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A summary prospectus, if available, or a Prospectus for the Fund containing more information may be obtained from your authorized dealer or from Goldman Sachs & Co. LLC by calling (retail - 1-800-526-7384) (institutional - 1-800-621-2550). Please consider a fund's objectives, risks, and charges and expenses, and read the summary prospectus, if available, and the Prospectus carefully before investing. The summary prospectus, if available, and the Prospectus contains this and other information about the Fund.

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 348105-TMPL-12/2023

Goldman Sachs Managed Futures Strategy Fund

Ticker	Cusip	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	38141W273	US38141W2733	B1DRF76	GOLDMAN SACHS FIN SQ GOVT	02/28/2025	2/1/2025	4.280	128,188,108.98	128,188,108.98
-	9E100GS64			CAYMAN COMMODITY-MFS LLC	02/28/2025			2,481,372.00	40,893,010.56
-	A5J5			BIST 30 FUTURES Apr25	02/28/2025	4/30/2025		(2,423.00)	(7,489,203.30)
-	AIH5			FTSE/JSE TOP 40 Mar25	02/28/2025	3/20/2025		238.00	10,056,803.85
-	1040		CASH	AUSTRALIAN DOLLAR	02/28/2025			8.54	5.30
-	BARCAUDMA			BARC AUD MA	02/28/2025			(2,867,763.00)	(1,779,446.99)
-	BARCCADMA			BARC CAD MA	02/28/2025			(2,262,572.69)	(1,563,900.25)
-	BARCCHFMA			BARC CHF MA	02/28/2025			1,250,615.68	1,385,033.15
-	BARCCZKMA			BARC CZK MA	02/28/2025			(58,553,214.11)	(2,421,135.04)
-	BARCEURMA			BARC EUR MA	02/28/2025			(10,090,607.33)	(10,467,494.71)
-	BARCGBPMA			BARC GBP MA	02/28/2025			(6,195,108.17)	(7,792,829.05)
-	BARCHUFMA			BARC HUF MA	02/28/2025			(1,075,482,840.81)	(2,768,710.02)
-	BARCJPYMA			BARC JPY MA	02/28/2025			(10,143,681.00)	(67,384.20)
-	BARCMXNMA			BARC MXN MA	02/28/2025			(9,664,439.64)	(470,197.51)
-	BARCPLNMA			BARC PLN MA	02/28/2025			(8,642,568.35)	(2,136,526.05)
-	BARCSEKMA			BARC SEK MA	02/28/2025			(17,346,180.72)	(1,611,035.54)
-	BARCUSDMA			BARC USD MA	02/28/2025			19,959,107.65	19,959,107.65
-	BARCZARMA			BARC ZAR MA	02/28/2025			(29,831,275.18)	(1,594,402.74)
-	BARIMCCP			BARC USD	02/28/2025			8,728,951.32	8,728,951.32
-	BARIMCCP			BARC USD	02/28/2025			(30,872.34)	(30,872.34)
-	BCH5			SET50 FUTURES Mar25	02/28/2025	3/28/2025		(2,125.00)	(9,459,506.91)
-	1032		CASH	CANADIAN DOLLAR	02/28/2025			492,781.00	340,612.41
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			26,760,000.00	16,606,680.07
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			(17,219,150.16)	(17,219,150.16)
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			20,620,000.00	12,796,328.22
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			(12,978,320.79)	(12,978,320.79)
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			24,260,000.00	15,055,233.88
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			(15,174,557.22)	(15,174,557.22)
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			7,960,000.00	4,939,804.69
-	CCTAUD			CURRENCY CONTRACT - AUD	02/28/2025			(5,049,461.82)	(5,049,461.82)
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			20,320,000.00	3,448,784.00
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			(3,440,685.43)	(3,440,685.43)
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			16,720,000.00	2,837,778.96
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			(2,886,526.03)	(2,886,526.03)
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			13,160,000.00	2,233,562.87
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			(2,305,334.15)	(2,305,334.15)
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			2,420,000.00	410,731.17
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			(423,701.36)	(423,701.36)
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			11,320,000.00	1,908,696.20
-	CCTBRL			CURRENCY CONTRACT - BRL	02/28/2025			(1,945,602.20)	(1,945,602.20)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			89,000.00	61,561.84
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(63,492.29)	(63,492.29)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			1,980,000.00	1,369,577.99
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(1,402,130.25)	(1,402,130.25)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			20,920,000.00	14,470,490.71
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(14,747,515.76)	(14,747,515.76)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			9,100,000.00	6,294,525.12
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(6,344,783.93)	(6,344,783.93)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			10,560,000.00	7,304,415.96
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(7,386,431.52)	(7,386,431.52)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			6,120,000.00	4,233,241.07
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(4,264,986.69)	(4,264,986.69)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			1,920,000.00	1,328,075.63
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(1,343,143.41)	(1,343,143.41)
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			23,620,000.00	16,338,097.07
-	CCTCAD			CURRENCY CONTRACT - CAD	02/28/2025			(16,604,885.76)	(16,604,885.76)
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			960,000,000.00	999,816.00
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			(966,105.79)	(966,105.79)
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			3,430,000,000.00	3,572,259.25
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			(3,576,131.46)	(3,576,131.46)
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			2,600,000,000.00	2,707,835.00
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			(2,753,712.22)	(2,753,712.22)
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			2,170,000,000.00	2,260,000.75
-	CCTCLP			CURRENCY CONTRACT - CLP	02/28/2025			(2,305,929.58)	(2,305,929.58)
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			4,224,000,000.00	1,014,651.26
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			(951,494.93)	(951,494.93)
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			12,408,000,000.00	2,980,538.09
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			(2,858,531.71)	(2,858,531.71)
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			15,400,000,000.00	3,699,249.40
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			(3,607,943.10)	(3,607,943.10)
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			9,944,000,000.00	2,388,658.18
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			(2,346,137.37)	(2,346,137.37)
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			22,484,000,000.00	5,400,904.12
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			(5,358,385.53)	(5,358,385.53)
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			9,108,000,000.00	2,187,841.79
-	CCTCOP			CURRENCY CONTRACT - COP	02/28/2025			(2,179,730.61)	(2,179,730.61)
-	CCTCZK			CURRENCY CONTRACT - CZK	02/28/2025			4,544,000.00	187,950.77
-	CCTCZK			CURRENCY CONTRACT - CZK	02/28/2025			(190,303.64)	(190,303.64)
-	CCTCZK			CURRENCY CONTRACT - CZK	02/28/2025			34,400,000.00	1,422,866.73
-	CCTCZK			CURRENCY CONTRACT - CZK	02/28/2025			(1,432,203.09)	(1,432,203.09)

-	CCTCZK	CURRENCY CONTRACT - CZK	02/28/2025	22,800,000.00	943,062.83
-	CCTCZK	CURRENCY CONTRACT - CZK	02/28/2025	(944,260.47)	(944,260.47)
-	CCTCZK	CURRENCY CONTRACT - CZK	02/28/2025	98,000,000.00	4,053,515.69
-	CCTCZK	CURRENCY CONTRACT - CZK	02/28/2025	(4,130,240.82)	(4,130,240.82)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	1,487,000.00	1,543,834.02
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(1,572,977.30)	(1,572,977.30)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	1,469,000.00	1,525,146.05
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(1,553,936.55)	(1,553,936.55)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	114,000.00	118,357.15
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(120,591.40)	(120,591.40)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	3,160,000.00	3,280,777.08
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(3,348,290.18)	(3,348,290.18)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	6,160,000.00	6,395,438.87
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(6,455,464.40)	(6,455,464.40)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	22,080,000.00	22,923,910.74
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(22,919,733.31)	(22,919,733.31)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	13,260,000.00	13,766,805.09
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(13,626,055.56)	(13,626,055.56)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	10,880,000.00	11,295,840.08
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(11,361,189.76)	(11,361,189.76)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	13,360,000.00	13,870,627.15
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(14,017,568.65)	(14,017,568.65)
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	7,760,000.00	8,056,591.82
-	CCTEUR	CURRENCY CONTRACT - EUR	02/28/2025	(8,006,267.48)	(8,006,267.48)
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	1,081,750.00	1,360,685.84
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	(1,373,891.73)	(1,373,891.73)
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	653,000.00	821,380.03
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	(829,351.79)	(829,351.79)
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	408,000.00	513,205.29
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	(518,186.11)	(518,186.11)
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	323,000.00	406,287.52
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	(410,230.67)	(410,230.67)
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	17,530,000.00	22,050,217.42
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	(22,264,221.92)	(22,264,221.92)
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	2,420,000.00	3,044,011.76
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	(3,043,779.20)	(3,043,779.20)
-	CCTGBP	CURRENCY CONTRACT - GBP	02/28/2025	9,300,000.00	11,698,061.72
-	CCTGBP	CURRENCY CONTRACT - GBP	2/28/2025	-11604819	-11604819
-	CCTGBP	CURRENCY CONTRACT - GBP	2/28/2025	3020000	3798725.42
-	CCTGBP	CURRENCY CONTRACT - GBP	2/28/2025	-3768887.52	-3768887.52
-	CCTGBP	CURRENCY CONTRACT - GBP	2/28/2025	11830000	14880437.65
-	CCTGBP	CURRENCY CONTRACT - GBP	2/28/2025	-14982913.86	-14982913.86
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	708000000	1821082.91
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	-1777532.74	-1777532.74
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	376000000	967128.78
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	-947767.43	-947767.43
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	364000000	936262.96
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	-929373.49	-929373.49
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	191200000	4917952.71
-	CCTHUF	CURRENCY CONTRACT - HUF	2/28/2025	-4944215.95	-4944215.95
-	CCTIDR	CURRENCY CONTRACT - IDR	2/28/2025	1.152E+11	6950361.6
-	CCTIDR	CURRENCY CONTRACT - IDR	2/28/2025	-7186704.6	-7186704.6
-	CCTIDR	CURRENCY CONTRACT - IDR	2/28/2025	19260000000	1162013.58
-	CCTIDR	CURRENCY CONTRACT - IDR	2/28/2025	-1179749.47	-1179749.47
-	CCTINR	CURRENCY CONTRACT - INR	2/28/2025	114000000	1301352.41
-	CCTINR	CURRENCY CONTRACT - INR	2/28/2025	-1336492.46	-1336492.46
-	CCTINR	CURRENCY CONTRACT - INR	2/28/2025	104000000	1187198.69
-	CCTINR	CURRENCY CONTRACT - INR	2/28/2025	-1216040.04	-1216040.04
-	CCTINR	CURRENCY CONTRACT - INR	2/28/2025	97000000	1107291.08
-	CCTINR	CURRENCY CONTRACT - INR	02/28/2025	-1110945.68	-1110945.68
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	34099000	226947.26
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	-229749.23	-229749.23
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	22177000	147599.91
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	-149422.23	-149422.23
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	704000000	4685500.16
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	-4703708.15	-4703708.15
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	3046000000	20272774.84
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	-19435893.3	-19435893.3
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	1428000000	9504111.12
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	-9357215.64	-9357215.64
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	2096000000	13950011.84
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	-13886094.41	-13886094.41
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	582000000	3873524.28
-	CCTJPY	CURRENCY CONTRACT - JPY	02/28/2025	-3912955.17	-3912955.17
-	CCTKRW	CURRENCY CONTRACT - KRW	02/28/2025	2780000000	1903218.58
-	CCTKRW	CURRENCY CONTRACT - KRW	02/28/2025	-1922784.3	-1922784.3
-	CCTKRW	CURRENCY CONTRACT - KRW	02/28/2025	1800000000	1232299.8
-	CCTKRW	CURRENCY CONTRACT - KRW	02/28/2025	-1258515.96	-1258515.96
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	891000	43244.98
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	-43217.55	-43217.55
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	19000000	922171.23
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	-917416.93	-917416.93
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	18750000	910037.4
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	-902165.04	-902165.04
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	69750000	3385339.13
-	CCTMXN	CURRENCY CONTRACT - MXN	02/28/2025	-3413381.83	-3413381.83
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	246200000	21858785.51
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	-22295039.81	-22295039.81
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	22100000	1962141.18
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	-1985247.19	-1985247.19
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	17100000	1518217.84
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	-1515481.84	-1515481.84
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	132700000	11781725.58
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	-11825177.57	-11825177.57
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	144600000	12838263.14
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	-12980155.8	-12980155.8
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	173800000	15430775.47
-	CCTNOK	CURRENCY CONTRACT - NOK	02/28/2025	-15605987.08	-15605987.08

CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	31640000	17712204.73
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	-18327792.73	-18327792.73
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	4340000	2429550.21
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	-2450909.54	-2450909.54
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	10080000	5642826.29
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	-5648462.06	-5648462.06
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	11220000	6281003.07
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	-6363041.52	-6363041.52
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	2040000	1142000.56
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	-1155526.38	-1155526.38
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	17640000	9874946
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	-9947633.47	-9947633.47
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	15680000	8777729.78
CCTNZD	CURRENCY CONTRACT - NZD	02/28/2025	-8967445.31	-8967445.31
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	229000	56576.31
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	-56009.54	-56009.54
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	4080000	1007997.14
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	-996470.59	-996470.59
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	3840000	948703.19
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	-949907.94	-949907.94
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	19140000	4728692.46
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	-4744833.8	-4744833.8
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	37980000	9383267.47
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	-9477518.72	-9477518.72
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	32280000	7975036.18
CCTPLN	CURRENCY CONTRACT - PLN	02/28/2025	-8174751.26	-8174751.26
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	3554400	330453.55
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-326642.54	-326642.54
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	49650000	4615974.2
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-4526297.36	-4526297.36
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	114900000	10682284.71
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-10383804.01	-10383804.01
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	117750000	10947250
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-10757407.35	-10757407.35
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	88500000	8227869.43
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-8073982.13	-8073982.13
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	102450000	9524804.78
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-9392450.12	-9392450.12
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	79493361.5	7390519.76
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-7421127.04	-7421127.04
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	117006638.5	10878139.47
CCTSEK	CURRENCY CONTRACT - SEK	02/28/2025	-10924495.9	-10924495.9
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	8682537.09	8682537.09
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-8520000000	-8873367
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	7214438.61	7214438.61
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-32626000000	-7837124.09
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	2949373.26	2949373.26
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-47200000000	-2847717.6
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	3122755.52	3122755.52
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-50000000000	-3016650
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	18532372.18	18532372.18
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-25880000000	-17717732.68
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1336857.63	1336857.63
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-114000000	-1301352.41
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	5779818.45	5779818.45
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-492833559.9	-5625878.42
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	5571891.47	5571891.47
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-475173690.7	-5424284.44
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	5815981.86	5815981.86
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-495992749.4	-5661941.74
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	491311.71	491311.71
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-194078000	-499197.92
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	383358.86	383358.86
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-7010000	-374158.56
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	13356282.38	13356282.38
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-5276000000	-13570668.68
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	9160816.78	9160816.78
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-37410000	-9242444.34
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	8583111.58	8583111.58
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-177000000	-8590753.06
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	14829355.59	14829355.59
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-354000000	-14642291.37
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	448873.43	448873.43
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-392000	-434963.53
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1102717.13	1102717.13
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-963000	-1068545.6
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	302862.75	302862.75
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-44949000	-299159.87
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	2468065.83	2468065.83
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-3460000	-2393302.96
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	432397.06	432397.06
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-672000	-417028.74
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	34366583.81	34366583.81
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-58580000	-32793329.75
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	30414969.61	30414969.61
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-4514000000	-30043107.56
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	275046.2	275046.2
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-260000	-269937.35
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	46365.4	46365.4
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-65000	-44960.89
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	59177247.8	59177247.8
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-55940000	-58078060.09
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	331113.31	331113.31
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-313000	-324963.05
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	453519.48	453519.48
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-357000	-449054.63
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	105094.67	105094.67
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-1143000	-106265.03

CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	27225313.05	27225313.05
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-296100000	-27528498.72
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1877913.03	1877913.03
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-2920000	-1812089.16
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	10708848.9	10708848.9
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-18300000	-10244416.77
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1575545.76	1575545.76
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-17100000	-1589791.72
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1419694.82	1419694.82
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-202000000	-1382914.22
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1299705.74	1299705.74
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-576400000	-1384576.2
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	3322786.18	3322786.18
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-2620000	-3295582.98
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	10543042.16	10543042.16
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-117600000	-10441077.07
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	10098269.28	10098269.28
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-15840000	-9829963.09
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	14914460.38	14914460.38
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-161550000	-15019348.09
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	6869589.5	6869589.5
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-1.107E+11	-6678863.1
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1027749.23	1027749.23
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-102000000	-1062304.5
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	5854639.82	5854639.82
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-108080000	-5768767.08
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1956718.78	1956718.78
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-2800000	-1936776.96
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	10632210.43	10632210.43
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-1.728E+11	-10425542.4
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1254668.56	1254668.56
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-14200000	-1260742.3
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	15879954.8	15879954.8
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-22740000	-15729395.74
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	9943461.12	9943461.12
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-17620000	-9863749.92
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	8489704.8	8489704.8
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-13600000	-8439867.3
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1874938.23	1874938.23
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-7740000	-1912229.86
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	11892007.83	11892007.83
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-224000000	-11955993.95
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	33306127.75	33306127.75
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-377800000	-33542847.95
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	5514167.32	5514167.32
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-862000000	-5737075.48
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	12406267.48	12406267.48
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-20060000	-12448804.27
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	6938968.95	6938968.95
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-77700000	-7223790.44
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	788502.24	788502.24
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-9000000	-799062.02
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	961369.07	961369.07
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-388000000	-997994.59
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1308282.99	1308282.99
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-5460000	-1348937.35
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	925625.96	925625.96
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-19250000	-934305.06
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	6693665.93	6693665.93
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-75700000	-6720999.44
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	12783763.44	12783763.44
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-10360000	-13031389.19
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	4128055.12	4128055.12
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-638000000	-4246234.52
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	780781.84	780781.84
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-8550000	-794895.86
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1739688.39	1739688.39
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-32340000	-1726146.63
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	8894974.39	8894974.39
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-52620000	-8930856.99
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	14799843.74	14799843.74
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-229200000	-15254497.68
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	10287322.75	10287322.75
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-18060000	-10110063.76
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	7985017.13	7985017.13
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-6410000	-8062857.6
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	11200302.99	11200302.99
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-126100000	-11195746.76
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1610236.72	1610236.72
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-29960000	-1599114.19
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	5655250.51	5655250.51
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-876000000	-5830253.04
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1196452.66	1196452.66
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-1720000	-1189734.42
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	21408910.95	21408910.95
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-20580000	-21366579.85
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	656513.6	656513.6
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-1160000	-649372.87
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	7620913.47	7620913.47
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-83400000	-7753721.02
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	1049643.97	1049643.97
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-11800000	-1047659.09
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	935759.6	935759.6
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-368000000	-946551.57
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	890004.02	890004.02
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-18500000	-897903.57
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	10662430.6	10662430.6
CCTUSD	CURRENCY CONTRACT - USD	02/28/2025	-17000000	-10549834.13

CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			9726338.37	9726338.37
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-1472000000	-9796954.88
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			11165806.64	11165806.64
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-15980000	-11053462.79
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			4807332.8	4807332.8
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-3890000	-4893060.23
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			146098.43	146098.43
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-140000	-145350.88
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			16164036.26	16164036.26
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-12848316.25	-16161332.96
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			11608206.06	11608206.06
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-20353161.88	-11393785.4
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			16306174.05	16306174.05
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-12961683.75	-16303932.96
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			11228021.95	11228021.95
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-19686838.12	-11020774.57
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			421340.73	421340.73
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-2420000	-408042.83
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			1761319.04	1761319.04
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-2780000	-1725208.17
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			7051914.15	7051914.15
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-6700000	-6956077.99
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			8044165.97	8044165.97
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-11500000	-7954619.66
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			12197092.56	12197092.56
CCTUSD		CURRENCY CONTRACT - USD	02/28/2025			-129300000	-12021056.69
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			79240000	4229432.86
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			-4330263.35	-4330263.35
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			171640000	9161280.37
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			-9530175.24	-9530175.24
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			40000000	2134998.92
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			-2168686.16	-2168686.16
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			42740000	2281246.35
CCTZAR		CURRENCY CONTRACT - ZAR	02/28/2025			-2316680.34	-2316680.34
CFH5		CAC40 10 EURO FUT Mar25	02/28/2025	3/21/2025		27	2275687.26
1092	CASH	SWISS FRANC	02/28/2025			134669.4	149143.81
1164	CASH	CZECH KORUNA	02/28/2025			-6379424.06	-263784.79
DMH5		DJIA MINI e-CBOT Mar25	02/28/2025	3/21/2025		27	5925015
ESH5		S&P500 EMINI FUT MAR25	02/28/2025	3/21/2025		154	45917025
1030	CASH	EURO	02/28/2025			107084.52	111084.16
FAH5		S&P MID 400 EMINI MAR25	02/28/2025	3/21/2025		2	619940
1023	CASH	POUND STERLING	02/28/2025			1024898.59	1289220.35
GENAUDCOL		BROKER AUD COLLATERAL	02/28/2025			1087739.07	674942.11
GENAUDCOL		BROKER AUD COLLATERAL	02/28/2025			-1425358.62	-884435.05
GENADCOL		BROKER CAD COLLATERAL	02/28/2025			1413586.54	977077.27
GENADCOL		BROKER CAD COLLATERAL	02/28/2025			-1494514.92	-1033015.32
GENEURCOL		BROKER EUR COLLATERAL	02/28/2025			3188715.09	3307814.61
GENEURCOL		BROKER EUR COLLATERAL	02/28/2025			-2489962.23	-2582963.11
GENGBPCOL		BROKER GBP COLLATERAL	02/28/2025			720479.12	906290.97
GENGBPCOL		BROKER GBP COLLATERAL	02/28/2025			-758633.92	-954285.91
GENHKDCOL		BROKER HKD COLLATERAL	02/28/2025			13408756.95	1724144.37
GENHKDCOL		BROKER HKD COLLATERAL	02/28/2025			-10334851.71	-1328890.99
GENJPYCOL		BROKER JPY COLLATERAL	02/28/2025			720034209	4783168.09
GENJPYCOL		BROKER JPY COLLATERAL	02/28/2025			-725000114	-4816156.47
GENKRWCOL		BROKER KRW COLLATERAL	02/28/2025			773197677.5	528537.62
GENKRWCOL		BROKER KRW COLLATERAL	02/28/2025			-15781458.99	-10787.79
GENSEKCOL		BROKER SEK COLLATERAL	02/28/2025			14858021.46	1379946.45
GENSEKCOL		BROKER SEK COLLATERAL	02/28/2025			-9256591.91	-859710.78
GENTHBCOL		BROKER THB COLLATERAL	02/28/2025			26845623.58	785591.44
GENTHBCOL		BROKER THB COLLATERAL	02/28/2025			-21110666.73	-617767.7
GENTRYCOL		BROKER TRY COLLATERAL	02/28/2025			54516430.29	1494225.13
GENTRYCOL		BROKER TRY COLLATERAL	02/28/2025			-46726662.17	-1280717.62
GENUSDCOL		BROKER USD COLLATERAL	02/28/2025			8404710.11	8404710.11
GENZARCOL		BROKER ZAR COLLATERAL	02/28/2025			23055230.76	1232241.09
GENZARCOL		BROKER ZAR COLLATERAL	02/28/2025			-22994265.75	-1228982.67
GXH5		DAX INDEX FUTURE Mar25	02/28/2025	3/21/2025		16	9349430.94
HCH5		HSCEI Futures Mar25	02/28/2025	3/28/2025		88	4781298.82
HIH5		HANG SENG IDX FUT Mar25	02/28/2025	3/28/2025		-14	-2067223.43
1143	CASH	HUNGARIAN FORINT	02/28/2025			111765.32	287.73
IBH5		IBEX 35 INDX FUTR Mar25	02/28/2025	3/21/2025		59	8167201.16
IKH5		EURO-BTP FUTURE MAR25	02/28/2025	3/6/2025		77	9631444.99
IR229464B		PAYB LCH IRS 3 PRIB06M	02/28/2025	3/19/2030	3	-69440000	603532.09
IR229470B		PAYB LCH IRS 5.5 BUBOR06M	02/28/2025	3/19/2030	5.5	-706810000	596811.63
IR229477B		PAYB LCH IRS 4.25 WIBO6M	02/28/2025	3/19/2030	4.25	-95430000	506467.98
IR229479A		RECV LCH IRS 7.5 JIBA3M	02/28/2025	3/19/2030	7.5	181080000	-129322.67
IR232263B		PAYB LCH IRS 3.75 BBSW3M	02/28/2025	3/19/2026	3.75	-19070000	7942.26
IR232264A		RECV LCH IRS 2.25 ESTRON	02/28/2025	3/19/2035	2.25	57470000	261191.91
IR232265A		RECV LCH IRS 2 ESTRON	02/28/2025	3/19/2027	2	141890000	223213.09
IR232266B		PAYB LCH IRS 2.25 ESTRON	02/28/2025	3/19/2055	2.25	-26370000	-382867.78
IR232267A		RECV LCH IRS 2.5 ESTRON	02/28/2025	3/19/2026	2.5	422390000	2111392.43
IR232268A		RECV LCH IRS 0.75 SRFXON3	02/28/2025	3/19/2035	0.75	9860000	284083.09
IR232269A		RECV LCH IRS 0.5 SRFXON3	02/28/2025	3/19/2026	0.5	308560000	1414738.8
IR232270B		PAYB LCH IRS 2 STIB3M	02/28/2025	3/19/2035	2	-183220000	853887.12
IR232271A		RECV LCH IRS 3.5 SONIO	02/28/2025	3/19/2035	3.5	56130000	-2769447.76
IR232272A		RECV LCH IRS 2 STIB3M	02/28/2025	3/19/2026	2	2351700000	-482850.83
IR232273A		RECV LCH IRS 3.75 SONIO	02/28/2025	3/19/2027	3.75	111900000	-657415.17
IR232274B		PAYB LCH IRS 3.75 SONIO	02/28/2025	3/19/2055	3.75	-37140000	3531132.42
IR232275B		PAYB LCH IRS 4 SONIO	02/28/2025	3/19/2026	4	-19380000	33717.37
IR232276A		RECV LCH IRS 3.25 SOFRFRAT	02/28/2025	3/19/2035	3.25	68320000	-2971004.51
IR232277A		RECV LCH IRS 2.75 CAONREP	02/28/2025	3/19/2035	2.75	17070000	47085.71
IR232278A		RECV LCH IRS 3 CAONREPO	02/28/2025	3/19/2026	3	147650000	451140.02
IR232279A		RECV LCH IRS 3.25 SOFRFRAT	02/28/2025	3/19/2027	3.25	141050000	-1522451.39
IR232280B		PAYB LCH IRS 3.25 SOFRFRAT	02/28/2025	3/19/2055	3.25	-44850000	3720477.93
IR232281B		PAYB LCH IRS 3.5 SOFRFRATE	02/28/2025	3/19/2026	3.5	-755810000	3816462.6
KMH5		KOSPI2 INX FUT Mar25	02/28/2025	3/13/2025		-4	-228040.19
MESH5		MSCI EmgMkt Mar25	02/28/2025	3/21/2025		-173	-9484725
MFSH5		MSCI EAFE Mar25	02/28/2025	3/21/2025		-82	-9961360
NKH5		NIKKEI 225 (OSE) Mar25	02/28/2025	3/13/2025		5	1232603.71

NQH5		NASDAQ 100 E-MINI Mar25	02/28/2025	3/21/2025	10	4183900
OATH5		Euro-OAT Future Mar25	02/28/2025	3/6/2025	-132	-17065616.04
1169	CASH	POLISH ZLOTY	02/28/2025		994.41	245.83
PTH5		S&P/TSX 60 IX FUT Mar25	02/28/2025	3/20/2025	-2	-423348.89
QCH5		OMXS30 IND FUTURE Mar25	02/28/2025	3/21/2025	671	16996078.33
RTYH5		E-Mini Russ 2000 Mar25	02/28/2025	3/21/2025	-146	-15806690
1079	CASH	SWEDISH KRONA	02/28/2025		-2419313.4	-224694.99
STH5		FTSE/MIB IDX FUT Mar25	02/28/2025	3/21/2025	3	602477.5
TPH5		TOPIX INDX FUTR MAR25	02/28/2025	3/13/2025	48	8532766.47
TWTH5		FTSE Taiwan Index Mar25	02/28/2025	3/28/2025	63	4711770
TYM5		US 10YR NOTE (CBT)JUN25	02/28/2025	6/18/2025	-148	-16441875
USD	CASH	U.S. DOLLAR	02/28/2025		18788764.62	18788764.62
USM5		US LONG BOND(CBT) JUN25	02/28/2025	6/18/2025	-77	-9126906.25
UXYM5		US 10YR ULTRA FUT JUN25	02/28/2025	6/18/2025	231	26456718.75
XMH5 COM		AUST 10Y BOND FUT MAR25	02/28/2025	3/17/2025	167	11750394.37
XPH5		SPI 200 FUTURES Mar25	02/28/2025	3/20/2025	10	1261476.54
XUH5		FTSE CHINA A50 Mar25	02/28/2025	3/28/2025	403	5327257
Z H5		FTSE 100 IDX FUT Mar25	02/28/2025	3/21/2025	134	14817148.46
1059	CASH	SOUTH AFRICAN RAND	02/28/2025		-1974999.57	-105558.5

Fund Name							
Fund Name	Contractual Settlement Date	Broker Name	Currency Bought	Currency Sold	Base Current Value	Unrealized Gain/Loss	Period End Date
[No Currency Forwards]	-	-	-	-	-	-	-