inflation Indexed Bonds                  | 240,607.40    | 101.19 | 243,483.30    | 243,464.61    | 243,464.61    |
| 9128282L3                     | United States Treasury Inflation Indexed Bonds                  | 185,417.40    | 98.99  | 183,641.06    | 183,548.74    | 183,548.74    |
| 9128283R9                     | United States Treasury Inflation Indexed Bonds                  | 183,878.80    | 98.48  | 181,220.68    | 181,077.52    | 181,077.52    |
| 91282CPA3                     | United States Treasury Note/Bond                                | 537,600.00    | 99.64  | 534,985.08    | 535,668.00    | 535,668.00    |
| 91282CAV3                     | United States Treasury Note/Bond                                | 3,000,000.00  | 87.09  | 2,543,036.33  | 2,612,812.50  | 2,612,812.50  |
| 91282CNT4                     | United States Treasury Note/Bond                                | 2,402,800.00  | 101.23 | 2,404,545.80  | 2,432,459.56  | 2,432,459.56  |
| 91282CF3                      | United States Treasury Note/Bond                                | 595,000.00    | 93.30  | 544,299.38    | 555,162.89    | 555,162.89    |
| 912810TN8                     | United States Treasury Note/Bond                                | 150,000.00    | 83.48  | 141,000.00    | 125,220.70    | 125,220.70    |
| 91282CPE5                     | United States Treasury Note/Bond                                | 98,300.00     | 99.81  | 98,209.75     | 98,115.69     | 98,115.69     |
| 912810QY7                     | United States Treasury Note/Bond                                | 90,000.00     | 78.04  | 70,968.99     | 70,231.64     | 70,231.64     |
| 912810ST6                     | United States Treasury Note/Bond                                | 5,400,000.00  | 65.85  | 3,578,195.17  | 3,555,773.42  | 3,555,773.42  |
| 912810SL3                     | United States Treasury Note/Bond                                | 368,000.00    | 60.47  | 230,721.15    | 222,539.37    | 222,539.37    |
| 912810SF6                     | United States Treasury Note/Bond                                | 1,155,000.00  | 75.64  | 1,132,626.46  | 873,694.33    | 873,694.33    |
| 912810UK2                     | United States Treasury Note/Bond                                | 250,700.00    | 101.30 | 246,828.03    | 253,970.85    | 253,970.85    |
| 912810TF5                     | United States Treasury Note/Bond                                | 140,000.00    | 74.73  | 124,624.41    | 104,622.66    | 104,622.66    |
| 91282CEP2                     | United States Treasury Note/Bond                                | 25,000.00     | 94.34  | 23,522.31     | 23,583.98     | 23,583.98     |
| 91282CGM7                     | United States Treasury Note/Bond                                | 625,000.00    | 97.41  | 594,104.24    | 608,789.06    | 608,789.06    |
| 91282CNDZ0                    | United States Treasury Note/Bond                                | 771,100.00    | 99.94  | 767,244.50    | 770,648.18    | 770,648.18    |
| 91324PDE9                     | UnitedHealth Group Inc                                          | 77,000.00     | 98.15  | 75,172.79     | 75,577.81     | 75,577.81     |
| 91327TAC5                     | Uniti Group LP / Uniti Group Finance 2019 Inc / CSL Capital LLC | 15,000.00     | 93.50  | 15,000.00     | 14,025.00     | 14,025.00     |
| 914906AX0                     | Univision Communications Inc                                    | 15,000.00     | 100.25 | 14,646.45     | 15,037.50     | 15,037.50     |
| LX23896                       | Univision Communications T/L B (05/24)                          | 70,000.00     | 99.26  | 69,387.50     | 69,483.75     | 69,483.75     |
| TYZ5 COMDXY                   | US 10YR NOTE (CBT) Dec25                                        | -35.00        | 112.67 | 0.00          | 0.00          | 0.00          |
| UXYZ5 COMDXY                  | US 10Yr Ultra Fut Dec25                                         | 18.00         | 115.48 | 0.00          | 0.00          | 0.00          |
| UXYZ5 COMDXY                  | US 10Yr Ultra Fut Dec25                                         | -62.00        | 115.48 | 0.00          | 0.00          | 0.00          |
| TUZ5 COMDXY                   | US 2YR NOTE (CBT) Dec25                                         | 284.00        | 104.12 | 0.00          | 0.00          | 0.00          |
| FVZ5 COMDXY                   | US 5YR NOTE (CBT) Dec25                                         | 286.00        | 109.21 | 0.00          | 0.00          | 0.00          |
| 902973BC9                     | US Bancorp                                                      | 120,000.00    | 96.75  | 119,459.46    | 116,100.00    | 116,100.00    |
| 8AMMFOFT3                     | US BANK MMMA - USBGFS 7                                         | 4,925,285.10  | 100.00 | 4,925,285.10  | 4,925,285.10  | 4,925,285.10  |
| 90290MAJ0                     | US Foods Inc                                                    | 40,000.00     | 101.38 | 40,070.91     | 40,550.00     | 40,550.00     |
| USZ5 COMDXY                   | US LONG BOND(CBT) Dec25                                         | 51.00         | 117.31 | 0.00          | 0.00          | 0.00          |
| USZ5 COMDXY                   | US LONG BOND(CBT) Dec25                                         | -21.00        | 117.31 | 0.00          | 0.00          | 0.00          |
| WNZ5 COMDXY                   | US ULTRA BOND CBT Dec25                                         | 6.00          | 121.28 | 0.00          | 0.00          | 0.00          |
| WNZ5 COMDXY                   | US ULTRA BOND CBT Dec25                                         | -19.00        | 121.28 | 0.00          | 0.00          | 0.00          |
| USDJPY 11/04/25 140.0000      | USD P JPY C 140.0000 EO                                         | -559,000.00   | 0.00   | -4,573.18     | 0.00          | 0.00          |
| USDJPY 11/04/25 143.0000      | USD P JPY C 143.0000 EO                                         | 559,000.00    | 0.00   | 7,630.91      | 0.00          | 0.00          |
| AUDUSD121725                  | USD/AUD FWD 20251217                                            | 1,470,201.90  | 1.00   | 1,470,201.90  | 1,470,201.90  | 1,470,201.90  |
| AUDUSD121725                  | USD/AUD FWD 20251217                                            | -1,422,358.29 | 1.00   | -1,422,358.29 | -1,422,358.29 | -1,422,358.29 |
| BRLUSD110725                  | USD/BRL FWD 20251107                                            | 896,384.33    | 1.00   | 896,384.33    | 896,384.33    | 896,384.33    |
| BRLUSD010526                  | USD/BRL FWD 20260105                                            | 960,398.43    | 1.00   | 960,398.43    | 960,398.43    | 960,398.43    |
| USDC/CNHP 11/04/25 7.400000   | USD/CNH Vanilla 20251104                                        | 650,000.00    | 0.00   | 7,377.50      | 0.00          | 0.00          |
| USDC/CNHP 11/04/25 7.650000   | USD/CNH Vanilla 20251104                                        | -650,000.00   | 0.00   | -3,562.00     | 0.00          | 0.00          |
| CNYUSD110725                  | USD/CNY FWD 20251107                                            | 1,620.95      | 1.00   | 1,620.95      | 1,620.95      | 1,620.95      |
| COPUSD110725                  | USD/COP FWD 20251107                                            | -333,870.82   | 1.00   | -333,870.82   | -333,870.82   | -333,870.82   |
| COPUSD110725                  | USD/COP FWD 20251107                                            | 329,431.58    | 1.00   | 329,431.58    | 329,431.58    | 329,431.58    |
| EURUSD112025                  | USD/EUR FWD 20251120                                            | -1,027,526.72 | 1.00   | -1,027,526.72 | -1,027,526.72 | -1,027,526.72 |
| EURUSD121225                  | USD/EUR FWD 20251212                                            | -8,807.38     | 1.00   | -8,807.38     | -8,807.38     | -8,807.38     |
| EURUSD121725                  | USD/EUR FWD 20251217                                            | 1,624,637.34  | 1.00   | 1,624,637.34  | 1,624,637.34  | 1,624,637.34  |
| EURUSD121725                  | USD/EUR FWD 20251217                                            | -1,586,224.92 | 1.00   | -1,586,224.92 | -1,586,224.92 | -1,586,224.92 |
| GBPUSD121725                  | USD/GBP FWD 20251217                                            | 1,538,549.21  | 1.00   | 1,538,549.21  | 1,538,549.21  | 1,538,549.21  |
| GBPUSD121725                  | USD/GBP FWD 20251217                                            | -1,506,286.41 | 1.00   | -1,506,286.41 | -1,506,286.41 | -1,506,286.41 |
| JPYUSD110425                  | USD/JPY FWD 20251104                                            | 3,215,605.26  | 1.00   | 3,215,605.26  | 3,215,605.26  | 3,215,605.26  |
| JPYUSD110425                  | USD/JPY FWD 20251104                                            | -3,201,706.98 | 1.00   | -3,201,706.98 | -3,201,706.98 | -3,201,706.98 |
| JPYUSD112025                  | USD/JPY FWD 20251120                                            | 3,839,583.33  | 1.00   | 3,839,583.33  | 3,839,583.33  | 3,839,583.33  |
| JPYUSD112025                  | USD/JPY FWD 20251120                                            | -3,542,083.33 | 1.00   | -3,542,083.33 | -3,542,083.33 | -3,542,083.33 |
| JPYUSD121225                  | USD/JPY FWD 20251212                                            | -81.53        | 1.00   | -81.53        | -81.53        | -81.53        |
| JPYUSD121725                  | USD/JPY FWD 20251217                                            | 282,124.91    | 1.00   | 282,124.91    | 282,124.91    | 282,124.91    |
| JPYUSD121725                  | USD/JPY FWD 20251217                                            | -271,883.00   | 1.00   | -271,883.00   | -271,883.00   | -271,883.00   |
| MXNUSD110725                  | USD/MXN FWD 20251107                                            | -254,616.93   | 1.00   | -254,616.93   | -254,616.93   | -254,616.93   |
| MXNUSD110725                  | USD/MXN FWD 20251107                                            | 712,835.63    | 1.00   | 712,835.63    | 712,835.63    | 712,835.63    |
| MXNUSD121725                  | USD/MXN FWD 20251217                                            | -320,327.86   | 1.00   | -320,327.86   | -320,327.86   | -320,327.86   |
| MXNUSD121725                  | USD/MXN FWD 20251217                                            | 749,503.08    | 1.00   | 749,503.08    | 749,503.08    | 749,503.08    |
| NOKUSD121725                  | USD/NOK FWD 20251217                                            | 894,837.01    | 1.00   | 894,837.01    | 894,837.01    | 894,837.01    |
| NOKUSD121725                  | USD/NOK FWD 20251217                                            | -883,778.32   | 1.00   | -883,778.32   | -883,778.32   | -883,778.32   |
| NZDUSD121725                  | USD/NZD FWD 20251217                                            | -1,132,762.18 | 1.00   | -1,132,762.18 | -1,132,762.18 | -1,132,762.18 |
| NZDUSD121725                  | USD/NZD FWD 20251217                                            | 1,172,883.77  | 1.00   | 1,172,883.77  | 1,172,883.77  | 1,172,883.77  |
| PENUSD110725                  | USD/PEN FWD 20251107                                            | 69.85         | 1.00   | 69.85         | 69.85         | 69.85         |
| SGDUSD121725                  | USD/SGD FWD 20251217                                            | -2,327,033.13 | 1.00   | -2,327,033.13 | -2,327,033.13 | -2,327,033.13 |
| SGDUSD121725                  | USD/SGD FWD 20251217                                            | 2,402,543.54  | 1.00   | 2,402,543.54  | 2,402,543.54  | 2,402,543.54  |
| TRYUSD111025                  | USD/TRY FWD 20251110                                            | 125,418.05    | 1.00   | 125,418.05    | 125,418.05    | 125,418.05    |
| TRYUSD111025                  | USD/TRY FWD 20251110                                            | -125,418.05   | 1.00   | -125,418.05   | -125,418.05   | -125,418.05   |
| USDC/JPYP 02/02/26 155.000000 | USDJPY 155.00C 2/2/26                                           | -2,560,000.00 | 0.01   | -29,209.60    | -28,072.96    | -28,072.96    |
| 91911TAS2                     | Vale Overseas Ltd                                               | 31,000.00     | 104.40 | 30,762.85     | 32,364.19     | 32,364.19     |
| LX260595                      | Valeant / Bausch Health (1261229 B.C.) T/L B                    | 14,962.50     | 99.56  | 14,615.58     | 14,897.11     | 14,897.11     |
| 92212WAG5                     | Var Energi ASA                                                  | 200,000.00    | 106.37 | 198,812.00    | 212,740.20    | 212,740.20    |
| 92332YAA9                     | Venture Global LNG Inc                                          | 10,000.00     | 102.88 | 10,000.00     | 10,287.50     | 10,287.50     |
| 92332YAF8                     | Venture Global LNG Inc                                          | 225,000.00    | 93.50  | 217,158.88    | 210,375.00    | 210,375.00    |
| 92332YAB7                     | Venture Global LNG Inc                                          | 10,000.00     | 102.62 | 10,000.00     | 10,262.50     | 10,262.50     |
| 92332YAD3                     | Venture Global LNG Inc                                          | 10,000.00     | 106.75 | 9,921.40      | 10,675.00     | 10,675.00     |
| 922966AA4                     | Venture Global Plaquemines LNG LLC                              | 5,000.00      | 109.88 | 5,000.00      | 5,493.75      | 5,493.75      |
| 922966AC0                     | Venture Global Plaquemines LNG LLC                              | 15,000.00     | 104.75 | 15,000.00     | 15,712.50     | 15,712.50     |
| 92338CAFO                     | Veralto Corp                                                    | 17,000.00     | 104.31 | 17,407.63     | 17,731.94     | 17,731.94     |
| LX219615                      | Verde Purchaser LLC                                             | 24,836.97     | 96.30  | 24,700.28     | 23,919.12     | 23,919.12     |
| 92343EAQ5                     | VeriSign Inc                                                    | 45,000.00     | 102.15 | 44,811.45     | 45,966.42     | 45,966.42     |
| 92345YAJ5                     | Verisk Analytics Inc                                            | 37,000.00     | 102.88 | 36,396.16     | 38,064.23     | 38,064.23     |
| 92339LAA0                     | Veritiv Operating Co                                            | 10,000.00     | 104.12 | 10,532.54     | 10,412.50     | 10,412.50     |
| 92535UAB0                     | Vertiv Group Corp                                               | 17,000.00     | 98.38  | 16,602.51     | 16,723.75     | 16,723.75     |
| LX226533                      | Vestis Corp                                                     | 44,093.75     | 95.25  | 43,741.90     | 41,999.30     | 41,999.30     |
| 925650AK9                     | VICI Properties LP                                              | 150,000.00    | 101.95 | 148,816.20    | 152,920.80    | 152,920.80    |
| 925650AD5                     | VICI Properties LP                                              | 145,000.00    | 100.85 | 144,679.55    | 146,235.84    | 146,235.84    |
| 92564RAE5                     | VICI Properties LP / VICI Note Co Inc                           | 165,000.00    | 96.74  | 165,265.42    | 159,617.04    | 159,617.04    |
| 92564RAB1                     | VICI Properties LP / VICI Note Co Inc                           | 71,000.00     | 99.14  | 67,211.29     | 70,387.77     | 70,387.77     |
| LX269601                      | Victory Capital 9/25 T/L                                        | 15,000.00     | 100.62 | 14,981.25     | 15,093.75     | 15,093.75     |
| 92648DAA4                     | Victra Holdings LLC / Victra Finance Corp                       | 45,000.00     | 106.12 | 46,240.41     | 47,756.25     | 47,756.25     |
| LX269843                      | Victra/LSF9 Atlantis 9/25 TL B                                  | 48,757.81     | 100.41 | 48,914.68     | 48,956.01     | 48,956.01     |
| 92660FAT1                     | Videotron Ltd                                                   | 37,000.00     | 102.20 | 36,977.80     | 37,812.63     | 37,812.63     |

|           |                                                               |              |        |              |              |              |
|-----------|---------------------------------------------------------------|--------------|--------|--------------|--------------|--------------|
| 92676XAH0 | Viking Cruises Ltd                                            | 30,000.00    | 101.25 | 30,105.02    | 30,375.00    | 30,375.00    |
| 92764MAA2 | Viper Energy Partners LLC                                     | 12,000.00    | 100.62 | 11,988.24    | 12,075.00    | 12,075.00    |
| LX211224  | Virgin Media Bristol LLC                                      | 45,000.00    | 98.07  | 44,277.05    | 44,132.18    | 44,132.18    |
| BKLXG54   | Virgin Media Secured Finance PLC                              | 100,000.00   | 91.55  | 92,198.07    | 91,550.00    | 120,269.05   |
| 927804GS7 | Virginia Electric and Power Co                                | 25,000.00    | 99.09  | 24,891.25    | 24,771.90    | 24,771.90    |
| 927804GW8 | Virginia Electric and Power Co                                | 14,000.00    | 100.34 | 14,308.96    | 14,047.10    | 14,047.10    |
| 516806AK2 | Vital Energy Inc                                              | 15,000.00    | 94.62  | 14,997.91    | 14,193.75    | 14,193.75    |
| BMYRTQ9   | Vmed O2 UK Financing I PLC                                    | 150,000.00   | 101.79 | 150,941.90   | 152,682.00   | 175,988.10   |
| 92858RAE0 | Vmed O2 UK Financing I PLC                                    | 200,000.00   | 100.36 | 200,000.00   | 200,710.00   | 200,710.00   |
| 92858RAA8 | Vmed O2 UK Financing I PLC                                    | 215,000.00   | 91.37  | 215,000.00   | 196,456.04   | 196,456.04   |
| 928563AC9 | VMware LLC                                                    | 66,000.00    | 99.66  | 65,481.71    | 65,773.49    | 65,773.49    |
| 92863UAD8 | Volcan Cia Minera SAA                                         | 25,000.00    | 101.59 | 25,000.00    | 25,397.50    | 25,397.50    |
| 92919X104 | Voya VACS Series EMHCD Fund                                   | 184,984.14   | 10.80  | 2,180,433.44 | 1,997,828.74 | 1,997,828.74 |
| 92913L262 | Voya VACS Series HYB Fund                                     | 435,421.85   | 10.38  | 4,741,422.35 | 4,519,678.81 | 4,519,678.81 |
| 92921EAA0 | Voyager Parent LLC                                            | 10,000.00    | 104.50 | 10,000.00    | 10,450.00    | 10,450.00    |
| LX262821  | Voyager Parent T/L B                                          | 60,000.00    | 100.13 | 58,267.77    | 60,078.90    | 60,078.90    |
| 91838PAA9 | VT Topco Inc                                                  | 15,000.00    | 104.00 | 15,000.00    | 15,600.00    | 15,600.00    |
| 933634AA5 | WaMu Mortgage Pass-Through Certificates Series 2007-HY3 Trust | 305,612.96   | 80.68  | 297,710.79   | 246,560.07   | 246,560.07   |
| 933940AA6 | Wand NewCo 3 Inc                                              | 20,000.00    | 104.50 | 20,206.30    | 20,900.00    | 20,900.00    |
| 55903VBW2 | Warnermedia Holdings Inc                                      | 10,000.00    | 80.00  | 6,843.06     | 8,000.00     | 8,000.00     |
| 55903VBH8 | Warnermedia Holdings Inc                                      | 10,000.00    | 96.75  | 9,403.61     | 9,675.00     | 9,675.00     |
| 55903VBQ5 | Warnermedia Holdings Inc                                      | 5,000.00     | 91.50  | 4,280.08     | 4,575.00     | 4,575.00     |
| 94106BAJ0 | Waste Connections Inc                                         | 28,000.00    | 103.40 | 27,964.72    | 28,953.18    | 28,953.18    |
| 94106LBX6 | Waste Management Inc                                          | 85,000.00    | 101.58 | 86,252.65    | 86,339.94    | 86,339.94    |
| 94107JAC7 | Waste Pro USA Inc                                             | 20,000.00    | 104.00 | 20,876.12    | 20,800.00    | 20,800.00    |
| 941130AD8 | Watco Cos LLC / Watco Finance Corp                            | 15,000.00    | 103.25 | 15,000.00    | 15,487.50    | 15,487.50    |
| 94419NAA5 | Wayfair LLC                                                   | 10,000.00    | 103.50 | 10,227.99    | 10,350.00    | 10,350.00    |
| 92944BAB7 | WBI Operating LLC                                             | 25,000.00    | 100.00 | 25,000.00    | 25,000.00    | 25,000.00    |
| 947075AW7 | Weatherford International Ltd                                 | 30,000.00    | 101.75 | 30,037.08    | 30,525.00    | 30,525.00    |
| 85917AAC4 | Webster Financial Corp                                        | 125,000.00   | 99.50  | 115,269.64   | 124,375.00   | 124,375.00   |
| 92939UAG1 | WEC Energy Group Inc                                          | 54,000.00    | 94.27  | 50,631.46    | 50,907.20    | 50,907.20    |
| BSWW139   | Wells Fargo & Co                                              | 100,000.00   | 103.62 | 101,438.62   | 103,625.00   | 119,442.81   |
| 95000U3W1 | Wells Fargo & Co                                              | 107,000.00   | 103.12 | 107,109.05   | 110,335.73   | 110,335.73   |
| 95000U2A0 | Wells Fargo & Co                                              | 78,000.00    | 99.16  | 76,882.26    | 77,343.01    | 77,343.01    |
| 95000U4B6 | Wells Fargo & Co                                              | 37,000.00    | 99.97  | 37,000.00    | 36,987.27    | 36,987.27    |
| 95001NAZ1 | Wells Fargo Commercial Mortgage Trust 2018-C45                | 4,586,495.65 | 1.66   | 242,814.98   | 76,053.27    | 76,053.27    |
| 95003CBG4 | Wells Fargo Commercial Mortgage Trust 2021-C59                | 400,000.00   | 61.85  | 333,604.40   | 247,381.40   | 247,381.40   |
| 95003UAJ9 | Wells Fargo Commercial Mortgage Trust 2024-5C2                | 100,000.00   | 102.51 | 100,563.86   | 102,514.10   | 102,514.10   |
| 95058XAG3 | Wendy's Funding LLC                                           | 88,237.03    | 99.37  | 88,237.03    | 87,680.35    | 87,680.35    |
| 950810887 | WesBanco Inc                                                  | 10,650.00    | 25.52  | 266,250.00   | 271,788.00   | 271,788.00   |
| 95081QAS3 | WESCO Distribution Inc                                        | 20,000.00    | 104.25 | 20,177.73    | 20,850.00    | 20,850.00    |
| 957638AD1 | Western Alliance Bancorp                                      | 220,000.00   | 96.04  | 207,593.87   | 211,279.86   | 211,279.86   |
| 958667AC1 | Western Midstream Operating LP                                | 70,000.00    | 97.49  | 73,488.84    | 68,241.81    | 68,241.81    |
| 960386AS9 | Westinghouse Air Brake Technologies Corp                      | 69,000.00    | 102.03 | 69,012.82    | 70,402.15    | 70,402.15    |
| 963320BE5 | Whirlpool Corp                                                | 15,000.00    | 97.62  | 15,000.00    | 14,643.75    | 14,643.75    |
| LX235238  | White Cap Buyer LLC                                           | 59,612.25    | 100.36 | 59,135.66    | 59,825.96    | 59,825.96    |
| LX263040  | Whitewater Matterhorn (5/25) T/L B                            | 15,000.00    | 100.23 | 14,925.00    | 15,034.05    | 15,034.05    |
| 969457CS7 | Williams Cos Inc/The                                          | 136,000.00   | 101.43 | 135,569.07   | 137,940.99   | 137,940.99   |
| 97382BAB5 | Windstream Services LLC                                       | 5,000.00     | 99.75  | 5,000.00     | 4,987.50     | 4,987.50     |
| 97381AAA0 | Windstream Services LLC / Windstream Escrow Finance Corp      | 10,000.00    | 102.00 | 10,050.93    | 10,200.00    | 10,200.00    |
| 974153AB4 | Wingstop Funding LLC                                          | 246,250.00   | 96.75  | 246,250.00   | 238,240.50   | 238,240.50   |
| 97650W702 | Wintrust Financial Corp                                       | 4,250.00     | 26.25  | 106,250.00   | 111,562.50   | 111,562.50   |
| 92943GAA9 | WR Grace Holdings LLC                                         | 10,000.00    | 91.12  | 10,000.00    | 9,112.50     | 9,112.50     |
| 98379KAB8 | XPO Inc                                                       | 30,000.00    | 104.12 | 29,230.98    | 31,237.50    | 31,237.50    |
| 98585VAA6 | Yinson Bergenia Production BV                                 | 200,000.00   | 105.32 | 199,992.00   | 210,635.80   | 210,635.80   |
| 988498AN1 | Yum! Brands Inc                                               | 325,000.00   | 93.75  | 317,367.67   | 304,687.50   | 304,687.50   |
| 988498AL5 | Yum! Brands Inc                                               | 107,000.00   | 99.75  | 107,000.00   | 106,732.50   | 106,732.50   |
| 988498AP6 | Yum! Brands Inc                                               | 125,000.00   | 97.50  | 125,000.00   | 121,875.00   | 121,875.00   |
| 98920MAA0 | Zaxbys Funding LLC                                            | 143,625.00   | 93.76  | 143,625.00   | 134,661.56   | 134,661.56   |
| LX270665  | Zayo Group Holdings T/L (09/25)                               | 44,775.96    | 95.73  | 43,616.64    | 42,866.04    | 42,866.04    |
| 98919WAA1 | Zayo Issuer LLC                                               | 90,000.00    | 101.43 | 90,000.00    | 91,289.33    | 91,289.33    |
| LX250358  | Zellis Payments T/L B                                         | 54,612.38    | 99.31  | 54,235.92    | 54,236.92    | 54,236.92    |
| LX185219  | Ziggo Finance Partnership T/L I                               | 21,264.58    | 100.02 | 21,105.10    | 21,269.58    | 21,269.58    |
| 98956PAZ5 | Zimmer Biomet Holdings Inc                                    | 67,000.00    | 102.46 | 67,769.44    | 68,645.72    | 68,645.72    |
| 98956PBA9 | Zimmer Biomet Holdings Inc                                    | 95,000.00    | 100.69 | 95,461.52    | 95,652.84    | 95,652.84    |
| 98978VAH6 | Zoetis Inc                                                    | 14,000.00    | 92.17  | 12,810.65    | 12,904.33    | 12,904.33    |