

	Coupon	Units	Cost	Market Value
CCP_IRS. P USD-SOFR-COMPOUND C	1.5100%	90,000	0	-4,944
CCP_IRS. P USD-SOFR-COMPOUND C	1.4180%	410,000	0	-9,405
CCP_IRS. P USD-SOFR-COMPOUND C	1.4620%	210,000	0	-4,637
CCP_IRS. P USD-SOFR-COMPOUND C	0.8350%	620,000	0	-4,085
CCP_IRS. P USD-SOFR-COMPOUND C	1.9850%	90,000	0	-1,352
CCP_IRS. P USD-SOFR-COMPOUND C	1.1700%	110,000	0	-5,261
CCP_IRS. P USD-SOFR-COMPOUND C	1.1850%	150,000	0	-7,072
CCP_IRS. P USD-SOFR-COMPOUND C	0.3315%	360,000	0	-13,910
CCP_IRS. P USD-SOFR-COMPOUND C	1.7215%	205,000	0	-3,477
CCP_IRS. P USD-SOFR-COMPOUND C	1.7040%	205,000	0	-3,547
CCP_IRS. P USD-SOFR-COMPOUND C	1.6840%	45,000	0	-1,770
CCP_IRS. P USD-SOFR-COMPOUND C	1.6710%	45,000	0	-1,822
CCP_IRS. P USD-SOFR-COMPOUND C	1.7195%	1,110,000	0	-20,456
CCP_IRS. P USD-SOFR-COMPOUND C	1.6283%	280,000	0	-12,793
CCP_IRS. P USD-SOFR-COMPOUND C	1.7125%	200,000	0	-3,455
CCP_IRS. P USD-SOFR-COMPOUND C	1.6130%	45,000	0	-2,059
CCP_IRS. P USD-SOFR-COMPOUND C	1.6030%	45,000	0	-2,099
CCP_IRS. P USD-SOFR-COMPOUND C	1.6115%	210,000	0	-4,042
CCP_IRS. P USD-SOFR-COMPOUND C	1.5530%	45,000	0	-2,301
CCP_IRS. P USD-SOFR-COMPOUND C	2.0310%	180,000	0	-2,312
CCP_IRS. P USD-SOFR-COMPOUND C	1.8020%	280,000	0	-8,672
CCP_IRS. P USD-SOFR-COMPOUND C	1.7435%	160,000	0	-3,496
CCP_IRS. P USD-SOFR-COMPOUND C	1.7295%	40,000	0	-900
CCP_IRS. P USD-SOFR-COMPOUND C	1.7535%	40,000	0	-855
CCP_IRS. P USD-SOFR-COMPOUND C	2.1386%	160,000	0	2,356
CCP_IRS. P USD-SOFR-COMPOUND C	1.9965%	90,000	0	-1,304
CCP_IRS. P USD-SOFR-COMPOUND C	2.0080%	90,000	0	-1,255
CCP_IRS. P USD-SOFR-COMPOUND C	2.0525%	170,000	0	-1,241
CCP_IRS. P USD-SOFR-COMPOUND C	2.0540%	170,000	0	-293
CCP_IRS. P USD-SOFR-COMPOUND C	2.0692%	360,000	0	-3,134
CCP_IRS. P USD-SOFR-COMPOUND C	2.0115%	20,000	0	-201
CCP_IRS. P USD-SOFR-COMPOUND C	2.3525%	80,000	0	558
CCP_IRS. P USD-SOFR-COMPOUND C	2.7025%	2,200,000	0	3,325
CCP_IRS. P USD-SOFR-COMPOUND C	2.2650%	100,000	0	923
CCP_IRS. P USD-SOFR-COMPOUND C	2.1330%	85,000	0	-295
CCP_IRS. P USD-SOFR-COMPOUND C	2.1325%	85,000	0	-297
CCP_IRS. P USD-SOFR-COMPOUND C	2.1845%	160,000	0	889
CCP_IRS. P USD-SOFR-COMPOUND C	2.3000%	70,000	0	760
CCP_IRS. P USD-SOFR-COMPOUND C	2.2940%	40,000	0	168
CCP_IRS. P USD-SOFR-COMPOUND C	2.2955%	40,000	0	171
CCP_IRS. P USD-SOFR-COMPOUND C	2.6350%	1,000,000	0	0
CCP_IRS. P USD-SOFR-COMPOUND C	2.3450%	1,070,000	0	0
CCP_IRS. P USD-SOFR-COMPOUND C	1.6200%	20,000	15	-1,561
CCP_IRS. P USD-SOFR-COMPOUND C	1.4510%	420,000	0	-15,270
CCP_IRS. P USD-SOFR-COMPOUND C	1.3310%	80,000	0	-3,231
CCP_IRS. R USD-LIBOR 3M CME	0.0100%	200,000	0	6,490
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0100%	6,585,000	0	215,827
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1349%	270,000	0	36,306
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1238%	120,000	0	6,461
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.2683%	230,000	0	5,943
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.2361%	380,000	0	13,924
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.4976%	820,000	0	21,353
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.4586%	110,000	0	14,353
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.9690%	0	0	0
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1814%	105,000	0	7,411
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.4796%	30,000	0	2,309
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.9340%	120,000	0	10,369
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1158%	70,000	0	5,631
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1284%	230,000	0	8,593
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.9481%	120,000	0	9,980
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.9576%	240,000	0	18,100
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1240%	700,000	0	25,647
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1218%	1,100,000	0	37,912
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1211%	860,000	0	31,010
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1640%	410,000	0	10,617
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.4879%	90,000	0	2,314
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.2091%	175,000	0	4,819
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100%	13,607,000	1	160,535
CCP_IRS. R USD-SOFR-COMPOUND C	0.2674%	320,000	0	4,794
CCP_IRS. R USD-SOFR-COMPOUND C	0.2707%	40,000	0	974
CCP_IRS. R USD-SOFR-COMPOUND C	0.2820%	510,000	0	16,412
CCP_IRS. R USD-SOFR-COMPOUND C	0.2543%	150,000	0	5,624

	Coupon	Units	Cost	Market Value
CCP_IRS_R USD-SOFR-COMPOUND C	0.2859%	20,000	0	811
CCP_IRS_R USD-SOFR-COMPOUND C	0.2898%	135,000	0	2,005
CCP_IRS_R USD-SOFR-COMPOUND C	0.2866%	225,000	0	7,757
CCP_IRS_R USD-SOFR-COMPOUND C	0.2885%	180,000	0	4,941
CCP_IRS_R USD-SOFR-COMPOUND C	0.2904%	1,010,000	0	19,021
CCP_IRS_R USD-SOFR-COMPOUND C	0.2905%	40,000	0	-391
CCP_IRS_R USD-SOFR-COMPOUND C	0.2905%	45,000	0	121
CCP_IRS_R USD-SOFR-COMPOUND C	0.2904%	1,060,000	0	12,103
CCP_IRS_R USD-SOFR-COMPOUND C	0.2905%	20,000	0	-157
CCP_IRS_R USD-SOFR-COMPOUND C	0.2906%	30,000	0	-217
CCP_IRS_R USD-SOFR-COMPOUND C	0.2906%	820,000	0	20,373
CCP_IRS_R USD-SOFR-COMPOUND C	0.2498%	300,000	0	12,040
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.0100%	-1,790,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.1600%	-40,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.4586%	-20,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.4639%	0	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.7030%	-30,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.4796%	-15,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.5230%	-130,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.5221%	-660,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.9340%	-660,000	0	0
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.9537%	-1,390,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.0100%	-11,475,000	-9,507	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2636%	-10,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2674%	-160,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2813%	-270,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2820%	-1,110,000	-26,125	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2800%	-620,000	-1,644	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2534%	-260,000	-6,809	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.1715%	-10,000	-467	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2543%	-430,000	-10,287	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2290%	-472,000	-10,825	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2482%	-1,590,000	-36,962	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2806%	-90,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2846%	-135,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2885%	-200,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2892%	-40,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2904%	-420,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2905%	-170,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2904%	-20,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2907%	-160,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2905%	-170,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2906%	-160,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2244%	-106,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2442%	-20,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2498%	-80,000	0	0
CCP_IRS_R USD-LIBOR 3M CME	0.8980%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0615%	-230,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0895%	-35,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.1355%	-35,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.6690%	-270,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.8810%	-30,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.5020%	-80,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.9725%	-30,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.7290%	-370,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.7520%	-240,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.7435%	-220,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.5940%	-70,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.6210%	-35,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0425%	-30,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.5475%	-450,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.2765%	-205,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.7100%	-380,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.4985%	-70,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.5625%	-230,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.4290%	-120,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.3910%	-120,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.5210%	-240,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.6490%	-380,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.6400%	-700,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.7885%	-390,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.7972%	-390,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.6770%	-480,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.6889%	-380,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.7275%	-320,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.7750%	-120,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.8147%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.8081%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.8490%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.8333%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.9186%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.9933%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.9128%	-400,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.9449%	-400,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0060%	-605,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0100%	-605,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.9970%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0532%	-400,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0590%	-610,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0745%	-200,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0525%	-820,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0685%	-90,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0870%	-70,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.2520%	-205,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.2710%	-205,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.0970%	-105,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9000%	-230,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.3000%	0	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6700%	-13,000	-39	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4985%	-100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.0120%	-210,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.4450%	-210,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7455%	-70,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7175%	-90,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4710%	-205,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7870%	-160,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7980%	-160,000	-4,129	-4,285
CCP_IRS_R USD-SOFR-COMPOUND C	1.6050%	-175,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6185%	-410,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7575%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7570%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8055%	-400,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9440%	-800,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8505%	-40,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8300%	-160,000	-549	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7800%	-610,000	-519	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8950%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8900%	-137,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.5010%	-170,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4925%	-80,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.5370%	-80,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9850%	-205,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8955%	-205,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8915%	-205,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6150%	-85,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6715%	-20,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.5660%	-80,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.5585%	-80,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7525%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7395%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9252%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0708%	-107,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.1226%	-107,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0800%	-108,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9740%	-90,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0979%	-150,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7330%	-180,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8866%	-210,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7605%	-22,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8270%	-170,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7655%	-23,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8935%	-420,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8095%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.8105%	-90,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_R USD-SOFR-COMPOUND C	1.8395%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9310%	-420,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.1285%	-280,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.4280%	-210,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0965%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0925%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.4580%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.1540%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.4740%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.5095%	-80,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.1835%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.2315%	-40,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0700%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0720%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0820%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0930%	-45,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.3030%	-430,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.3090%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.3130%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.2845%	-210,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0523%	-280,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9650%	-1,060,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.2740%	-420,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0885%	-420,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.0460%	-20,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.8083%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.4400%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.2100%	-20,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.2030%	-30,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.5315%	-750,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.3070%	-250,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.6745%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.6755%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.6925%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	2.3370%	-30,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	0.9855%	-410,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	0.9875%	-410,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.0775%	-810,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.7005%	-150,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.3365%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6850%	-10,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4790%	-205,000	0	0
CCP_ZCS_P USD-SOFR-COMPOUND C	-0.0100%	230,000	0	-5,105
CCP_ZCS_P USD-SOFR-COMPOUND C	0.0100%	-230,000	-3,701	0
CHASE FUNDING TRUST SERI 4 2A2	1.0566%	19,556	17,920	19,076
CHASE ISSUANCE TRUST A1 A1	1.5300%	225,000	224,421	224,515
CITIBANK CREDIT CARD ISS A2 A2	0.7786%	421,000	422,106	421,504
CITIBANK CREDIT CARD ISS A4 A4	0.7860%	275,000	275,788	275,470
CITIBANK CREDIT CARD ISS A7 A7	0.8214%	680,000	681,758	680,607
CITIGROUP COMMERCIAL MOR P3 A2	2.7430%	12,654	12,702	12,641
CNH EQUIPMENT TRUST 2020- A A3	1.1600%	80,828	80,900	80,252
CNH EQUIPMENT TRUST 2021- B A2	0.2200%	176,042	175,666	175,201
COMM 2013-CCRE10 MORT CR10 ASB	3.7950%	15,292	15,635	15,445
COMM 2014-CCRE17 MORT CR17 ASB	3.5980%	25,389	25,794	25,607
COMMIT TO PUR FNMA SF MTG	3.0000%	790,000	790,010	772,719
DELL EQUIPMENT FINAN 1 A2 144A	0.3300%	138,738	138,846	138,000
DEXKO GLOBAL 9/21 (USD) COV-LI	0.0000%	10,628	10,630	10,394
DISCOVER CARD EXECUTION A2 A2	0.7266%	590,000	591,684	590,468
DISCOVER CARD EXECUTION A7 A7	0.7566%	300,000	300,935	300,232
DIVERSITECH 12/21 DELAYED TL	0.0000%	5,241	5,241	5,162
DRIVEN PERFORMANCE/HOLLEY PERF	0.0000%	8,762	8,762	8,638
DT AUTO OWNER TRUST 1A A 144A	0.3500%	82,093	82,136	81,827
EYECARE PARTNERS 10/21 COV-LIT	0.0000%	10,796	10,796	10,665
FLAGSHIP CREDIT AUTO 1 A 144A	0.3100%	44,326	44,338	44,010
FLAGSHIP CREDIT AUTO 1 A 144A	1.9000%	8,259	8,328	8,259
FLAGSHIP CREDIT AUTO 2 A 144A	0.3700%	138,027	137,510	136,168
FORD CREDIT AUTO LEASE TR B A2	0.2400%	97,260	97,136	96,467
FORD CREDIT AUTO OWNER TR A A2	0.1700%	92,410	92,410	92,219
FORD CREDIT AUTO OWNER TR A A2	0.7300%	301,000	299,844	298,201
FORD CREDIT AUTO OWNER TR C A2	0.2500%	46,578	46,584	46,513
GM FINANCIAL CONSUMER AUT 3 A2	0.2100%	191,703	191,307	190,572
GREATAMERICA LEASING 1 A2 144A	0.2700%	257,794	257,848	256,803

	Coupon	Units	Cost	Market Value
HARLEY-DAVIDSON MOTORCYCL B A2	0.2400%	82,318	82,313	81,879
HILLMAN 2/21 DELAYED TL	0.0000%	14,142	14,141	13,863
HONDA AUTO RECEIVABLES 20 1 A2	0.1600%	69,485	69,483	69,377
HONDA AUTO RECEIVABLES 20 2 A2	0.1700%	136,147	136,146	135,673
HONDA AUTO RECEIVABLES 20 4 A2	0.3900%	381,000	380,852	377,129
HYUNDAI AUTO LEASE S A A2 144A	0.2500%	96,552	96,570	96,425
HYUNDAI AUTO LEASE S B A2 144A	0.1900%	0	0	0
HYUNDAI AUTO LEASE S C A2 144A	0.2400%	184,714	183,524	182,916
HYUNDAI AUTO RECEIVABLES C A2	0.2600%	77,256	77,284	77,183
HYUNDAI AUTO RECEIVABLES C A2B	0.2497%	363,000	363,173	362,880
INDYMAC INDX MORTGAGE AR29 A1	0.7966%	19,421	17,325	19,927
IRS P 0.606% R US0003M	0.0000%	-2,090,000	-4,974	0
IRS P 1.064% R US0003M	0.0000%	-100,000	-3,364	-141
IRS P 1.235% R US0003M	0.0000%	-92,500	-3,034	-250
IRS P 1.244 R US0003M	0.0000%	-92,500	-3,025	-255
IRS P 1.254% R US0003M	0.0000%	-100,000	-3,298	-394
IRS P 1.438% R US0003M	0.0000%	-190,000	-6,194	-833
IRS P 1.525% R US0003M	0.0000%	-310,000	-8,231	-788
IRS P US0003M R 1.02%	0.0000%	-1,100,000	-4,345	-34,111
IRS R 0.74% P US0003M	0.0000%	-2,090,000	-3,344	-74,922
IRS R 1.0225% P SOFR	0.0000%	50,000	967	590
IRS R 1.064% P US0003M	0.0000%	-100,000	-3,364	-14,181
IRS R 1.169% P SOFR	0.0000%	50,000	1,174	1,027
IRS R 1.232% P SOFR	0.0000%	107,000	2,624	1,631
IRS R 1.234 P US0003M	0.0000%	-92,500	-3,034	-11,847
IRS R 1.244% P US0003M	0.0000%	-92,500	-3,025	-11,771
IRS R 1.254% P US0003M	0.0000%	-100,000	-3,298	-10,905
IRS R 1.415% P SOFR	0.0000%	80,000	2,230	1,314
IRS R 1.42% P SOFR	0.0000%	80,000	2,294	1,340
IRS R 1.421% P SOFR	0.0000%	-275,000	-7,728	-24,606
IRS R 1.4325% P SOFR	0.0000%	-275,000	-7,783	-24,354
IRS R 1.438% P US0003M	0.0000%	-190,000	-6,194	-21,240
IRS R 1.45% P SOFR (OTC)	0.0000%	-170,000	-5,185	-14,806
IRS R 1.48% P US0003M	0.0000%	-470,000	-2,374	-13,997
IRS R 1.525% P US0003M	0.0000%	-310,000	-8,231	-31,712
IRS R 1.54% P SOFR	0.0000%	81,000	4,424	3,965
IRS R 1.55% P US0003M	0.0000%	190,000	6,897	3,309
IRS R 1.59% P SOFR	0.0000%	660,000	9,933	3,290
IRS R 1.71% P SOFR	0.0000%	125,000	5,056	3,073
IRS R 1.74% P SOFR	0.0000%	125,000	5,248	3,210
IRS R 1.75% P SOFR	0.0000%	-2,630,000	-10,461	-56,130
IRS R 1.795% P US0003M	0.0000%	-160,000	-4,356	-10,428
IRS R 1.8% P US0003M	0.0000%	-160,000	-4,400	-10,322
IRS R 1.8475% P US0003M	0.0000%	-340,000	-10,047	-26,990
IRS R 1.9375% P US0003M	0.0000%	240,000	9,630	4,809
IRS R 2.05% P SOFR	0.0000%	-105,000	-1,271	-4,313
IRS R 2.2% P SOFR	0.0000%	-690,000	-2,734	-7,879
IRS R 2.25% P SOFR	0.0000%	-1,270,000	-8,872	-19,218
IRS R 2.39% P SOFR	0.0000%	-1,032,000	-4,678	-14,050
IRS R SODE P 1.54%	0.0000%	81,000	5,235	5,953
IRS R SOFR P 1.0225%	0.0000%	50,000	4,791	5,874
IRS R SOFR P 1.169%	0.0000%	50,000	4,444	5,427
IRS R SOFR P 1.232%	0.0000%	107,000	8,969	11,179
IRS R SOFR P 1.25%	0.0000%	-2,630,000	-10,461	-1,904
IRS R SOFR P 1.36%	0.0000%	-550,000	-2,233	-550
IRS R SOFR P 1.39%	0.0000%	-690,000	-2,484	-860
IRS R SOFR P 1.415%	0.0000%	80,000	4,977	7,424
IRS R SOFR P 1.42%	0.0000%	80,000	5,026	7,405
IRS R SOFR P 1.421%	0.0000%	-275,000	-7,728	-1,107
IRS R SOFR P 1.4325%	0.0000%	-275,000	-7,783	-1,134
IRS R SOFR P 1.45%	0.0000%	-170,000	-5,185	-709
IRS R SOFR P 1.54%	0.0000%	270,000	15,232	23,153
IRS R SOFR P 1.55%	0.0000%	-105,000	-1,271	-268
IRS R SOFR P 1.71%	0.0000%	125,000	6,002	9,540
IRS R SOFR P 1.74%	0.0000%	-1,735,000	-4,394	6,017
IRS R SOFR P 1.78%	0.0000%	-1,860,000	-9,765	-3,636
IRS R SOFR P 2.13%	0.0000%	270,000	7,688	12,567
IRS R SOFR P 2.59%	0.0000%	660,000	7,808	12,872
IRS R SOFR P 2.75%	0.0000%	560,000	546	5,603
IRS R US0003M P 1.02%	0.0000%	-1,100,000	-4,345	-3
IRS R US0003M P 1.795%	0.0000%	-160,000	-4,356	-1,210
IRS R US0003M P 1.8%	0.0000%	-160,000	-4,400	-1,182

	Coupon	Units	Cost	Market Value
IRS R US0003M P 1.8475%	0.0000%	-340,000	-10,047	-2,534
IRS R US0003M P 1.9375%	0.0000%	240,000	9,630	18,939
IRS_R 0.606% P US0003M	0.0000%	-2,090,000	-4,974	-80,023
IRS_R 1.95% P SOFR	0.0000%	-105,000	-1,223	-4,913
IRS_R SOFR P 1.45%	0.0000%	-105,000	-1,223	-169
JP MORGAN CHASE COMME LC11 ASB	2.5539%	58,359	58,523	58,491
JP MORGAN CHASE COMMER C10 ASB	2.7018%	5,321	5,362	5,332
JP MORGAN CHASE COMMER C16 ASB	3.6744%	30,593	31,209	30,869
MARINER WEALTH ADVISORS 8/21 C	0.0000%	8,330	8,330	8,194
MARLETTE FUNDING TRU 1A A 144A	0.6000%	26,074	26,073	25,969
MARLETTE FUNDING TRU 2A A 144A	0.5100%	45,448	45,447	45,017
MERCEDES-BENZ AUTO LEASE A A2	0.1800%	0	0	0
MERCEDES-BENZ AUTO LEASE B A2	0.2200%	278,247	277,824	276,880
MERCEDES-BENZ AUTO LEASE B A2	0.3100%	11,316	11,316	11,311
MERRILL LYNCH MORTGAGE HE2 A1B	1.3966%	8,896	8,110	8,719
MMAF EQUIPMENT FINAN A A2 144A	0.7400%	130,810	130,986	130,002
MMAF EQUIPMENT FINAN B A3 144A	2.0100%	246,318	246,097	245,749
MORGAN STANLEY BANK OF C9 AAB	2.6570%	25,824	26,055	25,859
NAKED JUICE/TROPICANA 1/22 COV	0.0000%	2,296	2,296	2,255
NAVIENT STUDENT LOA 2A A2 144A	1.5066%	12,614	12,679	12,618
NISSAN AUTO LEASE TRUST 2 A A2	0.3000%	159,639	159,311	158,705
NISSAN AUTO RECEIVABLES 2 A A2	1.3200%	369,000	368,985	367,179
OIS P 1.95% R SOFR	0.0000%	-1,420,000	-4,544	-4,544
OIS R 2.45% P SOFR	0.0000%	-1,420,000	-6,177	-6,177
OSCAR US FUNDING XI 2A A2 144A	0.3900%	81,385	81,236	81,213
PFS FINANCING CORP B A 144A	1.2100%	374,000	376,059	373,783
PFS FINANCING CORP C A 144A	2.2300%	100,000	101,538	100,135
PRECISION MEDICINE 2/21	0.0000%	7,650	7,650	7,491
PRESTIGE AUTO RECEI 1A A2 144A	0.5500%	50,000	49,890	49,708
PRESTIGE AUTO RECEIV 1A D 144A	3.6100%	62,814	63,024	62,809
SANTANDER CONSUMER AA A2 144A	0.2300%	58,462	58,456	58,411
SANTANDER RETAIL AUT A A2 144A	0.3200%	61,367	61,405	60,860
SANTANDER RETAIL AUT B A2 144A	0.4200%	121,239	121,358	120,854
SANTANDER RETAIL AUT C A2 144A	0.2900%	100,412	100,236	99,552
SMB PRIVATE EDUCATIO A A1 144A	0.8966%	83,414	83,562	83,386
SOVOS COMPLIANCE 8/21 COV-LITE	0.0000%	5,405	5,391	5,388
TESLA AUTO LEASE TRU A A2 144A	0.3600%	179,758	179,770	177,734
TESLA AUTO LEASE TRU A A2 144A	0.5500%	38,223	38,254	38,207
TESLA AUTO LEASE TRU A A3 144A	0.6800%	123,000	122,922	122,188
TOYOTA AUTO RECEIVABLES 2 A A2	0.1600%	66,878	66,878	66,791
TOYOTA AUTO RECEIVABLES 2 A A2	0.7400%	326,000	325,985	323,286
TOYOTA LEASE OWNER T A A2 144A	0.2700%	201,868	201,753	200,811
TOYOTA LEASE OWNER T B A2 144A	0.2500%	147,747	147,304	146,151
U S TREASURY BOND	1.3750%	35,000	34,061	26,939
U S TREASURY BOND	1.7500%	1,190,000	1,140,794	1,031,395
U S TREASURY BOND	1.8750%	30,000	27,692	26,316
UNIVERSAL HOSPITAL/AGILITI	0.0000%	125,664	125,270	124,721
VERIZON OWNER TRUST 2019 A A1A	2.9300%	24,815	25,101	24,890
VERIZON OWNER TRUST 2019 A A1B	0.7786%	77,715	77,815	77,725
VERIZON OWNER TRUST 2019 B A1A	2.3300%	60,697	61,332	60,854
VERIZON OWNER TRUST 2019 B A1B	0.8986%	148,984	149,234	149,111
VERIZON OWNER TRUST 2019 C A1A	1.9400%	43,220	43,370	43,276
VERIZON OWNER TRUST 2019 C A1B	0.8686%	68,072	68,235	68,129
VERIZON OWNER TRUST 2020-B B A	0.4700%	146,000	143,924	143,950
VOLKSWAGEN AUTO LEASE TRU A A2	0.2700%	96,765	96,783	96,631
VOLVO FINANCIAL EQU 1A A2 144A	0.3700%	77,740	77,764	77,691
WORLD OMNI AUTO RECEIVABL B A2	0.2000%	179,963	179,974	179,169
WORLD OMNI AUTO RECEIVABL C A2	0.3500%	15,513	15,520	15,501
WORLD OMNI AUTOMOBILE LEA A A2	0.2100%	336,466	336,442	334,074
WORLD OMNI SELECT AUTO TR A A2	0.4700%	6,075	6,079	6,073
WORLD OMNI SELECT AUTO TR A A2	0.2900%	102,613	102,405	101,921

Total of Domestic Corporate & Other Bonds

17,069,703

17,001,423

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	1,830,107	2,002,571	2,256,720
US TREAS-CPI INFLAT	0.5000%	2,414,246	2,545,396	2,573,050
US TREAS-CPI INFLAT	1.3750%	814,057	954,978	1,042,629
US TREAS-CPI INFLAT	1.7500%	194,541	201,533	222,711
US TREAS-CPI INFLAT	3.6250%	213,749	242,362	270,723
US TREAS-CPI INFLAT	3.8750%	34,195	46,681	45,207

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	3.3750%	190,021	243,632	267,974
US TREAS-CPI INFLAT	2.3750%	1,229,792	1,331,812	1,402,678
US TREAS-CPI INFLAT	2.0000%	700,989	776,223	785,437
US TREAS-CPI INFLAT	2.5000%	101,459	110,063	123,583
US TREAS-CPI INFLAT	2.1250%	1,528,639	1,885,232	2,159,431
US TREAS-CPI INFLAT	0.7500%	3,462,025	3,519,624	3,870,088
US TREAS-CPI INFLAT	0.6250%	5,832,205	5,998,980	6,193,165
US TREAS-CPI INFLAT	0.8750%	2,298,825	2,527,119	2,601,078
US TREAS-CPI INFLAT	0.2500%	4,873,867	5,150,236	5,150,972
US TREAS-CPI INFLAT	0.1250%	15,192,157	16,218,818	15,973,976
US TREAS-CPI INFLAT	0.3750%	4,499,719	4,609,909	4,753,985
WII USTPF UNIT	0.0000%	7,798,718	83,153,863	96,618,214
Total of Inflation Protection Securities			131,519,033	146,311,621

Senior Secured Loans

ACRISURE 1/20 TLB	0.0000%	97,263	92,962	95,723
ACRISURE 11/21 INCREMENTAL TLB	0.0000%	11,380	11,294	11,316
ADDISON GROUP 12/21 COV-LITE T	0.0000%	28,728	28,656	28,567
ADIENT 4/21 TLB1	0.0000%	31,421	31,379	30,871
ADVANCED COMPUTER 9/19	0.0000%	49,000	48,686	48,459
ADVANCED DRAINAGE 7/19 TL	0.0000%	67,981	67,301	67,514
ADVISOR GROUP 1/21 TL	0.0000%	0	0	0
ALCHEMY COPYRIGHTS 8/20 COV-LI	0.0000%	223,565	222,981	222,726
ALKERMES 3/21 COV-LITE TLB	0.0000%	98,742	97,952	96,274
ALLEGRO MICROSYSTEMS 9/20 COV-	0.0000%	1,730	1,713	1,713
ALLIANCE LAUNDRY 9/20 COV-LITE	0.0000%	189,470	189,012	187,458
ALLIANT HOLDINGS 10/21 TLB4	0.0000%	10,545	10,531	10,464
ALLIANT INSURANCE 4/18	0.0000%	121,231	117,784	119,759
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	308,400	305,056	305,896
AMERICAN RESIDENTIAL 10/20	0.0000%	87,516	87,078	86,313
AMWINS 2/21 TLB	0.0000%	160,705	160,521	157,893
AOC/ALIANCYS 10/21 TL	0.0000%	0	0	0
APPLIED SYSTEMS 9/17 COV-LITE	0.0000%	98,592	98,715	97,828
AQA ACQUISITION/SMARTBEAR 11/2	0.0000%	81,935	82,243	81,423
ARAMARK 6/18 COV-LITE TLB	0.0000%	12,220	12,191	11,964
ARBY'S/INSPIRE BRANDS 1/20 COV	0.0000%	165,383	154,950	163,935
ARBY'S/INSPIRE BRANDS 1/22 TLB	0.0000%	45,807	45,349	45,501
ARUBA INVESTMENTS (ANGUS)11/20	0.0000%	28,265	27,982	27,841
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	83,376	82,464	82,994
ASCENSUS 5/21 TL	0.0000%	100,258	99,134	99,381
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	23,043	22,928	22,703
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	115,480	114,633	113,333
ASPEN DENTAL 3/18 TLB	0.0000%	99,741	97,497	97,690
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	74,057	73,749	73,070
ASTRA/ANTHOLOGY 10/21 COV-LITE	0.0000%	133,458	130,162	129,288
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	260,142	258,841	256,955
ATLANTIC AVIATION 7/21 COV-LIT	0.0000%	228,083	227,544	224,840
AUTHENTIC BRANDS 1/21 TLB	0.0000%	174,279	174,279	172,681
AUTHENTIC BRANDS 12/21 DELAYED	0.0000%	8,047	7,986	7,906
AUTHENTIC BRANDS 12/21 TLB1	0.0000%	75,439	74,873	74,119
AUTODATA 5/19 COV-LITE TLB	0.0000%	62,759	62,367	62,004
AVANTOR 7/21 B5 COV-LITE TLB	0.0000%	125,000	122,969	123,861
AVANTOR 7/21 COV-LITE TLB4	0.0000%	0	0	0
BAY CLUB 9/18 COV-LITE TL	0.0000%	121,097	122,853	114,090
BEACON ROOFING 5/21 COV-LITE T	0.0000%	101,074	98,996	99,450
BELFOR 3/22 INCREMENTAL TL	0.0000%	120,395	116,783	119,793
BELFOR 4/19 TLB	0.0000%	30,713	30,624	30,521
BELRON 4/21 (USD) TLB	0.0000%	97,273	95,271	96,471
BLACKSTONE CQP 5/21 TLB	0.0000%	134,571	133,492	133,752
BLACKSTONE MORTGAGE 6/21 TLB2	0.0000%	82,419	80,057	81,801
BOYD 6/21 TL	0.0000%	57,834	57,543	57,159
BRICKMAN GROUP/BRIGHTVIEW	0.0000%	246,934	243,801	244,773
CABLEVISION SYSTEMS 3/17 TLB	0.0000%	196,700	192,485	193,136
CABLEVISION SYSTEMS/ALTICE USA	0.0000%	0	0	0
CALLAWAY/JACK WOLFSKIN 12/18	0.0000%	181,957	181,275	181,503
CAMBREX 1/21 COV-LITE TLB2	0.0000%	141,499	140,246	140,173
CAMPING WORLD 6/21 COV-LITE TL	0.0000%	109,224	107,449	104,787
CANO HEALTH 1/22 TL	0.0000%	0	0	0
CARESTREAM 5/20 EXTENDED TL	0.0000%	54,241	53,698	53,428
CCC INFORMATION/CCC INTELLIGEN	0.0000%	92,556	92,325	91,538

	Coupon	Units	Cost	Market Value
CCI/CONSUMER CELLULAR 12/20 TL	0.0000%	120,000	117,850	118,175
CENSEOHEALTH / ADVANCE HEALTH	0.0000%	65,326	65,031	64,167
CENTURI GROUP 8/21 TLB	0.0000%	23,944	23,705	23,501
CENTURYLINK 1/20 COV-LITE TLB	0.0000%	127,719	126,070	124,168
CERIDIAN 4/18 COV-LITE TLB	0.0000%	147,941	145,145	145,767
CHAMBERLAIN/CHARIOT BUYER 11/2	0.0000%	97,374	97,254	96,076
CHROMAFLO TECHNOLOGIES 11/16	0.0000%	19,607	19,558	18,675
CINEWORLD 9/19 INCREMENTAL TL	0.0000%	5,106	5,086	3,842
CITADEL SECURITIES 1/21 TLB	0.0000%	0	0	0
CLARIVATE ANALYTICS 10/19 COV-	0.0000%	98,492	97,138	97,303
CLARIVATE ANALYTICS 9/20	0.0000%	49,500	49,253	48,974
CLAROS MORTGAGE 11/21 TLB	0.0000%	123,000	123,324	122,385
CLOUDERA 10/21 COV-LITE TL	0.0000%	25,896	25,637	25,540
COHU 9/18 COV-LITE TLB	0.0000%	30,516	29,885	30,211
COMMSCOPE 1/19 TLB	0.0000%	110,842	110,620	107,747
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	105,910	105,851	105,063
CONSOLIDATED CONTAINER/ALTIUM	0.0000%	21,297	21,191	20,493
CORELOGIC 6/21 COV-LITE TL	0.0000%	119,750	119,226	118,179
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	94,689	94,320	93,624
COVANTA 11/21 TLB	0.0000%	55,496	55,357	55,160
COVANTA 11/21 TLC	0.0000%	4,157	4,147	4,132
COWEN 3/21 COV-LITE TLB	0.0000%	76,479	75,987	75,237
CPM HOLDINGS 10/18 COV-LITE TL	0.0000%	109,500	108,131	107,721
CTC HOLDINGS/CHICAGO TRADING C	0.0000%	108,429	105,718	105,989
DEALER TIRE 1/20 TLB1	0.0000%	124,873	124,984	124,093
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	83,754	82,864	82,380
DEXKO GLOBAL 9/21 (USD) COV-LI	0.0000%	55,799	55,704	54,567
DIAMOND SPORTS/SINCLAIR/REGION	0.0000%	89,357	89,374	30,214
DISCOVERORG/ZOOMINFO 2/21 COV-	0.0000%	280,600	280,499	279,197
DIVERSEY 9/21 COV-LITE TL	0.0000%	38,237	38,046	37,415
DIVERSITECH 12/21 COV-LITE TL	0.0000%	25,330	25,203	24,950
DRIVEN PERFORMANCE/HOLLEY PERF	0.0000%	52,479	52,216	51,735
DRW 3/21 TL	0.0000%	91,746	91,390	90,828
DTZ/CUSHMAN 1/20 COV-LITE TLB	0.0000%	195,898	190,226	192,959
DUFF & PHELPS 4/20 (USD) COV-L	0.0000%	202,627	201,558	201,361
DYNATRACE 8/18 COV-LITE TL	0.0000%	0	0	0
E2OPEN 02/21 COV-LITE TL	0.0000%	96,981	96,309	95,575
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	250,001	246,251	245,703
EMBECTA 1/22 COV-LITE TLB	0.0000%	150,000	149,110	147,777
EMDEON 3/17 COV-LITE TLB	0.0000%	169,589	167,562	168,444
ENTEGRIS 3/22 COV-LITE TLB	0.0000%	159,032	157,441	158,502
ENTERTAINMENT PARTNERS 10/21 C	0.0000%	90,300	89,849	89,529
EPICOR 7/20 COV-LITE TL	0.0000%	372	365	368
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	120,778	120,689	119,268
EYECARE PARTNERS 10/21 INCREME	0.0000%	43,185	43,077	42,658
FENDER MUSICAL 11/21 TLB	0.0000%	42,070	41,859	41,649
FERRO 4/18 (USD) COV-LITE TLB1	0.0000%	12,806	12,774	12,762
FERRO 4/18 (USD) COV-LITE TLB2	0.0000%	15,124	14,735	15,072
FERRO 4/18 (USD) COV-LITE TLB3	0.0000%	15,069	14,681	15,017
FILTRATION GROUP 10/21 INCREME	0.0000%	14,205	14,169	14,027
FILTRATION GROUP 3/18 (USD) TL	0.0000%	450,000	443,813	442,922
FIRST ADVANTAGE 2/21 COV-LITE	0.0000%	142,654	142,055	141,644
FIRSTLIGHT FIBER 5/18 TL	0.0000%	97,552	96,863	94,179
FLEETCOR 4/21 TLB	0.0000%	192,166	189,417	188,632
FLEXERA SOFTWARE 12/20 COV-LIT	0.0000%	228,192	228,087	225,136
FLYNN RESTAURANT 12/21 EXTENDE	0.0000%	121,427	118,260	119,480
FOCUS FINANCIAL PARTNERS 1/20	0.0000%	216,522	215,066	213,320
FOREST CITY 11/19 TLB	0.0000%	0	0	0
FORTRESS INVESTMENT 9/20 COV-L	0.0000%	0	0	0
FOUNDATION BUILDING MATERIALS	0.0000%	139,741	139,926	137,121
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	28,718	28,502	28,592
GLOBAL HEALTHCARE EXCHANGE	0.0000%	178,520	175,858	177,181
GRAFTECH 2/18 COV-LITE TLB	0.0000%	46,483	45,541	45,844
GRAHAM PACKAGING 2/21 COV-LITE	0.0000%	79,167	78,870	77,668
GREATBATCH/INTEGER 8/21	0.0000%	101,892	101,382	101,382
GRIFFON/HUNTER FAN 1/22 TLB	0.0000%	67,613	67,443	66,831
HARSCO 3/21 TL	0.0000%	103,797	103,278	100,986
HAYWARD INDUSTRIES 5/21 COV-LT	0.0000%	79,554	79,570	78,494
HD SUPPLY WATERWORKS 6/21 TLB	0.0000%	115,028	114,880	113,877
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	127,741	127,151	125,346
HILEX POLY/NOVOLEX 3/21 COV-LI	0.0000%	105,316	101,742	105,044
HILEX POLY/NOVOLEX 6/18	0.0000%	149,581	148,958	149,218

	Coupon	Units	Cost	Market Value
HILLMAN 2/21 TLB1	0.0000%	58,909	58,761	57,743
HORIZON PHARMA/HORIZON	0.0000%	213,400	212,177	210,893
HORNBLOWER 11/20 INCREMENTAL C	0.0000%	79,728	77,495	71,038
HUB INTERNATIONAL 1/21 COV-LIT	0.0000%	148,772	148,121	147,691
HUDSON RIVER 3/21 TL	0.0000%	161,488	159,319	158,730
HYLAND SOFTWARE 10/18	0.0000%	247,112	244,717	245,528
ICON/PRA HEALTH 7/21 US TERM L	0.0000%	62,540	62,414	62,188
II-VI 12/21 TLB	0.0000%	250,479	249,406	248,600
INEOS 11/21 (USD) TL	0.0000%	169,000	168,789	165,461
INGRAM MICRO 7/21 COV-LITE TL	0.0000%	83,402	82,848	82,589
INSTRUCTURE 10/21 COV-LITE TLB	0.0000%	275,000	274,938	273,625
INSULET 4/21 COV-LITE TLB	0.0000%	56,327	56,186	55,905
INTERNET BRANDS 6/20 INCREMENT	0.0000%	82,917	82,611	81,895
INTERNET BRANDS 8/17 COV-LITE	0.0000%	109,148	106,354	107,678
INTRAWEST/ALTERRA 7/21 SERIES	0.0000%	240,204	234,705	238,103
ISTAR FINANCIAL 6/16 TLB	0.0000%	0	0	0
JANE STREET 1/21 TL	0.0000%	133,650	133,510	131,562
JMC STEEL/ZEKELMAN 1/20 TL	0.0000%	88,264	88,264	86,462
JUMP FINANCIAL 7/21 TLB	0.0000%	93,229	90,898	92,064
K-MAC 7/21 COV-LITE TL	0.0000%	165,000	163,394	162,629
KOFAX 1/19 INCREMENTAL	0.0000%	91,057	90,119	90,351
KOFAX 2/18 COV-LITE TL	0.0000%	4,339	4,339	4,298
KRATON POLYMER 11/21 (USD) TL	0.0000%	32,088	31,927	31,667
KREF HOLDINGS/KKR REAL ESTATE	0.0000%	75,188	75,188	74,436
L&W/AUTOKINITON GROUP (AGG) 4/	0.0000%	59,950	59,450	58,976
LAKESHORE LEARNING 10/21 COV-L	0.0000%	16,675	16,591	16,355
LAKESHORE RECYCLING 8/21 TLB	0.0000%	109,500	109,774	108,679
LASERSHIP 5/21 COV-LITE TL	0.0000%	63,934	63,877	63,534
LES SCHWAB 10/20 COV-LITE TLB	0.0000%	73,463	73,257	72,728
LEVEL 3 11/19 COV-LITE TLB	0.0000%	144,198	141,682	141,359
LIFE SCIENCES/ASP NAVIGATE 9/2	0.0000%	87,516	86,203	85,766
LIVE NATION 10/19 TLB	0.0000%	79,323	79,587	77,340
LUCID ENERGY 11/21 TL	0.0000%	149,645	148,368	148,243
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	78,880	78,735	77,549
MARINER WEALTH ADVISORS 8/21 C	0.0000%	58,221	57,639	57,275
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	87,415	87,196	86,322
MEDICAL SOLUTIONS 11/21 COV-LI	0.0000%	0	0	0
MEDIWARE INFORMATION/WELLSKY 3	0.0000%	43,195	42,979	42,720
MEDLINE INDUSTRIES/MOZART 10/2	0.0000%	313,450	313,415	310,159
MEDPLAST 6/18 2ND LIEN TL	0.0000%	25,000	24,573	22,958
MERIDIAN 7/21 TL	0.0000%	60,100	59,950	59,123
MESSER INDUSTRIES 10/18 (USD)	0.0000%	124,991	122,759	123,099
MGM 6/18 TL	0.0000%	0	0	0
MICRO FOCUS 1/22 (USD) B5 COV-	0.0000%	54,654	54,108	53,971
MICRO FOCUS 5/20 (USD) TL	0.0000%	97,907	95,584	96,927
MICRO FOCUS 6/17 (SEATTLE	0.0000%	142,645	140,243	140,505
MILK SPECIALTIES 6/21 TL	0.0000%	71,824	70,591	71,420
MINERALS TECH 2/17 TLB	0.0000%	250,000	250,313	248,750
MIRION TECHNOLOGIES 9/21 COV-L	0.0000%	124,750	124,125	123,302
MKS INSTRUMENTS 10/21 (USD) TL	0.0000%	337,500	336,656	334,230
N-ABLE 7/21 COV-LITE TLB	0.0000%	89,775	89,551	88,653
NAKED JUICE/TROPICANA 1/22 COV	0.0000%	39,789	39,690	39,079
NAVICURE/WAYSTAR 9/19 COV-LITE	0.0000%	45,354	45,370	45,184
NEWPORT GROUP 8/18 COV-LITE TL	0.0000%	24,248	24,083	24,127
NFP 2/20 COV-LITE TL	0.0000%	191,098	185,372	187,396
NORTH AMERICAN BANCARD 11/21 C	0.0000%	204,896	203,915	202,142
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	226,459	225,923	223,288
ODYSSEY LOGISTICS 5/18 COV-LIT	0.0000%	29,692	29,358	29,061
OLAPLEX 2/22 COV-LITE TL	0.0000%	48,817	48,695	48,573
OLAPLEX 2/22 TL	0.0000%	0	0	0
OMNITRACS 3/18 COV-LITE TLB	0.0000%	0	0	0
OPTION CARE/BIOSCRIP 10/21 COV	0.0000%	55,624	55,485	55,021
ORION ADVISOR 3/21 COV-LITE TL	0.0000%	29,701	29,366	29,413
PACIFIC DENTAL SERVICES 4/21 C	0.0000%	0	0	0
PACIFIC DENTAL SERVICES 4/21 T	0.0000%	39,309	39,014	38,801
PACKAGING COORDINATORS/PCI PHA	0.0000%	130,275	130,461	129,434
PACTIV EVERGREEN/REYNOLDS GROU	0.0000%	21,961	21,852	21,369
PAREXEL INTERNATIONAL 11/21 CO	0.0000%	0	0	0
PARTS AUTHORITY 10/20 TLB	0.0000%	60,000	59,325	59,325
PENN ENGINEERING 6/17 USD	0.0000%	50,507	49,743	49,938
PERATON 2/21 COV-LITE TLB	0.0000%	227,735	227,397	225,813
PIKE 1/21 INCREMENTAL TLB	0.0000%	116,876	116,371	115,752

	Coupon	Units	Cost	Market Value
PLASTIPAK PACKAGING 12/21 COV-	0.0000%	135,225	134,549	132,437
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	151,737	151,316	146,552
PODS 3/21 COV-LITE TLB	0.0000%	96,969	96,335	95,818
POTTERS INDUSTRIES 11/20 COV-L	0.0000%	43,869	43,430	43,649
PQ CORP/ECOVYST 6/21 COV-LITE	0.0000%	68,338	68,167	67,370
PQ PERFORMANCE CHEMICALS 4/21	0.0000%	95,390	94,913	93,959
PRECISION MEDICINE 2/21 COV-LI	0.0000%	58,064	57,193	56,854
PRECYSE SOLUTIONS/NTHRIVE	0.0000%	125,365	124,593	123,837
PRESS GANEY 7/19 TLB	0.0000%	0	0	0
PRESTIGE BRANDS 6/21 B5 TLB	0.0000%	0	0	0
PRIMESOURCE 1/21 COV-LITE TL	0.0000%	79,752	79,187	77,886
PROJECT ALPHA (QLIK) 2/21 TLB	0.0000%	250,000	250,313	247,970
PROLAMINA 11/20 EXTENDED COV-L	0.0000%	196,013	195,200	191,358
PROOFPOINT 8/21 COV-LITE TL	0.0000%	111,333	111,001	110,018
RAVAGO 2/21 COV-LITE TLB	0.0000%	109,438	109,066	106,428
RE/MAX 7/21 COV-LITE TLB	0.0000%	49,490	49,718	48,356
REALPAGE 2/21 COV-LITE TL	0.0000%	113,550	111,847	112,119
RESONETICS 4/21 COV-LITE TL	0.0000%	229,849	230,137	227,263
RESTORATION HARDWARE/RH 10/21	0.0000%	96,707	96,374	94,791
REYNOLDS GROUP/PACTIV EVERGREE	0.0000%	4,657	4,646	4,530
RV RETAILER 1/21 COV-LITE TLB	0.0000%	119,064	118,712	113,309
RYAN SPECIALTY GROUP 9/20 COV-	0.0000%	90,737	90,404	89,981
RYMAN HOSPITALITY PROPERTIES	0.0000%	72,757	71,484	71,644
SAVAGE ENTERPRISES 9/21 COV-LI	0.0000%	71,477	71,119	70,788
SBA FINANCE 4/18 TLB	0.0000%	95,660	92,835	94,371
SEDGWICK CMS 12/18 COV-LITE TL	0.0000%	97,000	94,553	95,909
SELECT MEDICAL 2/17 COV-LITE	0.0000%	200,987	199,947	198,350
SI GROUP/ADDIVANT 7/18 TL	0.0000%	68,122	67,621	65,908
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	145,359	145,020	143,178
SITEONE LANDSCAPE 3/21 COV-LIT	0.0000%	0	0	0
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	46,533	45,835	45,893
SOLARWINDS 3/18 TLB	0.0000%	157,118	154,369	154,761
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	206,729	205,955	205,023
SOUTHERN VETERINARY 9/20 TL	0.0000%	57,329	57,095	56,827
SOVOS COMPLIANCE 8/21 COV-LITE	0.0000%	31,299	31,221	31,201
SPECTRUM BRANDS 3/21 COV-LITE	0.0000%	510,537	509,690	503,200
SRAM 5/21 COV-LITE TLB	0.0000%	188,976	187,852	186,534
SRS DISTRIBUTION 1/22 INCREMEN	0.0000%	37,958	37,768	37,424
SRS DISTRIBUTION 6/21 COV-LITE	0.0000%	19,950	19,975	19,684
SS&C TECHNOLOGIES 3/22 B6 TLB	0.0000%	84,967	82,843	84,100
SS&C TECHNOLOGIES 3/22 B7 TLB	0.0000%	172,549	168,235	170,787
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000%	189,015	185,025	185,855
ST. GEORGE'S/MEDFORTH 6/21 COV	0.0000%	63,463	61,673	62,591
STARWOOD PROPERTY 7/19 TLB	0.0000%	51,695	51,616	51,307
STARWOOD PROPERTY 9/21 TLB3	0.0000%	118,759	118,321	118,165
STERIGENICS-NORDION/SOTERA 1/2	0.0000%	250,625	250,398	247,074
STRATEGIC MATERIALS 11/17	0.0000%	48,485	47,483	43,636
STYROLUTION 1/20 (USD) TLB	0.0000%	57,411	55,123	55,474
STYROLUTION/INEOS QUATTRO 1/21	0.0000%	149,250	148,504	146,414
SUMMIT MATERIALS 11/17	0.0000%	0	0	0
SUPERVALU/UNITED NATURAL FOODS	0.0000%	83,864	77,362	83,010
SUSE 9/18 (USD) TLB	0.0000%	199,487	199,487	197,492
SYCAMORE/SANDERSON FARMS 9/21	0.0000%	111,000	110,445	108,872
SYMANTEC/NORTONLIFELOCK 1/22 C	0.0000%	270,000	268,650	266,401
SYNAPTICS 10/21 TLB	0.0000%	38,825	38,728	38,619
TACALA 1/18 COV-LITE TL	0.0000%	117,505	117,182	115,772
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	187,638	186,700	185,292
TCW GROUP 12/17 COV-LITE TLB1	0.0000%	69,874	69,524	67,952
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	60,240
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	236,823	233,652	234,987
THOUGHTWORKS 3/21 COV-LITE TLB	0.0000%	186,654	186,881	183,761
TI AUTOMOTIVE 4/21 (USD) TL	0.0000%	90,875	90,219	89,663
TMS 3/18 TLB	0.0000%	49,840	49,840	49,342
TRACE3 10/21 COV-LITE TL	0.0000%	134,934	134,757	132,236
TRACTMANAGER/SYMLR 12/20 COV-	0.0000%	174,250	174,311	171,244
TRADER INTERACTIVE 7/21 COV-LI	0.0000%	22,380	22,268	22,044
TRANSUNION 11/21 B6 COV-LITE T	0.0000%	68,666	68,495	68,065
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	89,163	88,822	88,679
TRONOX FINANCE 3/21 COV-LITE T	0.0000%	45,772	44,880	45,057
TRONOX FINANCE 3/22 TL	0.0000%	40,292	39,889	40,015
TRUGREEN 10/20 TL	0.0000%	86,663	86,277	86,050
ULTIMATE SOFTWARE 12/21 COV-LI	0.0000%	120,689	120,427	119,592

	Coupon	Units	Cost	Market Value
ULTIMATE SOFTWARE 3/19	0.0000%	168,328	168,671	167,519
ULTRA CLEAN 3/21 TL	0.0000%	133,465	133,798	132,964
UNITED AIR LINES 4/21 TLB	0.0000%	83,742	83,323	82,626
UNIVERSAL HOSPITAL/ACILITI HEA	0.0000%	19,244	19,056	19,099
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	285,592	284,568	280,848
UPC FINANCING 4/21 AX TL	0.0000%	98,000	97,020	96,571
US OUTPATIENT/US RADIOLOGY	0.0000%	184,124	183,660	183,319
UTZ QUALITY FOODS 1/21 TLB	0.0000%	210,507	210,507	207,219
VEEAM SOFTWARE 2/20 TLB	0.0000%	88,635	86,995	87,676
VERACODE 10/20 TLB	0.0000%	65,339	64,686	65,176
VERINT SYSTEMS 1/18 COV-LITE	0.0000%	102,243	101,439	101,136
VERTIV 3/21 COV-LITE TLB	0.0000%	0	0	0
VIRTU 1/22 COV-LITE TLB	0.0000%	117,144	116,860	115,826
VIRTUS INVESTMENT 9/21	0.0000%	111,787	111,228	109,551
VIRTUSA 2/22 INCREMENTAL COV-L	0.0000%	116,297	115,134	115,134
VIRTUSA 2/22 INCREMENTAL TL	0.0000%	0	0	0
WALKER & DUNLOP 12/21 TLB	0.0000%	74,653	74,466	74,093
WEBER-STEPHEN 10/20 COV-LITE T	0.0000%	59,377	59,541	57,417
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	269,358	269,922	267,254
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000%	82,757	81,981	81,180
WHATABRANDS/WHATABURGER 8/21 C	0.0000%	235,995	235,410	232,899
WHITE CAP 10/20 COV-LITE TL	0.0000%	149,776	149,320	147,841
WRENCH 4/19 COV-LITE TLB	0.0000%	118,975	118,850	117,785
ZAYO 2/20 (USD) COV-LITE TL	0.0000%	0	0	0
ZODIAC/FLUIDRA 1/22 (USD) COV-	0.0000%	0	0	0
Total of Senior Secured Loans			29,834,329	29,606,612
Total of Domestic Fixed Income Securities			178,423,066	192,919,656
International Securities				25.70%
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.1808%	130,000	119,931	146,968
AUSTRALIA GOVERNMENT BOND REGS	3.9129%	170,000	144,327	185,717
AUSTRALIA GOVERNMENT BOND REGS	1.0726%	120,000	103,407	100,495
AUSTRALIA GOVERNMENT BOND REGS	2.3586%	180,000	180,907	189,854
AUSTRALIA GOVERNMENT BOND REGS	0.8201%	115,000	83,133	97,994
AUSTRALIA GOVERNMENT BOND REGS	0.2563%	70,000	53,244	52,996
AUSTRALIA GOVERNMENT BOND REGS	1.4145%	130,000	111,898	120,064
NEW SOUTH WALES TREASURY CORP	3.8066%	110,000	95,310	126,665
VOCUS GROUP 6/21 (USD) COV-LIT	0.0000%	53,865	53,326	53,214
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	10,150,000	8,589,816	8,707,436
CANADA				
BURGER KING/RESTAURANT BRANDS	0.0000%	156,002	153,752	152,459
CANADIAN PACER AUT 1A A2A 144A	0.2400%	301,511	301,355	300,128
COREL 6/19 COV-LITE TL	0.0000%	91,093	91,177	90,637
EVERGREEN CREDIT CARD 2 A 144A	1.9000%	495,000	502,376	495,908
GFL ENVIRONMENTAL 12/20 TL	0.0000%	118,516	117,235	117,923
GOLDEN CREDIT CARD T 4A A 144A	0.9166%	676,000	677,449	676,317
GOVERNMENT OF CANADA	0.5000%	245,885	208,544	196,383
GOVERNMENT OF CANADA	2.0000%	208,909	213,548	214,012
GOVERNMENT OF CANADA	0.2500%	36,396	28,629	26,940
GOVERNMENT OF CANADA	3.0000%	183,297	176,768	200,514
GOVERNMENT OF CANADA	1.2500%	282,763	243,595	262,828
GOVERNMENT OF CANADA	1.5000%	370,579	322,844	356,122
GOVERNMENT OF CANADA	4.2500%	314,249	272,601	307,848
GOVERNMENT OF CANADA	4.0000%	270,225	264,618	296,684
HUB INTERNATIONAL 4/18 (USD)	0.0000%	150,206	147,945	148,343
MASTER CREDIT CARD T 1A A 144A	0.9386%	670,000	672,397	670,871
PIVOTAL PAYMENTS 9/18 (USD) TL	0.0000%	132,672	132,434	131,345
POINTCLICKCARE 12/20 COV-LITE	0.0000%	65,803	65,474	64,926
POWER SOLUTIONS 2/21 (USD)	0.0000%	89,929	89,660	88,693
SOLMAX 6/21 TL	0.0000%	54,055	53,515	53,042
VALEANT 1/22 TLB	0.0000%	176,420	174,656	174,435
VALEANT 11/18 INCREMENTAL TL	0.0000%	114,005	112,535	112,865
VALEANT 5/18 TLB	0.0000%	148,062	145,753	146,704
XPLORNET 10/21 COV-LITE TL	0.0000%	135,660	135,137	132,918
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000%	320,664	318,596	316,457

	Coupon	Units	Cost	Market Value
CHILE				
BONOS DE LA TESORERIA DE LA RE	2.0000%	824,921,240	1,240,791	1,021,610
BONOS DE LA TESORERIA DE LA RE	1.9000%	507,643,840	689,146	640,898
BONOS DE LA TESORERIA DE LA RE	1.5000%	412,460,620	542,920	521,016
CCP_IRS. R CL-CLICP-BLOOMBERG	0.0100%	414,700,000	0	49,646
CCP_IRS. R CL-CLICP-BLOOMBERG	3.7200%	-414,700,000	0	0
IRS. P CLP-CLICP-BLOOMBERG 6M	3.3900%	0	0	0
IRS. P CLP-CLICP-BLOOMBERG 6M	3.8500%	0	0	0
IRS. P CLP-CLICP-BLOOMBERG 6M	0.0100%	0	0	0
COLOMBIA				
CCP_OIS. P COP-IBR-OIS-COMPOUN	2.7400%	1,090,500,000	0	-34,299
CCP_OIS. R COP-IBR-OIS-COMPOUN	0.0100%	1,105,200,000	0	25,629
CCP_OIS. P COP-IBR-OIS-COMPOUN	0.0100%	-1,090,500,000	0	0
CCP_OIS. R COP-IBR-OIS-COMPOUN	4.2000%	-1,105,200,000	0	0
COLOMBIA GOVERNMENT INTERNATIO	3.0000%	130,000	126,738	111,907
COLOMBIAN TES	3.7500%	3,316,440,240	915,743	833,418
COLOMBIAN TES	3.5000%	6,274,346,400	1,753,835	1,705,637
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	1,586,920	264,901	266,177
EURO CURRENCY GEOGRAPHIC				
CCP_IFS. P EUR HICP ALL ITEMS	2.1250%	35,000	0	-8,662
CCP_IFS. P EUR HICP ALL ITEMS	1.7900%	30,000	0	-12,135
CCP_IFS. P EUR HICP ALL ITEMS	2.2050%	205,000	0	-43,503
CCP_IFS. P EUR HICP ALL ITEMS	2.1319%	42,500	0	-10,482
CCP_IFS. P EUR HICP ALL ITEMS	2.2213%	42,500	0	-8,689
CCP_IFS. P EUR HICP ALL ITEMS	2.2769%	45,000	0	-7,993
CCP_IFS. P EUR HICP ALL ITEMS	2.3196%	42,500	0	-6,662
CCP_IFS. P EUR HICP ALL ITEMS	2.2060%	20,000	48	-4,248
CCP_IFS. R EUR HICP ALL ITEMS	0.0100%	442,500	0	65,244
CCP_IFS. P EUR HICP ALL ITEMS	0.0100%	-462,500	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.0440%	-42,500	0	0
CCP_IFS. R EUR HICP ALL ITEMS	1.9560%	-42,500	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.0910%	-45,000	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.1340%	-42,500	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.0040%	-90,000	-14	0
CCP_IFS. R EUR HICP ALL ITEMS	2.1700%	-10,000	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.1838%	-30,000	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.1270%	-35,000	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.0939%	-35,000	0	0
CCP_IFS. R EUR HICP ALL ITEMS	2.4190%	-35,000	0	0
CCP_IFS. R EUR HICP ALL ITEMSS	2.1940%	-35,000	0	0
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.0845%	660,000	0	-33,023
CCP_IRS. P EUR-EURIBOR-REUTERS	0.6435%	390,000	0	-6,418
CCP_IRS. P EUR-EURIBOR-REUTERS	0.6444%	330,000	0	-16,895
CCP_IRS. P EUR-EURIBOR-REUTERS	0.6900%	160,000	0	-7,513
CCP_IRS. P EUR-EURIBOR-REUTERS	1.0780%	970,000	2,519	-12,556
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.3790%	940,000	0	13,196
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.4880%	0	0	0
CCP_IRS. P EUR-EURIBOR-REUTERS	0.0100%	-490,000	-17	0
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4430%	-390,000	0	0
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3790%	-970,000	0	0
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4580%	-660,000	0	0
CCP_IRS. R EUR-EURIBOR-REUTERS	0.7680%	-725,000	-723	0
CCP_IRS. R EUR-EURIBOR-REUTERS	0.9630%	-215,000	-1,399	0
IRS R 0.05% P EURIBOR 6M	0.0000%	1,080,000	4,619	2,037
IRS R 1.05% P EURIBOR 6M	0.0000%	-2,170,000	-16,388	-31,359
IRS R 1.35% P EURIBOR 6M	0.0000%	-2,100,000	-13,190	-24,474
FRANCE				
FRENCH REPUBLIC GOVERNMEN 144A	0.1000%	2,155,594	2,904,047	2,901,901
FRENCH REPUBLIC GOVERNMEN 144A	0.7000%	1,583,766	2,078,656	2,176,237
FRENCH REPUBLIC GOVERNMEN 144A	1.8000%	460,145	764,535	829,254
FRENCH REPUBLIC GOVERNMEN 144A	2.1000%	625,826	749,901	760,199
FRENCH REPUBLIC GOVERNMEN REGS	0.2500%	637,374	758,016	782,120
FRENCH REPUBLIC GOVERNMEN REGS	1.8500%	476,499	675,420	660,463
FRENCH REPUBLIC GOVERNMEN REGS	0.1000%	1,086,904	1,354,359	1,371,698
FRENCH REPUBLIC GOVERNMEN REGS	3.4000%	262,000	382,593	414,213
FRENCH REPUBLIC GOVERNMEN REGS	3.1500%	333,433	518,016	572,232
NUMERICABLE / YPSO / ALTICE	0.0000%	121,645	116,959	118,718
OBERTHUR 3/21 (USD) TLB	0.0000%	91,332	89,808	89,848
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	1,878,030	2,376,887	2,493,439
MINIMAX 12/16 (USD) B1B TLB	0.0000%	200,000	200,000	197,000

	Coupon	Units	Cost	Market Value
ORION ENGINEERED 9/21 (USD) CO	0.0000%	166,084	165,253	163,247
THYSSENKRUPP ELEVATOR 6/21	0.0000%	0	0	0
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000%	19,300,000	0	-6,454
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.0900%	5,900,000	395	-28
CCP_IRS. P HUF-BUBOR-REUTERS 6	0.9800%	600,000	32	-224
CCP_IRS._P HUF-BUBOR-REUTERS 6	1.1600%	-600,000	0	0
CCP_IRS._P HUF-BUBOR-REUTERS 6	2.3300%	-5,900,000	0	0
CCP_IRS._P HUF-BUBOR-REUTERS 6	0.9000%	-19,300,000	-497	0
IRELAND				
GRIFOLS 11/19 (USD) COV-LITE T	0.0000%	189,848	188,426	186,431
ISRAEL				
IRS. P ILS-TELBOR01-REUTERS 3M	1.0110%	4,500,000	0	-47,571
IRS. P ILS-TELBOR01-REUTERS 3M	0.4750%	400,000	0	-3,178
IRS. P ILS-TELBOR01-REUTERS 3M	0.1950%	1,300,000	0	-11,835
IRS. R ILS-TELBOR01-REUTERS 3M	0.0770%	1,800,000	0	33,245
IRS._P ILS-TELBOR01-REUTERS 3M	0.0100%	-400,000	0	0
IRS._P ILS-TELBOR01-REUTERS 3M	0.2520%	-4,500,000	0	0
IRS._P ILS-TELBOR01-REUTERS 3M	0.0750%	-1,300,000	0	0
IRS._R ILS-TELBOR01-REUTERS 3M	0.3950%	-1,800,000	0	0
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	7,939,696	2,505,916	2,514,298
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	678,880	796,943	784,740
ITALY BUONI POLIENNALI DE 144A	0.1500%	216,339	247,539	239,664
ITALY BUONI POLIENNALI DE 144A	2.3500%	875,622	1,180,316	1,214,853
ITALY BUONI POLIENNALI DE 144A	2.6000%	50,269	58,619	62,325
ITALY BUONI POLIENNALI DE 144A	3.1000%	478,548	604,585	656,906
ITALY BUONI POLIENNALI DE 144A	2.5500%	478,388	784,944	801,445
ITALY BUONI POLIENNALI DE 144A	0.4000%	432,515	516,402	522,031
ITALY BUONI POLIENNALI DE 144A	1.2500%	129,729	143,996	170,015
ITALY BUONI POLIENNALI DE 144A	1.3000%	489,113	549,854	626,751
ITALY BUONI POLIENNALI DE REGS	0.1000%	747,824	868,807	885,889
ITALY BUONI POLIENNALI DE REGS	0.6500%	167,968	209,725	205,866
ITALY BUONI POLIENNALI DE REGS	0.4500%	66,893	78,427	78,174
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.2000%	11,907,497	113,198	106,209
JAPANESE GOVERNMENT CPI LINKED	0.1000%	303,209,255	2,807,532	2,618,744
JAPANESE GOVERNMENT CPI LINKED	0.0050%	26,098,335	237,798	227,709
LUXEMBOURG				
GARRETT MOTION 3/21 (USD) TLB	0.0000%	109,402	109,020	106,303
HYPERION INSURANCE/HOWDEN	0.0000%	38,379	37,995	37,911
ICON 6/21 COV-LITE TLB	0.0000%	251,012	250,507	249,601
JAZZ PHARMACEUTICALS 5/21 USD	0.0000%	204,325	203,927	203,381
NUMERICABLE / YPSO / ALTICE	0.0000%	49,107	47,052	47,238
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000%	0	0	0
MEXICO				
CCP_IRS. P MXN-TIIE-BANXICO 28	6.2300%	0	0	0
CCP_IRS. R MXN-TIIE-BANXICO 28	0.0100%	21,500,000	0	59,223
CCP_IRS. R MXN-TIIE-BANXICO 28	6.2367%	4,200,000	6,497	4,007
CCP_IRS._R MXN-TIIE-BANXICO 28	7.9050%	0	0	0
CCP_IRS._R MXN-TIIE-BANXICO 28	6.5550%	-21,500,000	0	0
CCP_IRS._R MXN-TIIE-BANXICO 28	7.8750%	-4,200,000	0	0
MEXICAN UDIBONOS	4.0000%	36,993,192	1,904,476	1,887,150
MEXICAN UDIBONOS	3.5000%	16,516,005	791,474	827,620
MEXICAN UDIBONOS	4.5000%	53,161,058	2,819,942	2,766,790
MEXICAN UDIBONOS	2.7500%	33,722,507	1,650,753	1,560,688
MEXICO GOVERNMENT INTERNATIONA	1.4500%	325,000	326,608	304,477
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	250,688	241,997	246,615
ATOTECH 3/21 (USD) COV-LITE TL	0.0000%	432,350	431,374	426,189
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	66,150	63,016	65,086
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BOND	1.7500%	164,000	116,860	88,140
NEW ZEALAND GOVERNMENT IN REGS	2.0000%	503,000	403,029	431,093
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	399,000	353,158	372,103
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	120,000	108,158	112,197
NORWAY				
ADEVINTA 10/20 COV-LITE TLB	0.0000%	65,969	65,309	64,883
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	4.5000%	45,000	46,058	43,980
PERU				
PERUVIAN GOVERNMENT INTER REGS	1.7092%	2,000,000	502,980	536,638

	Coupon	Units	Cost	Market Value
PERUVIAN GOVERNMENT INTERNATIO	1.2500%	100,000	107,149	95,967
PUERTO RICO				
EVERTEC 11/18 COV-LITE TLA	0.0000%	71,475	71,243	70,939
EVERTEC 11/18 COV-LITE TLB	0.0000%	96,657	91,986	95,751
ROMANIA				
ROMANIAN GOVERNMENT INTER 144A	3.7500%	60,000	67,076	62,179
ROMANIAN GOVERNMENT INTER REGS	3.6240%	65,000	88,355	70,646
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	300,000	4,248	364
RUSSIAN FEDERAL INFLATION LINK	2.5000%	80,084,475	1,110,323	97,249
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	7.6000%	2,750,000	1,214	5,684
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	0.0100%	-2,750,000	0	0
REPUBLIC OF SOUTH AFRICA GOVER	10.5000%	10,300,000	760,086	768,174
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	45,294,829	2,519,798	2,521,663
REPUBLIC OF SOUTH AFRICA GOVER	2.0000%	9,762,217	661,534	663,410
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	12,941,071	610,243	657,663
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	1.1250%	1,137,331,023	980,131	943,100
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	478,091	632,232	644,466
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	460,790	569,363	589,695
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	432,337	550,174	573,775
SPAIN GOVERNMENT INFLATIO 144A	1.8000%	449,649	553,275	573,465
SPAIN GOVERNMENT INFLATION LIN	0.1500%	91,871	104,680	110,814
SUPRANATIONAL GEOGRAPHIC FOCUS				
EUROPEAN UNION REGS	0.0000%	390,000	419,816	394,388
SWEDEN				
SWEDEN INFLATION LINKED B 144A	0.1250%	1,099,337	161,644	152,602
SWEDEN INFLATION LINKED B 144A	3.5000%	2,654,996	389,066	383,840
SWEDEN INFLATION LINKED BOND	0.1250%	192,893	24,096	22,629
THAILAND				
IRS. P THB-THBFX-REUTERS 6M	1.9900%	0	0	0
IRS. P THB-THBFX-REUTERS 6M	0.0100%	0	0	0
THAILAND GOVERNMENT BOND REGS	1.2500%	29,405,106	929,515	902,130
TURKEY				
TURKEY GOVERNMENT BOND	1.5000%	19,793,721	1,829,616	1,917,195
TURKEY GOVERNMENT BOND	2.9000%	5,072,635	555,225	501,428
TURKEY GOVERNMENT BOND	2.4000%	4,508,392	629,971	411,688
TURKEY GOVERNMENT BOND	2.7000%	1,812,078	258,855	178,431
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.7500%	600,000	609,913	360,000
UNITED ARAB EMIRATES				
GEMS MENASA 7/19 TL	0.0000%	79,472	78,970	79,045
UNITED KINGDOM				
CCP_IFS. P UK RPI ALL ITEMS NS	3.5738%	305,000	0	-72,445
CCP_IFS. P UK RPI ALL ITEMS NS	3.3360%	65,000	0	-25,481
CCP_IFS. P UK RPI ALL ITEMS NS	3.5600%	75,000	0	-23,470
CCP_IFS. P UK RPI ALL ITEMS NS	3.7460%	95,000	0	-20,501
CCP_IFS. P UK RPI ALL ITEMS NS	3.6775%	75,000	0	-16,993
CCP_IFS. P UK-RPI CME	4.2650%	115,000	0	-9,211
CCP_IFS. P UK-RPI CME	4.2459%	195,000	0	-14,271
CCP_IFS. R UK RPI ALL ITEMS NS	0.0100%	120,000	0	28,222
CCP_IFS. R UK-RPI CME	0.0100%	575,000	135	35,403
CCP_IFS. P UK RPI ALL ITEMS NS	0.0100%	-615,000	-281	0
CCP_IFS. P UK-RPI CME	0.0100%	-310,000	-311	0
CCP_IFS. R UK RPI ALL ITEMS NS	3.6225%	-120,000	0	0
CCP_IFS. R UK-RPI CME	3.8550%	-40,000	0	0
CCP_IFS. R UK-RPI CME	3.7250%	-60,000	0	0
CCP_IFS. R UK-RPI CME	3.7737%	-40,000	-175	0
CCP_IFS. R UK-RPI CME	4.5945%	-120,000	0	0
CCP_IFS. R UK-RPI CME	4.5740%	-120,000	0	0
CCP_IFS. R UK-RPI CME	4.5300%	-195,000	0	0
CULLIGAN 7/21 COV-LITE TLB	0.0000%	56,700	56,417	56,115
EQUINITI GROUP 12/21 (USD) TL	0.0000%	64,362	63,719	64,121
EURO GARAGES/EG GROUP 3/18	0.0000%	76,699	75,304	75,329
HYPERION INSURANCE/HOWDEN 2/21	0.0000%	58,399	57,815	57,682
IGLO BIRDS EYE 12/17 (USD)	0.0000%	231,929	227,248	228,838
INEOS 10/17 (USD) TLB	0.0000%	250,000	249,688	245,293
MISYS 6/17 (USD) COV-LITE TLB	0.0000%	249,312	248,845	245,857
PAYSAFE 6/21 (USD) COV-LITE TL	0.0000%	164	164	157
R&R ICE CREAM/FRONERI 1/20	0.0000%	109,965	103,766	107,825

	Coupon	Units	Cost	Market Value
Total of International Securities			72,627,146	71,152,940
Cash Equivalent Securities				3.71%
BNY MELLON CASH RESERVE	0.0000	1019.84	1019.84	1019.84
CASH COLLATERAL HELD AT JP	0.0000	103,000	103,000	103,000
CME CCP COLL HELD AT GSC	0.0000	44,000	44,000	44,000
MSI CASH COLLATERAL	0.0001	-150,000	-150,000	-150,000
SWAP COLLATERAL WITH BARCLAYS	0.0000	90,000	90,000	90,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	208,000	208,000	208,000
SWAP COLLATERAL WITH UBS	0.0000	-10,000	-10,000	-10,000
SWAP/ISDA BANK OF AMERICA (BOA)	0.0155	30,000	30,000	30,000
U S TREASURY BILL	0.0000	4,763,000	4,760,603	4,760,603
WTU CASH SWEEP ACCOUNT	0.0044	18,730,976	18,730,976	18,730,976
Others (Payables, Receiveables, etc.)			-13,701,311	-13,526,510
Total of Cash Equivalent Securities			10,106,288	10,281,090
Total of Cash Equivalent Securities			10,106,288	10,281,090
Futures Contracts				0.90%
EURO-BOBL FUTURE (EUX)	0.0000%	-13	0	42,231
EURO-BUND FUTURE (EUX)	0.0000%	-4	0	-12,787
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-1	0	7,299
EURO-OAT FUTURE (EUX)	0.0000%	-6	0	46,731
3MO EURO EURIBOR FUTURE (ICF)	0.0000%	0	0	-2,197
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	2	0	-1,411
COPPER FUTURE (LME)	0.0000%	2	0	11,125
ICE 3MTH SONIA FUTURE (ICF)	0.0000%	6	0	-20,071
LONG GILT FUTURE (ICF)	0.0000%	-2	0	8,269
LOW SU GASOIL G FUTURE (ICE)	0.0000%	5	0	79,062
WHITE SUGAR FUTURE (ICE)	0.0000%	2	0	2,825
90DAY EURODOLLAR FUTURE (CME)	0.0000%	-3	0	9,389
BRENT CRUDE FUTURE (ICE)	0.0000%	25	0	123,441
COFFEE 'C' FUTURE (NYB)	0.0000%	5	0	-39,536
COPPER FUTURE (CMX)	0.0000%	4	0	8,891
COPPER FUTURE (LME)	0.0000%	2	0	8,975
CORN FUTURE (CBT)	0.0000%	45	0	177,886
COTTON NO 2 FUTURE (NYB)	0.0000%	6	0	36,169
COTTON NO.2 FUTURE (NYB)	0.0000%	1	0	6,949
GASOLINE RBOB FUTURE (NYM)	0.0000%	7	0	59,210
GOLD 100 OZ FUTURE (CMX)	0.0000%	15	0	-71,420
KC HRW WHEAT FUTURE (CBT)	0.0000%	9	0	81,698
LEAN HOGS FUTURE (CME)	0.0000%	11	0	24,864
LIVE CATTLE FUTURE (CME)	0.0000%	8	0	11,200
LME PRI ALUM FUT (LME)	0.0000%	11	0	92,137
LOW SU GASOIL G FUTURE (ICE)	0.0000%	6	0	138,676
NATURAL GAS FUTURE (NYM)	0.0000%	56	0	806,005
NICKEL FUTURE (LME)	0.0000%	3	0	160,920
NY HARB ULSD FUTURE (NYM)	0.0000%	5	0	129,177
PALLADIUM FUTURE (NYM)	0.0000%	1	0	5,440
PLATINUM FUTURE (NYM)	0.0000%	2	0	-13,351
PRI ALUMINUM FUTURE (LME)	0.0000%	3	0	25,525
RED WHEAT FUTURE (MGE)	0.0000%	2	0	13,664
SILVER FUTURE (CMX)	0.0000%	6	0	52,365
SOYBEAN FUTURE (CBT)	0.0000%	21	0	26,231
SOYBEAN MEAL FUTURE (CBT)	0.0000%	16	0	20,354
SOYBEAN OIL FUTURE (CBT)	0.0000%	15	0	24,894
SUGAR #11 (WORLD) FUTURE	0.0000%	1	0	168
SUGAR #11 WORLD FUTURE	0.0000%	18	0	32,985
US 10YR NOTE FUTURE (CBT)	0.0000%	4	0	-14,844
US 10YR NOTE FUTURE JUN 22	0.0000%	2	2,715	891
US 10YR ULTRA FUTURE (CBT)	0.0000%	-6	0	31,751
US 2YR NOTE FUTURE (CBT)	0.0000%	5	0	-962
US 5YR NOTE FUTURE (CBT)	0.0000%	22	0	-63,960
US LONG BOND FUTURE (CBT)	0.0000%	-1	0	8,875
US ULTRA BOND (CBT)	0.0000%	-4	0	13,343
WHEAT FUTURE (CBT)	0.0000%	15	0	125,558

	Coupon	Units	Cost	Market Value
WTI CRUDE FUTURE (NYM)	0.0000%	25	0	244,841
ZINC FUTURE (LME)	0.0000%	4	0	38,426
Total of Futures Contracts			2,715	2,497,901
Total of INFLATION PROTECTION FUND-I			261,159,215	276,851,587