

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1261229 BC	10	4/15/32	200,000	208,308	0.250%
58.com			22,100	0	0.000%
Advance Auto Parts	7.38	8/1/33	292,000	293,825	0.352%
Advanced Micro Devices			1,394	298,539	0.358%
Adyen			226	364,961	0.437%
Africell Holding	10.5	10/23/29	325,000	322,288	0.386%
Agrosuper	4.6	1/20/32	250,000	240,433	0.288%
Airbus			741	172,662	0.207%
Aldar Properties PJSC	6.62	4/15/55	230,000	240,836	0.289%
Alibaba Group Holding			12,800	234,835	0.281%
ALLIANT INC SERVICES PFD PP	10	1/1/73	300	302,316	0.362%
Alphabet Class A			2,561	801,593	0.960%
Alpha Star Holding IX	7	8/26/28	240,000	245,926	0.295%
Al Rajhi Bank	6.38	11/16/74	230,000	235,195	0.282%
Altera Infrastructure LP/Teekay Offshore			700	17,500	0.021%
Altice France	6.88	7/15/32	292,977	280,915	0.337%
Altice France Luxco 3			3,486	62,743	0.075%
Amazon.com			1,330	306,991	0.368%
Amphenol			807	109,058	0.131%
Apple			2,169	589,664	0.706%
AppLovin			289	194,734	0.233%
Argentine Republic Government International Bond	3.5	7/9/41	260,000	180,183	0.216%
Arista Networks			960	125,789	0.151%
Asics			8,600	206,023	0.247%
ASM International			242	147,111	0.176%
ASML Holding			209	226,168	0.271%
Auxilior Term Funding 2023-1	10.97	12/15/32	230,000	240,508	0.288%
Banco Bilbao Vizcaya Argentaria			11,212	264,018	0.316%
Banco Nacional de Panama	2.5	8/1/30	310,000	275,867	0.331%
Barclays			43,257	276,920	0.332%
BAYVIEW FINANCING TRUST 2024-2F A PP	6.75	11/1/29	80,412	80,810	0.097%
BBVA Mexico SA Institucion de Banca Multiple Grupo Financiero BBVA Mexico/TX	5.13	1/18/33	310,000	303,988	0.364%
Beignet Investor	6.58	5/30/49	445,000	472,355	0.566%
Be Semiconductor Industries			965	151,585	0.182%
Bharti Airtel			13,050	305,722	0.366%
Bona Fide Investment Holdings			38	60,754	0.073%
Bona Fide Investment Holdings LLC			30	36,026	0.043%
Bonos de la Tesoreria de la Republica en pesos	6	4/1/33	580,000,000	669,008	0.802%
Boroo Investments Pte	9.5	8/7/32	260,000	255,528	0.306%
Breakwater Energy Holdings Sarl	9.25	11/15/30	285,000	297,050	0.356%
Broadcom			1,798	622,288	0.746%
Carvana			319	134,624	0.161%
Caterpillar			441	252,636	0.303%
Celanese US Holdings	7.2	11/15/33	170,000	179,571	0.215%
Celestica			332	98,143	0.118%
Central Plaza development	6.8	4/7/29	250,000	248,175	0.297%
Chile Electricity Lux Mpc II Sarl	5.58	10/20/35	283,476	292,516	0.350%
China Hongqiao	7.05	1/10/28	240,000	247,505	0.297%
Chugai Pharmaceutical			6,300	331,308	0.397%
Ciena			427	99,862	0.120%
Citigroup			3,431	400,363	0.480%
CME Group			1,061	289,738	0.347%
Comision Federal de Electricidad	3.35	2/9/31	350,000	318,656	0.382%
Commonwealth of Puerto Rico	0	11/1/43	704,171	450,669	0.540%
ConocoPhillips			1,187	111,115	0.133%
Corp Andina de Fomento	6.75	12/17/74	245,000	252,221	0.302%
Credo Technology Group Holding			318	45,757	0.055%
Crescent Energy Finance	7.38	1/15/33	265,000	251,655	0.302%
CrowdStrike Holdings			319	149,534	0.179%
CSC Holdings	11.25	5/15/28	200,000	158,689	0.190%
CSN Inova Ventures	6.75	1/28/28	200,000	185,731	0.223%
Czech Republic Government Bond	4.5	11/11/32	12,470,000	612,373	0.734%
Czech Republic Government Bond	3	3/3/33	14,950,000	666,705	0.799%

Datadog			1,458	198,273	0.238%
Deere			130	60,524	0.073%
Delta Electronics			8,000	245,190	0.294%
Diamondback Energy	4.25	3/15/52	214,000	167,106	0.200%
Diamondback Energy	5.75	4/18/54	406,000	384,733	0.461%
Diamondback Energy			727	109,290	0.131%
DIAMOND SPORTS GROUP LLC			464	1,141	0.001%
Directv Financing LLC / Directv Financing Co-Obligor	10	2/15/31	245,000	250,448	0.300%
Disco			400	122,926	0.147%
DISH Network	11.75	11/15/27	228,000	237,260	0.284%
DoorDash			297	67,265	0.081%
DUMMY RUBLE CASH POSITION			3,000	0	0.000%
Ecopetrol	8.88	1/13/33	262,000	279,512	0.335%
Ecopetrol	7.75	2/1/32	290,000	297,766	0.357%
Elara Hgv Timeshare Issuer 2019	3.45	1/25/34	19,132	19,027	0.023%
Eli Lilly			280	300,910	0.361%
Empresa de los Ferrocarriles del Estado	3.07	8/18/50	300,000	192,736	0.231%
Eskom Holdings	4.31	7/23/27	300,000	298,018	0.357%
EW Scripps	9.88	8/15/30	170,000	169,661	0.203%
Extended Stay America Trust 2025-ESH	6.35	10/15/42	100,000	100,625	0.121%
Fabrinet			439	199,868	0.239%
FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple	7.25	1/31/41	287,247	302,102	0.362%
Franco-Nevada			499	103,433	0.124%
FS Luxembourg Sarl	8.88	2/12/31	250,000	261,120	0.313%
Getty Images	11.25	2/21/30	90,000	84,445	0.101%
Globo Comunicacao e Participacoes S/A	5.5	1/14/32	216,000	212,615	0.255%
Gray Media	5.38	11/15/31	425,000	319,390	0.383%
Gray Media	9.63	7/15/32	120,000	124,889	0.150%
Greensaif Pipelines Bidco Sarl	5.85	2/23/36	200,000	209,470	0.251%
Greensaif Pipelines Bidco Sarl	6.13	2/23/38	275,000	293,017	0.351%
Hardee s Funding	3.98	12/20/50	76,000	73,543	0.088%
Hardee s Funding	7.25	3/20/54	170,081	175,800	0.211%
Hardee s Funding	2.87	6/20/51	23,875	22,294	0.027%
HDFC Bank	3.7	2/25/74	310,000	305,309	0.366%
Hon Hai Precision Industry			46,000	337,455	0.404%
Howmet Aerospace			579	118,707	0.142%
Hungary Government Bond	4.75	11/24/32	118,300,000	326,435	0.391%
Hungary Government Bond	2.25	4/20/33	144,280,000	332,214	0.398%
ICICI Bank			6,074	90,752	0.109%
Immunocore Holdings	2.5	2/1/30	19,000	17,192	0.021%
Indra Sistemas			1,569	89,445	0.107%
Infineon Technologies			3,198	141,710	0.170%
Intuitive Surgical			79	44,742	0.054%
Invesco Senior Loan ETF			42,763	898,023	1.076%
Jane Street Group / JSG Finance	6.75	5/1/33	203,000	211,946	0.254%
Jerrold Finco	7.5	6/15/31	205,000	280,660	0.336%
Kaspi.KZ JSC	6.25	3/26/30	300,000	307,368	0.368%
KazMunayGas National Co JSC	5.38	4/24/30	245,000	250,675	0.300%
Kering			286	101,104	0.121%
KLA			118	143,379	0.172%
Kosmos Energy	8.75	10/1/31	300,000	171,191	0.205%
Kotak Mahindra Bank			4,142	101,435	0.122%
Krakatau Posco PT	6.38	6/11/29	300,000	309,747	0.371%
Lam Research			570	97,573	0.117%
LVMH Moet Hennessy Louis Vuitton			110	83,327	0.100%
Magnum Ice Cream			182	2,883	0.003%
Main Street Sports	0	1/3/28	11,506	3,994	0.005%
MasterCard			331	188,961	0.226%
McAfee	7.38	2/15/30	100,000	87,233	0.105%
Medline			488	20,496	0.025%
MercadoLibre			68	136,970	0.164%
Mersin Uluslararasi Liman Isletmeciligi	8.25	11/15/28	325,000	339,493	0.407%
Meta Platforms			312	205,948	0.247%
Mexican Bonos	8.5	3/1/29	23,360,000	1,311,866	1.572%
MFB Magyar Fejlesztési Bank Zrt	6.5	6/29/28	230,000	239,593	0.287%
Michigan Tobacco Settlement Finance Authority	0	6/1/46	30,000	4,090	0.005%
Micron Technology			320	91,331	0.109%
Microsoft			1,236	597,754	0.716%
Mitsubishi Heavy Industries			5,800	142,091	0.170%
Molina Healthcare	6.5	2/15/31	245,000	251,823	0.302%

Monolithic Power Systems			50	45,318	0.054%
Morocco Government International Bond	3	12/15/32	365,000	321,631	0.385%
Natera			620	142,036	0.170%
NCB Tier 1 Sukuk	3.5	7/26/74	225,000	221,474	0.265%
Neptune Bidco US	9.29	4/15/29	346,000	346,753	0.415%
Netflix			520	48,755	0.058%
NVIDIA			6,766	1,261,859	1.512%
NYC Commercial Mortgage Trust 2025-28L	5.44	11/5/38	100,000	100,590	0.121%
Old Dominion Freight Line			950	148,960	0.178%
Orbia Advance Corp SAB de CV	2.88	5/11/31	290,000	236,585	0.283%
Organon & Co / Organon Foreign debt Co-Issuer BV	7.88	5/15/34	330,000	265,338	0.318%
Oryx Funding	5.8	2/3/31	300,000	310,148	0.372%
Palantir Technologies			587	104,339	0.125%
Paraguay Government International Bond	2.74	1/29/33	281,000	251,672	0.302%
Philippine Government International Bond	6.25	1/14/36	13,000,000	219,724	0.263%
Port of Beaumont Navigation District	10	7/1/26	240,000	240,934	0.289%
Profoundbio Escrow Fund Payment PP			94	90	0.000%
Profoundbio Expense Fund Payment PP			0	0	0.000%
Prysmian			1,314	133,304	0.160%
Quanta Services			263	111,002	0.133%
Raizen Fuels Finance	5.7	1/17/35	200,000	155,540	0.186%
Raizen Fuels Finance	6.45	3/5/34	220,000	181,176	0.217%
Raizen Fuels Finance	6.95	3/5/54	285,000	216,646	0.260%
Raizen Fuels Finance	6.25	7/8/32	235,000	198,139	0.237%
Recruit Holdings			2,000	112,884	0.135%
Rede D or Finance Sarl	6.45	9/9/35	200,000	205,457	0.246%
Regeneron Pharmaceuticals			290	223,842	0.268%
Repligen			799	130,924	0.157%
Republic of Poland Government Bond	6	10/25/33	1,880,000	559,136	0.670%
Rheinmetall			76	139,332	0.167%
Rivian Holdings Llc/Rivian Llc/Rivian Automotive	10	1/15/31	230,000	226,463	0.271%
Robinhood Markets			410	46,371	0.056%
Rolls-Royce			10,181	157,480	0.189%
Romania Government Bond	6.3	4/25/29	2,090,000	477,022	0.572%
Romanian Government International Bond	5.38	3/22/31	265,000	324,196	0.388%
Romanian Government International Bond	1.75	7/13/30	155,000	164,653	0.197%
Samarco Mineracao	9	6/30/31	359,417	366,605	0.439%
Samsung Electronics			4,299	357,815	0.429%
Sartorius			493	143,130	0.171%
Sasol Financing USA	4.5	11/8/27	200,000	193,090	0.231%
Saudi Awwal Bank	5.95	9/4/35	255,000	259,048	0.310%
Sea, ADR			478	60,978	0.073%
Shopify			1,241	199,764	0.239%
Shriram Finance	6.15	4/3/28	230,000	235,270	0.282%
SK Hynix			705	318,597	0.382%
Snowflake Computing			642	140,829	0.169%
Societe Generale			1,380	111,378	0.133%
Sonic Capital	2.19	8/20/51	28,725	26,746	0.032%
Southern Copper			758	108,750	0.130%
Spotify Technology			314	182,343	0.218%
Sri Lanka Government International Bond	4	4/15/28	121,801	116,932	0.140%
Sri Lanka Government International Bond	3.6	6/15/35	156,408	119,360	0.143%
Standard Chartered			8,313	203,724	0.244%
Taiwan Semiconductor Manufacturing			12,000	591,970	0.709%
Telecom Argentina	9.25	5/28/33	240,000	251,186	0.301%
Teledyne Technologies			387	197,653	0.237%
Tencent Holdings			1,400	107,741	0.129%
Teradyne			566	109,555	0.131%
Tesla			163	73,304	0.088%
Thermo Fisher Scientific			569	329,707	0.395%
Times China Holdings	0	3/30/27	17,656	328	0.000%
Times China Holdings	0	3/30/27	77,150	944	0.001%
Times China Holdings	4	3/30/29	17,021	305	0.000%
Times China Holdings	4.2	9/30/32	63,123	1,209	0.001%
Times China Holdings			8,587	113	0.000%
Tobacco Settlement Finance Authority	0	6/1/47	500,000	48,135	0.058%
Tokyo Electron			900	197,059	0.236%
TPIC SPV I	7.13	11/30/44	48,741	43,725	0.052%
Tradeweb Markets			1,028	110,551	0.132%
TRP Government Reserve	3.77		23,615,438	23,615,438	28.295%

TX Trust 2024-HOU	6.99	6/15/39	100,000	100,432	0.120%
UBS			2,825	131,792	0.158%
UniCredit			1,222	101,783	0.122%
Unilever			9,038	590,746	0.708%
Uranium Energy			7,613	88,920	0.107%
USD Variation Margin MSCO			292,207	292,207	0.350%
U.S. Treasury Bill	3.77	1/22/26	1,000,000	998,026	1.196%
U.S. Treasury Bill	3.78	1/29/26	1,400,000	1,396,298	1.673%
U.S. Treasury Bill	3.14	2/19/26	1,000,000	995,268	1.192%
U.S. Treasury Bill	3.54	3/19/26	1,000,000	992,566	1.189%
U.S. Treasury Bill	3.61	4/16/26	1,000,000	989,827	1.186%
U.S. Treasury Notes	3.5	9/30/27	6,500,000	6,502,539	7.791%
Venture Global LNG	7	1/15/30	230,000	221,233	0.265%
Veon Midco BV	9	7/15/29	280,000	292,444	0.350%
Vertiv Holdings			1,512	244,959	0.293%
Vivo Energy Investments BV	5.13	9/24/27	240,000	239,487	0.287%
Wingstop			250	59,623	0.071%
Wolfspeed	13.88	6/23/30	132,443	143,558	0.172%
WULF Compute	7.75	10/15/30	86,000	88,614	0.106%
XCEL Energy			3,393	250,607	0.300%
Zhongsheng Group Holdings	5.98	1/30/28	285,000	287,651	0.345%
Zscaler			667	150,022	0.180%

Total Investments in Securities **82,779,535**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
KRE 03/20/2026 C 72 OTC	72.00	3/20/2026	21	1,512	0.002%
SPX 03/20/2026 C 7200 OTC	7,200.00	3/20/2026	1	4,300	0.005%
SPX 03/20/2026 C 7250 OTC	7,250.00	3/20/2026	1	3,255	0.004%
USD IRS OPT 2M/3M 3.3125 1/16/26 REC	3.31	1/16/2026	16,450,000	52	0.000%
XLI 03/20/2026 C 163 OTC	163.00	3/20/2026	19	2,917	0.003%
XLY 01/16/2026 C 130 OTC	130.00	1/16/2026	46	2,392	0.003%
XLY 03/20/2026 C 130 OTC	130.00	3/20/2026	34	3,094	0.004%

Total Options **17,521**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
TRS JP/3391 2Y 01/20/2026	200	72	0.000%
TRS BMY 2Y 01/19/2028	1,616	(566)	(0.001%)
TRS JP/4523 2Y 01/20/2028	7,100	(589)	(0.001%)
TRS IT/UCG 2Y 01/20/2026	3,460	7,680	0.009%
ORACLE CORP CDS 12/20/2030	1,031,000	(20,111)	(0.024%)
TRS PL/ZAB 2Y 01/20/2028	(53,291)	(6,226)	(0.007%)
TRS GB/HHG 2Y 01/20/2028	639	89,902	0.108%
TRS IT 2Y 01/20/2026	(445)	(2,639)	(0.003%)
AVIS BUDGET CAR RENTAL CDS 06/20/2027	100,000	4,858	0.006%
TRS JP/7832 2Y 01/20/2026	(6,100)	2,102	0.003%
TRS ROK 2Y 01/19/2028	(790)	9,938	0.012%
TRS JP/9434 2Y 01/20/2026	167,400	(1,602)	(0.002%)
TRS JP/8802 2Y 01/20/2026	8,900	(6,870)	(0.008%)
TRS JP/8316 2Y 01/20/2026	(8,800)	2,751	0.003%
TRS CVNA 2Y 01/19/2028	135	(3,497)	(0.004%)
TRS JP/6503 2Y 01/20/2026	3,300	(4,695)	(0.006%)
TRS TER 2Y 01/20/2026	996	(1,135)	(0.001%)
TRS COP 2Y 01/19/2028	2,579	1,883	0.002%
TRS EWBC 2Y 01/19/2028	370	(455)	(0.001%)
TRS MMM 2Y 01/20/2026	(1,438)	8,053	0.010%
TRS JP/8630 2Y 01/20/2026	(7,100)	(2,582)	(0.003%)
TRS EL 2Y 01/20/2026	1,152	4,251	0.005%
TRS JP/8411 2Y 01/20/2028	(2,900)	(105,458)	(0.126%)
TRS IVZ 2Y 01/19/2028	5,309	1,221	0.001%
TRS SBUX 2Y 01/20/2026	(3,072)	3,656	0.004%
TRS CAH 2Y 01/20/2026	831	4,604	0.006%
TRS DAY 2Y 01/19/2028	1,408	97,377	0.117%
TRS WFC 2Y 01/19/2028	(4,201)	(13,191)	(0.016%)
TRS JP/8309 2Y 01/20/2028	12,400	15,980	0.019%
TRS SWKS 2Y 01/20/2026	(3,507)	10,381	0.012%
TRS UBER 2Y 01/19/2028	(1,292)	194	0.000%
TRS BX 2Y 01/20/2026	(1,249)	(4,746)	(0.006%)
TRS CUBE 2Y 01/19/2028	6,982	251,701	0.302%
TRS JP/7733 2Y 01/20/2028	14,100	(8,456)	(0.010%)
TRS DE/BAS 2Y 01/20/2026	3,736	790	0.001%
TRS BE/UCB 2Y 01/20/2026	573	336	0.000%
DELTA AIR LINES INC CDS 06/20/2027	(420,000)	(27,743)	(0.033%)
TRS PTC 2Y 01/20/2026	1,196	(1,029)	(0.001%)
TRS FR/AM 2Y 01/20/2028	(343)	(1,531)	(0.002%)
TRS TGT 2Y 01/20/2026	(1,223)	(232)	0.000%
TRS JP/3391 2Y 01/20/2026	300	108	0.000%
TRS ALL 2Y 01/20/2026	1,214	(4,601)	(0.006%)
TRS PFE 2Y 01/20/2026	(11,176)	17,099	0.020%

TRS JP/4507 2Y 01/20/2026	(4,600)	(2,905)	(0.003%)
TRS APO 2Y 01/20/2026	967	(2,002)	(0.002%)
TRS HK/1299 2Y 01/20/2028	34,600	8,891	0.011%
TRS HON 2Y 1/19/2028	(1,495)	3,528	0.004%
TRS FAST 2Y 01/20/2026	(4,235)	10,376	0.012%
TRS PCAR 2Y 01/19/2028	2,573	(540)	(0.001%)
TRS VRTX 2Y 01/20/2026	328	(771)	(0.001%)
TRS GB/HSBA 2Y 01/20/2026	(31,757)	(20,930)	(0.025%)
TRS CA/CS 2Y 01/19/2026	12,238	3,482	0.004%
TRS JP/3382 2Y 01/20/2026	13,200	3,200	0.004%
TRS GILD 2Y 01/20/2026	1,018	3,013	0.004%
TRS M2WD 2Y 01/20/2026	(190)	(3,308)	(0.004%)
TRS DE/NOV3 2Y 01/20/2026	(780)	3,527	0.004%
TRS AU/MPL 2Y 01/20/2028	32,423	5,622	0.007%
TRS FRT 2Y 01/20/2026	1,521	(167)	0.000%
TRS GB/PRU 2Y 01/20/2028	(21,554)	(13,626)	(0.016%)
TRS FR/BNP 2Y 01/20/2026	(3,947)	(7,927)	(0.009%)
TRS VZ 2Y 01/20/2026	(5,836)	409	0.000%
TRS TSCO 2Y 01/20/2026	(4,059)	11,852	0.014%
TRS BK 2Y 01/20/2026	3,154	(2,744)	(0.003%)
TRS XYZ 2Y 01/20/2026	1,692	1,810	0.002%
TRS AU/ANZ 2Y 01/20/2028	18,038	15,276	0.018%
TRS EWBC 2Y 01/19/2028	3,352	(4,123)	(0.005%)
TRS JP/3391 2Y 01/20/2026	5,500	1,983	0.002%
TRS IT/G 2Y 01/20/2026	9,275	15,141	0.018%
TRS DE/SHL 2Y 01/20/2026	4,356	2,763	0.003%
TRS GB/MKS 2Y 01/20/2028	40,977	181,882	0.218%
TRS FAST 2Y 01/20/2026	(4,024)	9,859	0.012%
TRS IT/FBK 2Y 01/20/2026	(6,513)	(8,414)	(0.010%)
TRS HD 2Y 01/19/2028	841	289,388	0.347%
TRS DECK 2Y 01/20/2026	(1,387)	444	0.001%
TRS WRB 2Y 01/20/2026	(7,985)	(8,145)	(0.010%)
TRS AU/INST 2Y 01/20/2028	(9,422)	(4,775)	(0.006%)
TRS GWW 2Y 01/20/2026	118	(2,420)	(0.003%)
TRS TGT 2Y 01/19/2028	(959)	(182)	0.000%
TRS CSX 2Y 01/20/2026	9,269	(8,620)	(0.010%)
TRS CA/TOU 2Y 01/19/2026	4,767	(3,304)	(0.004%)
TRS AU/DOW 2Y 01/20/2026	21,402	856	0.001%
TRS MDLN 2Y 01/19/2028	2,753	115,626	0.139%
TRS VRSN 2Y 01/20/2026	(680)	(728)	(0.001%)
TRS JP/6273 2Y 01/20/2026	(700)	581	0.001%
TRS GB/STAN 2Y 01/20/2026	11,167	9,237	0.011%
TRS CBOE 2Y 01/19/2028	(384)	852	0.001%
TRS DE/HAG 2Y 01/20/2026	(1,109)	(1,563)	(0.002%)
IVORY COAST CDS 06/20/2027	344,000	(973)	(0.001%)
TRS JP/7203 2Y 01/20/2028	15,500	29,270	0.035%
TRS AMD 2Y 01/20/2026	782	5,146	0.006%
TRS JP/6914 2Y 01/20/2028	5,000	478	0.001%
TRS DE/HNR1 2Y 01/20/2026	(1,496)	(7,731)	(0.009%)
TRS CEG 2Y 01/19/2028	(661)	(233,511)	(0.280%)
TRS TYL 2Y 01/20/2026	(449)	(3,121)	(0.004%)
TRS JP/4519 2Y 01/20/2026	2,000	(3,458)	(0.004%)
TRS ESAB 2Y 01/20/2026	952	(3,551)	(0.004%)
USD IRS 10/20/55 PAY FIX	(974,000)	55,745	0.067%
TRS XOM 2Y 01/20/2026	2,363	6,097	0.007%
TRS GB/SNI 2Y 01/20/2028	(10,806)	(180,010)	(0.216%)
TRS ADI 2Y 01/19/2028	(717)	5,686	0.007%
TRS STZ 2Y 01/20/2026	(475)	2,617	0.003%
TRS CNP 2Y 01/20/2026	(4,806)	(673)	(0.001%)
TRS JP/4063 2Y 01/20/2026	4,000	(2,705)	(0.003%)
TRS BXP 2Y 01/20/2026	3,610	(14,945)	(0.018%)
TRS JP/4543 2Y 01/20/2026	(5,700)	727	0.001%
TRS DE/BAYN 2Y 01/20/2028	3,779	9,498	0.011%
TRS JP/8830 2Y 01/20/2026	7,000	(3,952)	(0.005%)
TRS EWBC 2Y 01/19/2028	159	(196)	0.000%
TRS APP 2Y 01/19/2028	141	(190)	0.000%
TRS HAL 2Y 01/19/2028	(7,974)	(225,345)	(0.270%)
TRS JP/3391 2Y 01/20/2026	100	36	0.000%
TRS DE/DB1 2Y 01/20/2026	1,223	10,485	0.013%
TRS JP/7741 2Y 01/20/2026	1,000	(2,456)	(0.003%)
TRS EVRG 2Y 01/20/2026	(4,314)	7,032	0.008%
TRS IE/KSP 2Y 01/20/2026	2,468	(2,174)	(0.003%)
TRS ETR 2Y 01/19/2028	(1,604)	2,117	0.003%
TRS JP/9984 2Y 01/20/2026	(5,200)	(6,386)	(0.008%)
TRS NL/JMG 2Y 01/20/2026	3,723	2,186	0.003%
TRS DE/BMW 2Y 01/20/2026	1,619	(3,879)	(0.005%)
TRS JP/9432 2Y 01/20/2026	(103,200)	(1,514)	(0.002%)
TRS NO/KOG 2Y 01/20/2028	(4,508)	(3,128)	(0.004%)
TRS SE/BOL 2Y 01/20/2026	(1,883)	(5,740)	(0.007%)
TRS FR/CS 2Y 01/20/2028	8,133	2,101	0.003%
TRS CRM 2Y 01/19/2028	(854)	(4,595)	(0.006%)
TRS GEN 2Y 01/20/2026	10,049	(3,015)	(0.004%)
IVORY COAST CDS 06/20/2027	187,000	(529)	(0.001%)
TRS KEY 2Y 01/20/2026	16,315	2,937	0.004%
TRS HCA 2Y 01/20/2026	(353)	3,572	0.004%
TRS SE/SAAB 2Y 01/20/2026	2,189	6,934	0.008%
TRS FIELISA 2Y 01/20/2028	(8,012)	(2,070)	(0.002%)
TRS JP/6479 2Y 01/20/2028	(5,500)	5,544	0.007%
TRS DTE 2Y 01/20/2026	1,401	238	0.000%
TRS SJM 2Y 01/20/2026	(1,478)	5,720	0.007%
TRS JP/7453 2Y 01/20/2028	(6,000)	6,105	0.007%
TRS DE/FRE 2Y 01/20/2028	(4,853)	(7,581)	(0.009%)
TRS JP/3391 2Y 01/20/2026	200	72	0.000%
TRS JP/3391 2Y 01/20/2026	200	72	0.000%
TRS CH/SOON 2Y 01/20/2028	604	5,184	0.006%
TRS COF 2Y 01/20/2026	(904)	(2,305)	(0.003%)
TRS SE/NOBA 2Y 01/20/2026	7,159	6,057	0.007%

USD IRS 10/28/55 PAY FIX	(485,000)	26,127	0.031%
TRS CH/CFR 2Y 01/20/2026	850	4,506	0.005%
TRS AEE 2Y 01/20/2026	2,383	2,359	0.003%
TRS DK/PNDORA 2Y 01/20/2028	(1,430)	(3,463)	(0.004%)
TRS BLIB 2Y 01/20/2026	(598)	(150)	0.000%
TRS GB/WB 2Y 01/20/2028	(2,750)	(94,321)	(0.113%)
TRS JP/3563 2Y 01/20/2026	2,600	1,874	0.002%
TRS UHS 2Y 01/19/2028	(1,299)	7,599	0.009%
TRS ES/FER 2Y 01/20/2028	(1,881)	4,993	0.006%
TRS PCAR 2Y 01/19/2028	515	(108)	0.000%
TRS JP/6723 2Y 01/20/2026	8,600	(1,207)	(0.001%)
TRS INTC 2Y 01/20/2026	6,284	(3,833)	(0.005%)
TRS CI 2Y 01/20/2026	387	(743)	(0.001%)
TRS JP/3391 2Y 01/20/2028	1,500	541	0.001%
TRS ANET 2Y 01/20/2026	1,192	6,127	0.007%
TRS NI 2Y 01/20/2026	(6,172)	432	0.001%
TRS APO 2Y 01/20/2026	218	(451)	(0.001%)
TRS FE 2Y 01/20/2026	(2,235)	(358)	0.000%
TRS F/INTERV 2Y 01/20/2028	18,424	9,954	0.012%
TRS JP/3391 2Y 01/20/2026	100	36	0.000%
TRS CRWD 2Y 01/20/2026	320	(5,987)	(0.007%)
TRS SCCO 2Y 1/19/2028	27	66	0.000%
TRS ABNB 2Y 01/20/2026	(604)	(2,362)	(0.003%)
ITRX XOVER CDSI S44 5Y 12/20/2030	(1,519,000)	(197,464)	(0.237%)
TRS JP/6920 2Y 01/20/2026	700	(2,925)	(0.004%)
TRS BAC 2Y 01/20/2026	3,357	(1,108)	(0.001%)
TRS DOV 2Y 01/20/2026	1,611	(9,763)	(0.012%)
TRS TMO 2Y 01/20/2026	172	609	0.001%
TRS ES 2Y 01/20/2026	(2,371)	2,466	0.003%
TRS F 2Y 01/20/2026	(13,604)	7,210	0.009%
TRS EXC 2Y 01/19/2028	(3,871)	1,084	0.001%
TRS PSX 2Y 01/20/2026	847	(10,562)	(0.013%)
TRS DK/NOVOB 2Y 01/20/2026	2,414	3,359	0.004%
TRS VMC 2Y 01/19/2028	(134)	(38,219)	(0.046%)
TRS EPAM 2Y 01/20/2026	1,026	(7,449)	(0.009%)
TRS FR/ORA 2Y 01/20/2026	16,384	6,542	0.008%
TRS JP/3391 2Y 01/20/2026	400	144	0.000%
TRS SE/SCAB 2Y 01/20/2028	(24,016)	(521)	(0.001%)
TRS JP/3391 2Y 01/20/2026	600	216	0.000%
TRS BKNG 2Y 01/19/2028	20	(2,047)	(0.002%)
TRS TMUS 2Y 01/20/2026	794	5,463	0.007%
TRS JP/8750 2Y 01/20/2028	(29,200)	(13,227)	(0.016%)
TRS LYV 2Y 01/20/2026	(1,535)	(1,289)	(0.002%)
TRS VRSN 2Y 01/20/2026	(281)	(301)	0.000%
TRS AU/FMG 2Y 01/20/2028	(8,223)	384	0.000%
TRS NSC 2Y 01/20/2026	(536)	5,773	0.007%
TRS JP/2413 2Y 01/20/2026	12,300	2,197	0.003%
TRS ABBV 2Y 01/20/2026	(447)	(465)	(0.001%)
TRS CAX 2Y 01/19/2026	2,883	778	0.001%
TRS LIN 2Y 01/20/2026	1,029	9,673	0.012%
TRS PCAR 2Y 01/19/2028	100	(21)	0.000%
FI TRS USD REC IBOXHY 03/20/26	223,000	2,618	0.003%
TRS TSLA 2Y 01/20/2026	(378)	9,673	0.012%
TRS BKR 2Y 01/20/2026	3,861	(5,212)	(0.006%)
TRS GS 2Y 01/20/2026	(149)	1,578	0.002%
TRS JP/8591 2Y 01/20/2026	10,000	2,297	0.003%
TRS GB/BA 2Y 01/20/2028	7,017	2,171	0.003%
TRS SRE 2Y 01/20/2026	2,301	(690)	(0.001%)
TRS SYF 2Y 01/20/2026	(3,692)	(812)	(0.001%)
TRS DE/P911 2Y 01/20/2028	(3,291)	7,228	0.009%
TRS PNR 2Y 01/20/2026	(3,309)	2,978	0.004%
TRS DE/IFX 2Y 01/20/2028	1,864	82,598	0.099%
TRS IFF 2Y 01/20/2026	(1,829)	(5,889)	(0.007%)
TRS MS 2Y 01/19/2028	(1,265)	(886)	(0.001%)
TRS MSFT 2Y 01/20/2026	459	4,039	0.005%
TRS SE/HEXAB 2Y 01/20/2028	(16,652)	903	0.001%
TRS NDAQ 2Y 01/19/2028	(3,397)	(24,900)	(0.030%)
TRS JP/2587 2Y 01/20/2028	(10,200)	6,182	0.007%
TRS ISRG 2Y 01/19/2028	240	1,642	0.002%
TRS GB/ADM 2Y 01/20/2028	(11,236)	(5,441)	(0.007%)
TRS FR/EDEN 2Y 01/20/2026	(906)	(559)	(0.001%)
LAMB WESTON HOLDINGS CDS 12/20/2029	(675,000)	(313)	0.000%
TRS JP/4568 2Y 01/20/2028	8,900	(4,599)	(0.006%)
TRS AMGN 2Y 01/20/2026	(340)	(680)	(0.001%)
TRS CI 2Y 01/19/2028	240	(461)	(0.001%)
TRS CAT 2Y 01/20/2026	397	(6,705)	(0.008%)
TRS JP/9433 2Y 01/20/2028	12,400	2,255	0.003%
TRS JP/9142 2Y 01/20/2026	14,700	1,969	0.002%
USD IRS 10/20/30 REC FIX	3,794,000	(41,421)	(0.050%)
TRS WRB 2Y 01/20/2026	(1,028)	(1,049)	(0.001%)
TRS MCHP 2Y 01/20/2026	(2,321)	8,031	0.010%
TRS M2WD 2Y 01/20/2026	(193)	(3,360)	(0.004%)
TRS GDDY 2Y 01/20/2026	1,891	511	0.001%
TRS CNC 2Y 01/20/2026	2,064	1,445	0.002%
TRS GB/BARC 2Y 01/17/2026	51,229	14,952	0.018%
TRS GB/TCS 2Y 01/18/2026	4,554	(14,540)	(0.017%)
TRS TRGP 2Y 01/20/2026	1,076	2,356	0.003%
TRS OKE 2Y 01/20/2026	(3,321)	(2,225)	(0.003%)
TRS LNT 2Y 01/19/2028	7,529	489,460	0.586%
TRS WST 2Y 01/19/2028	880	2,886	0.003%
TRS AU/NAB 2Y 01/20/2028	(3,050)	(3,478)	(0.004%)
TRS LW 2Y 01/19/2028	1,542	64,594	0.077%
TRS ABNB 2Y 01/20/2026	(1,240)	(4,848)	(0.006%)
TRS JP/4901 2Y 01/20/2028	4,100	1,726	0.002%
TRS CA/FSV 2Y 01/19/2026	(630)	(1,324)	(0.002%)
TRS JP/3391 2Y 01/20/2028	300	108	0.000%
TRS FR/CAP 2Y 01/20/2028	(917)	3,069	0.004%

TRS JP/9022 2Y 01/20/2026	(5,100)	6,117	0.007%
TRS GEV 2Y 01/20/2026	(55)	1,528	0.002%
TRS CA/BAM 2Y 01/19/2028	(6,421)	6,464	0.008%
TRS JP/3391 2Y 01/20/2026	200	72	0.000%
TRS CVS 2Y 01/20/2026	1,780	(587)	(0.001%)
TRS JP/4307 2Y 01/20/2026	(3,900)	5,225	0.006%
USD IRS 10/28/30 REC FIX	1,894,000	(15,426)	(0.018%)
TRS M2WD 2Y 01/20/2026	(110)	(1,915)	(0.002%)
TRS JP/9766 2Y 01/20/2026	(1,000)	5,359	0.006%
TRS AXON 2Y 01/20/2026	(140)	(2,260)	(0.003%)
TRS JP/6702 2Y 01/20/2026	(2,100)	(1,139)	(0.001%)
TRS JP/3391 2Y 01/20/2026	200	72	0.000%
TRS JP/3391 2Y 01/20/2026	300	108	0.000%
TRS JP/6702 2Y 01/20/2026	(3,300)	(1,790)	(0.002%)
TRS DE/BAS 2Y 01/20/2026	2,030	429	0.001%
TRS AU/ANZ 2Y 01/20/2028	3,556	3,012	0.004%
TRS UPS 2Y 01/20/2026	(1,696)	1,492	0.002%
TRS JP/9843 2Y 01/20/2028	9,000	(3,445)	(0.004%)
TRS T 2Y 01/19/2028	(14,272)	0	0.000%
TRS KMB 2Y 01/20/2026	(881)	1,683	0.002%
TRS FIFORTUM 2Y 01/20/2028	13,016	(1,605)	(0.002%)
TRS FICO 2Y 01/20/2026	(114)	13,351	0.016%
TRS WSM 2Y 01/20/2026	(777)	5,315	0.006%
TRS JP/6861 2Y 01/20/2028	700	8,530	0.010%
TRS ADI 2Y 01/19/2028	(341)	2,704	0.003%
TRS SAIA 2Y 01/20/2026	515	(6,721)	(0.008%)
TRS VLTO 2Y 01/20/2026	(3,554)	1,777	0.002%
TRS FR/SAN 2Y 01/20/2028	(6,246)	(15,552)	(0.019%)
TRS EQR 2Y 01/20/2026	2,671	5,182	0.006%
TRS GB/AVI 2Y 01/20/2026	54,501	13,195	0.016%
TRS CA/BMO 2Y 01/19/2028	(603)	(78,413)	(0.094%)
TRS REGN 2Y 01/20/2026	118	2,272	0.003%
TRS MCD 2Y 01/20/2026	683	(8,947)	(0.011%)
TRS AU/NAB 2Y 01/20/2028	(4,838)	(5,517)	(0.007%)
TRS JP/8766 2Y 01/20/2028	(9,800)	(13,317)	(0.016%)
TRS CH/UBSG 2Y 01/20/2028	3,140	146,487	0.176%
TRS CH/BAER 2Y 01/20/2028	(4,187)	(8,456)	(0.010%)
TRS JPM 2Y 01/19/2028	(246)	(79,266)	(0.095%)
TRS CMS 2Y 01/20/2026	4,933	(4,094)	(0.005%)
TRS DHR 2Y 01/20/2026	1,181	461	0.001%
TRS ABBV 2Y 01/20/2026	(693)	(721)	(0.001%)
TRS TW 2Y 01/19/2028	605	2,021	0.002%
TRS FRT 2Y 01/20/2026	240	(26)	0.000%
TRS SE/KINVB 2Y 01/20/2026	19,771	2,402	0.003%
TRS VMC 2Y 01/19/2028	(134)	(38,219)	(0.046%)
TRS JP/3391 2Y 01/20/2026	200	72	0.000%
TRS CA/MFC 2Y 01/19/2028	(5,288)	(2,353)	(0.003%)
TRS HSY 2Y 01/19/2028	(563)	(676)	(0.001%)
AVIS BUDGET CAR RENTAL CDS 12/20/2026	159,000	5,911	0.007%
TRS PT/GALP 2Y 01/20/2026	5,070	1,995	0.002%
TRS GEV 2Y 01/20/2026	(182)	5,056	0.006%
TRS JP/3391 2Y 01/20/2026	100	36	0.000%
TRS AU/COH 2Y 01/20/2026	(1,346)	3,519	0.004%
TRS LW 2Y 01/19/2028	1,532	64,175	0.077%
TRS JP/8729 2Y 01/20/2028	(137,200)	(13,042)	(0.016%)
TRS AIG 2Y 01/20/2026	2,405	(1,804)	(0.002%)
TRS COST 2Y 01/20/2026	(325)	(579)	(0.001%)
TRS JP/3391 2Y 01/20/2026	200	72	0.000%
TRS FISAMPO 2Y 01/20/2026	31,641	12,077	0.014%
TRS JP/6098 2Y 01/20/2026	1,600	2,317	0.003%
TRS DE/ADS 2Y 01/20/2026	1,054	3,466	0.004%
TRS ZTS 2Y 01/19/2028	823	3,983	0.005%
TRS ROP 2Y 01/20/2026	(588)	(900)	(0.001%)
TRS SCCO 2Y 01/19/2028	1,389	3,375	0.004%
TRS CH/STMN 2Y 01/20/2026	(857)	2,488	0.003%
TRS JP/4503 2Y 01/20/2028	(5,900)	(78,782)	(0.094%)
TRS DE/G24 2Y 01/20/2026	(1,573)	1,755	0.002%
TRS CA/FSV 2Y 01/19/2026	(286)	(601)	(0.001%)
TRS PT/BCP 2Y 01/20/2026	102,783	3,815	0.005%
TRS ES/BBVA 2Y 01/20/2026	11,819	6,802	0.008%
TRS UBER 2Y 01/19/2028	(554)	(45,267)	(0.054%)
TRS DE/MRK 2Y 01/20/2028	(951)	(3,909)	(0.005%)
TRS DOW 2Y 01/19/2028	(7,097)	(165,928)	(0.199%)
TRS XYL 2Y 01/20/2026	2,219	(4,593)	(0.006%)
SEALED AIR CORP CDS 12/20/2029	(338,000)	12,366	0.015%
TRS PG 2Y 01/20/2026	1,864	(3,392)	(0.004%)
TRS CSCO 2Y 01/20/2026	1,894	(2,311)	(0.003%)
TRS ES/IBE 2Y 01/20/2028	(6,947)	(4,202)	(0.005%)
TRS JP/3391 2Y 01/20/2026	100	36	0.000%
TRS FTV 2Y 01/20/2026	6,462	(905)	(0.001%)
TRS JP/8795 2Y 01/20/2028	10,800	9,164	0.011%
TRS DDOG 2Y 01/19/2028	1,151	(21,052)	(0.025%)
TRS ES/CABK 2Y 01/20/2028	50,931	18,842	0.023%
TRS JP/4063 2Y 01/20/2026	2,200	(1,488)	(0.002%)
TRS SLB 2Y 01/20/2026	4,620	(2,402)	(0.003%)
TRS KMB 2Y 01/20/2026	(1,279)	2,443	0.003%
TRS CAX 2Y 01/19/2026	3,424	924	0.001%
TRS FR/DG 2Y 01/20/2026	1,431	(168)	0.000%
TRS JP/9984 2Y 01/20/2026	(4,400)	(5,404)	(0.006%)
TRS MRVL 2Y 01/20/2026	929	669	0.001%
TRS AXP 2Y 01/20/2026	753	(9,503)	(0.011%)
TRS AEE 2Y 01/20/2026	684	677	0.001%
USD IRS 11/25/30 REC FIX	972,000	(6,350)	(0.008%)
TRS LLY 2Y 01/20/2026	140	1,749	0.002%
TRS AU/CPU 2Y 01/20/2028	(5,747)	2,989	0.004%
TRS CME 2Y 01/20/2026	1,100	990	0.001%
TRS JP/2802 2Y 01/20/2028	(6,100)	(129,087)	(0.155%)

TRS JP/6869 2Y 01/20/2026	(22,900)	(4,018)	(0.005%)
TRS MMC 2Y 01/20/2026	878	(1,563)	(0.002%)
TRS WFG 2Y 01/20/2026	3,707	3,262	0.004%
TRS JP/6367 2Y 01/20/2026	3,800	13,455	0.016%
TRS AEP 2Y 01/20/2026	(1,923)	885	0.001%
USD IRS 11/25/55 PAY FIX	(258,000)	7,985	0.010%
TRS CH/SIKA 2Y 01/20/2028	(1,077)	(5,913)	(0.007%)
TRS JP/8035 2Y 01/20/2028	400	87,582	0.105%
TRS GB/IMB 2Y 01/19/2026	6,197	(8,002)	(0.010%)
TRS CA/FSV 2Y 01/19/2026	(629)	(1,322)	(0.002%)
TRS JP/6501 2Y 01/20/2028	5,400	(310)	0.000%
TRS MRK 2Y 01/19/2028	2,443	257,150	0.308%
TRS JP/8058 2Y 01/20/2026	(12,900)	15,966	0.019%
TRS EWBC 2Y 01/19/2028	159	(196)	0.000%
TRS JP/4578 2Y 01/20/2026	2,100	(5,640)	(0.007%)
TRS IP 2Y 01/20/2026	2,122	1,676	0.002%
TRS DK/NOVOB 2Y 01/20/2026	3,165	4,404	0.005%
TRS FRMC 2Y 01/20/2028	389	9,046	0.011%
CDX HY CDSI S45 5Y 12/20/2030	(3,568,000)	(271,891)	(0.326%)
TRS V 2Y 01/20/2026	660	2,521	0.003%
TRS AU/EVN 2Y 01/20/2028	9,450	5,861	0.007%
TRS FITB 2Y 01/20/2026	4,896	(4,994)	(0.006%)
TRS STZ 2Y 01/20/2026	(696)	3,835	0.005%
TRS BKNG 2Y 01/20/2026	22	(2,252)	(0.003%)
TRS NO/NHY 2Y 01/20/2026	(10,210)	(3,361)	(0.004%)
TRS DVN 2Y 01/20/2026	3,310	1,523	0.002%
TRS JP/2914 2Y 01/20/2026	4,300	(5,514)	(0.007%)
TRS FR/EDEN 2Y 01/20/2028	(5,157)	(3,180)	(0.004%)
TRS DEVNA 2Y 01/20/2028	(4,676)	(1,812)	(0.002%)
TRS CH/NOVN 2Y 01/20/2026	(2,115)	(6,300)	(0.008%)
TRS PM 2Y 01/20/2026	1,096	2,181	0.003%
TRS JNJ 2Y 01/20/2026	(615)	4,440	0.005%
TRS LW 2Y 01/19/2028	1,025	42,937	0.051%
TRS CA/SLF 2Y 01/19/2028	4,360	6,139	0.007%
TRS CL 2Y 01/19/2028	3,687	10,729	0.013%
FI TRS USD REC IBOXHY 03/20/26	141,000	852	0.001%
TRS JP/8136 2Y 01/20/2026	3,000	(4,249)	(0.005%)
TRS GWW 2Y 01/20/2026	139	(2,851)	(0.003%)
TRS GB/SHEL 2Y 01/20/2026	5,402	3,015	0.004%
CDX IG CDSI S45 5Y 12/20/2030	7,005,000	158,619	0.190%
TRS IT/ISP 2Y 01/20/2026	(102,139)	(15,834)	(0.019%)
TRS FR/EDEN 2Y 01/20/2026	(1,670)	(1,030)	(0.001%)
TRS TW 2Y 01/19/2028	866	2,892	0.003%
TRS CA/FSV 2Y 01/19/2026	(628)	(1,319)	(0.002%)
TRS URI 2Y 01/19/2028	(257)	(6,240)	(0.007%)
TRS CNC 2Y 01/20/2026	1,877	1,314	0.002%
TRS UL 2Y 1/19/2028	1,351	(5,678)	(0.007%)
TRS EQIX 2Y 01/20/2026	387	1,848	0.002%
TRS CVNA 2Y 01/19/2028	52	(1,347)	(0.002%)
TRS NO/EQNR 2Y 01/20/2026	(10,141)	(4,625)	(0.006%)
TRS DD 2Y 01/19/2028	(6,154)	2,523	0.003%
TRS USB 2Y 01/20/2026	(2,640)	(904,685)	(1.084%)

Total Swap Contracts

(331,219)

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
HWAH6 SP500 MIC EMIN FUTMAR26	(50)	3/20/2026	(1,723,125)	(1,489)	(2.065%)
IKH6 EURO-BTP FUTURE MAR26	(4)	3/6/2026	(564,583)	(1,947)	(0.676%)
IXPH6 XAE ENERGY MAR26	(12)	3/20/2026	(1,131,240)	13,629	(1.355%)
RXH6 EURO-BUND FUTURE MAR26	(12)	3/6/2026	(1,797,900)	(795)	(2.154%)
SFRM6 3 MONTH SOFR FUT JUN26	72	9/15/2026	17,404,200	6,165	20.853%
TMIH6 MINI TPX IDX FUT MAR26	(101)	3/12/2026	(2,199,518)	(2,412)	(2.635%)
TYH6 US 10YR NOTE (CBT)MAR26	6	3/20/2026	674,625	(7,415)	0.808%
VGH6 EURO STOXX 50 MAR26	(9)	3/20/2026	(617,398)	(5,234)	(0.740%)
ZH6 FTSE 100 IDX FUT MAR26	(4)	3/20/2026	(534,843)	(10,113)	(0.641%)

Total Futures Contracts

(9,610)

NET ASSETS

83,462,878

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares

8.79

(\$8,912,849 / 1,014,266 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares

8.57

(\$74,362,276 / 8,676,692 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note



CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

**Important Information**

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.