

Coupon Units Cost Market Value
INFLATION PROTECTION FUND-I

Domestic Fixed Income Securities

69.53%

Domestic Corporate & Other Bonds

AMERICAN CREDIT ACCEP 2 A 144A	1.6500	25,536	25,650	25,556
AMERICAN EXPRESS CREDIT AC 2 A	0.5403	755,000	757,468	756,199
AMERICAN EXPRESS CREDIT AC 5 A	0.4703	600,000	601,952	601,583
AMERICREDIT AUTOMOBILE RE 3 A2	0.4200	115,419	115,512	115,476
BA CREDIT CARD TRUST A1 A1	1.7400	360,000	365,699	364,928
BCC FUNDING CORP XV 1A A2 144A	2.4600	142,437	144,141	143,962
BMW VEHICLE LEASE TRUST 2 2 A2	0.1900	185,000	184,988	184,976
BMW VEHICLE OWNER TRUST 2 A A2	0.3900	21,443	21,442	21,449
BOYD 6/21 DELAYED TL	0.0000	34,875	34,701	34,744
CAPITAL ONE MULTI-ASSET A2 A2	0.5003	669,000	670,814	670,079
CAPITAL ONE MULTI-ASSET A7 A7	0.6003	566,000	567,388	566,347
CARMAX AUTO OWNER TRUST 1 A2A	0.2200	125,337	125,376	125,348
CARMAX AUTO OWNER TRUST 3 A2B	0.3403	108,119	108,197	108,149
CARVANA AUTO RECEIVABLES P1 A2	0.2800	188,965	189,013	188,987
CCP_IFS. P CPURNSA US CPI URBA	1.9488	135,000	0	-14,182
CCP_IFS. P CPURNSA US CPI URBA	2.4990	257,500	0	-8,033
CCP_IFS. P CPURNSA US CPI URBA	2.3250	590,000	0	-28,958
CCP_IFS. P CPURNSA US CPI URBA	2.3285	145,000	0	-8,678
CCP_IFS. P USA-CPI-U CME	2.5900	520,000	0	-6,933
CCP_IFS. P USA-CPI-U CME	2.5450	640,000	0	-18,183
CCP_IFS. P USA-CPI-U CME	2.5350	250,000	0	-6,420
CCP_IFS. P USA-CPI-U CME	2.5813	255,000	0	-6,065
CCP_IFS. P USA-CPI-U CME	2.6340	520,000	0	-13,558
CCP_IFS. P USA-CPI-U CME	2.5288	255,000	0	-4,980
CCP_IFS. P USA-CPI-U CME	2.6950	520,000	0	-1,611
CCP_IFS. R CPURNSA US CPI URBA	0.0100	2,537,500	5	247,206
CCP_IFS. R USA-CPI-U CME	0.0100	2,960,000	0	75,253
CCP_IRS. P USD-LIBOR-BBA 3M CM		5,185,000	0	-45,172
CCP_IRS. P USD-SOFR-COMPOUND C	1.1130	80,000	0	-1,546
CCP_IRS. P USD-SOFR-COMPOUND C	1.1095	280,000	0	-5,568
CCP_IRS. P USD-SOFR-COMPOUND C	1.4420	170,000	0	-5,906
CCP_IRS. P USD-SOFR-COMPOUND C	1.0815	40,000	0	-888
CCP_IRS. P USD-SOFR-COMPOUND C	1.1160	60,000	0	-1,133
CCP_IRS. P USD-SOFR-COMPOUND C	1.1150	40,000	0	-765
CCP_IRS. P USD-SOFR-COMPOUND C	1.1230	40,000	0	-733
CCP_IRS. P USD-SOFR-COMPOUND C	1.1350	30,000	0	-517
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0100	4,540,000	0	25,189
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1349	270,000	0	19,613
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1379	985,000	0	-44
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1990	30,000	0	720
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1814	30,000	0	443
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1460	250,000	0	6
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1243	110,000	0	7,518
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1284	995,000	19	1,078
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1158	460,000	0	368
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1239	240,000	0	3,609
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100	510,000	0	16,858
CCP_IRS. R USD-SOFR-COMPOUND C	0.0498	110,000	0	1,141
CCP_IRS. R USD-SOFR-COMPOUND C	0.0498	430,000	0	3,931
CHASE FUNDING TRUST SERI 4 2A2	0.6893	20,755	18,945	20,558
CHASE ISSUANCE TRUST A1 A1	1.5300	124,000	126,255	126,067
CHASE ISSUANCE TRUST A2 A	0.4903	535,000	536,634	535,974
CITIBANK CREDIT CARD ISS A2 A2	2.1900	130,000	132,055	130,352
CITIBANK CREDIT CARD ISS A3 A3	0.5758	735,000	737,273	735,640
CITIBANK CREDIT CARD ISS A7 A7	0.4571	755,000	757,607	756,661
CITIGROUP COMMERCIAL MOR P3 A2	2.7430	37,356	37,498	37,337
CLAROS MORTGAGE 8/19 TLB	0.0000	98,250	98,511	98,496
CNH EQUIPMENT TRUST 2021- B A2	0.2200	114,000	114,013	113,949
CULLIGAN 6/21 COV-LITE DELAYED	0.0000	5,670	5,642	5,686
DELL EQUIPMENT FINAN 1 A2 144A	0.3300	205,000	205,178	205,100
DEXKO GLOBAL 9/21 (USD) COV-LI	0.0000	4,228	4,207	4,223
DIAMOND SPORTS/SINCLAIR/REGION	0.0000	89,814	89,833	55,747
DISCOVER CARD EXECUTION A1 A1	0.5803	720,000	722,228	721,015
DISCOVER CARD EXECUTION A2 A2	0.4203	320,000	321,426	320,938

	Coupon	Units	Cost	Market Value
DISCOVER CARD EXECUTION A7 A7	0.4503	150,000	150,620	150,521
DT AUTO OWNER TRUST 1A A 144A	0.3500	159,996	160,095	160,061
FLAGSHIP CREDIT AUTO 1 A 144A	0.3100	77,348	77,372	77,330
FLAGSHIP CREDIT AUTO 1 A 144A	1.9000	29,889	30,188	30,105
FORD CREDIT AUTO LEASE TR B A3	2.2200	22,285	22,460	22,303
FORD CREDIT AUTO OWNER TR A A2	0.1700	231,298	231,296	231,277
FORD CREDIT AUTO OWNER TR B A2	0.5000	21,777	21,795	21,785
FORD CREDIT AUTO OWNER TR C A2	0.2500	130,626	130,647	130,649
GM FINANCIAL AUTOMOBILE 3 A2A	0.3500	8,402	8,406	8,405
GM FINANCIAL AUTOMOBILE 3 A2B	0.2156	51,558	51,575	51,566
GM FINANCIAL CONSUMER AU 2 A2B	1.1346	5,854	5,873	5,857
GM FINANCIAL CONSUMER AUT 2 A2	0.2700	453,030	453,262	453,247
GM FINANCIAL CONSUMER AUT 3 A2	0.3500	134,002	134,042	134,049
HARLEY-DAVIDSON MOTORCYCL B A2	0.2400	125,000	124,992	124,998
HILLMAN 2/21 DELAYED TL	0.0000	21,162	21,160	21,130
HONDA AUTO RECEIVABLES 20 1 A2	1.6300	28,648	28,779	28,675
HONDA AUTO RECEIVABLES 20 1 A2	0.1600	194,860	194,852	194,850
HONDA AUTO RECEIVABLES 20 2 A2	0.7400	6,136	6,135	6,139
HONDA AUTO RECEIVABLES 20 2 A2	0.1700	215,000	214,998	214,927
HONDA AUTO RECEIVABLES 20 3 A2	0.2000	160,000	159,985	159,981
HYUNDAI AUTO LEASE S A A2 144A	0.2500	219,331	219,393	219,410
HYUNDAI AUTO LEASE S B A2 144A	0.1900	427,000	427,000	426,918
HYUNDAI AUTO RECEIVABLES B A2	0.3800	70,835	70,882	70,861
HYUNDAI AUTO RECEIVABLES C A2	0.2600	258,114	258,239	258,167
INDYMAC INDX MORTGAGE AR29 A1	0.4293	21,624	19,165	22,147
IRS P 0.405% R US0003M	0.0000	-930,000	-2,274	-491
IRS P 0.508% R US0003M	0.0000	-1,590,000	-4,626	-2,328
IRS P 0.568% R US0003M	0.0000	-1,390,000	-4,518	-2,604
IRS P 0.9% R US0003M	0.0000	-1,190,000	-5,314	-3,597
IRS P 1% R US0003M	0.0000	-270,000	-1,350	-19
IRS P 1% R US0003M (OTC)	0.0000	-140,000	-1,918	-264
IRS P 1.064% R US0003M	0.0000	-100,000	-3,364	-755
IRS P 1.235% R US0003M	0.0000	-92,500	-3,034	-1,108
IRS P 1.244 R US0003M	0.0000	-92,500	-3,025	-1,131
IRS P 1.2475% R US0003M (OTC)	0.0000	-130,000	-3,062	-667
IRS P 1.254% R US0003M	0.0000	-100,000	-3,298	-1,071
IRS P 1.3% R US0003M	0.0000	-270,000	-2,666	-388
IRS P 1.305% R US0003M	0.0000	590,000	5,509	5,509
IRS P 1.4% R US0003M	0.0000	-190,000	-1,805	-2,488
IRS P 1.429% R US0003M	0.0000	50,000	2,680	3,906
IRS P 1.438% R US0003M	0.0000	-190,000	-6,194	-3,458
IRS P 1.525% R US0003M	0.0000	-20,000	-4,004	-4,577
IRS P 1.775% R US0003M	0.0000	-120,000	-2,571	-2,935
IRS P 1.8% R US0003M	0.0000	351,000	15,806	20,395
IRS P 1.97% R US0003M	0.0000	125,000	5,713	5,342
IRS P 2% R US0003M	0.0000	125,000	5,506	5,206
IRS P US0003M R 1.675%	0.0000	80,000	3,552	2,692
IRS P US0003M R 1.68%	0.0000	80,000	3,587	2,716
IRS R 0.45% P US0003M	0.0000	-612,000	-514	-748
IRS R 0.485% P US0003M	0.0000	-965,000	-2,774	-3,127
IRS R 0.5% P US0003M	0.0000	-1,030,000	-1,288	-1,310
IRS R 0.508% P US0003M	0.0000	-2,880,000	-8,490	-6,294
IRS R 0.518% P US0003M	0.0000	-660,000	-1,922	-1,951
IRS R 0.562% P US0003M	0.0000	-660,000	-2,219	-1,964
IRS R 0.568% P US0003M	0.0000	-1,390,000	-4,518	-4,092
IRS R 0.75% P US0003M	0.0000	-930,000	-2,189	-1,209
IRS R 1.064% P US0003M	0.0000	-100,000	-3,364	-6,827
IRS R 1.2% P US0003M	0.0000	800,000	7,832	6,731
IRS R 1.234 P US0003M	0.0000	-92,500	-3,034	-5,529
IRS R 1.244% P US0003M	0.0000	-92,500	-3,025	-5,468
IRS R 1.2475% P US0003M (OTC)	0.0000	-130,000	-3,062	-4,724
IRS R 1.254% P US0003M	0.0000	-100,000	-3,298	-6,288
IRS R 1.2825% P US0003M	0.0000	50,000	2,705	1,194
IRS R 1.305% P US0003M	0.0000	590,000	5,509	5,509
IRS R 1.385% P US0003M	0.0000	570,000	8,599	7,858
IRS R 1.429% P US0003M	0.0000	50,000	2,680	1,408
IRS R 1.438% P US0003M	0.0000	-190,000	-6,194	-9,707
IRS R 1.492% P US0003M	0.0000	107,000	5,620	3,132
IRS R 1.5% P US0003M	0.0000	-270,000	-3,240	-3,710
IRS R 1.5% P US0003M (OTC)	0.0000	-140,000	-1,918	-2,826
IRS R 1.525% P US0003M	0.0000	-20,000	-4,004	-5,459
IRS R 1.55% P US0003M	0.0000	190,000	6,897	5,527

	Coupon	Units	Cost	Market Value
IRS R 1.6% P US0003M	0.0000	-130,000	-2,373	-2,359
IRS R 1.62% P US0003M	0.0000	-130,000	-3,448	-2,137
IRS R 1.775% P US0003M	0.0000	-120,000	-2,571	-72
IRS R 1.8% P US0003M	0.0000	81,000	5,353	5,266
IRS R 1.848% P US0003M	0.0000	-70,000	-7,298	-8,485
IRS R 1.97% P US0003M	0.0000	125,000	5,713	5,810
IRS R 2% P US0003M	0.0000	-525,000	-11,608	-2,270
IRS R 2.012% P US0003M	0.0000	-200,000	-7,620	-4,788
IRS R 2.4% P US0003M	0.0000	-190,000	-2,128	-947
IRS R 2.602% P US0003M	0.0000	150,000	8,393	12,778
IRS R US0003M P 0.3%	0.0000	-290,000	-134	-24
IRS R US0003M P 0.485%	0.0000	-965,000	-2,774	-1,069
IRS R US0003M P 0.508%	0.0000	-1,290,000	-4,047	-1,739
IRS R US0003M P 0.518%	0.0000	-660,000	-1,922	-941
IRS R US0003M P 0.562%	0.0000	-660,000	-2,219	-1,193
IRS R US0003M P 0.9%	0.0000	-400,000	-2,080	-1,195
IRS R US0003M P 1.25%	0.0000	790,000	9,362	11,039
IRS R US0003M P 1.2825%	0.0000	50,000	2,705	4,348
IRS R US0003M P 1.385%	0.0000	570,000	8,265	3,930
IRS R US0003M P 1.492%	0.0000	107,000	5,620	7,759
IRS R US0003M P 1.675%	0.0000	80,000	3,552	4,577
IRS R US0003M P 1.68%	0.0000	80,000	3,587	4,585
IRS R US0003M P 1.848%	0.0000	-70,000	-7,298	-6,159
IRS R US0003M P 2%	0.0000	-50,000	-5,188	-5,188
IRS R US0003M P 2.012%	0.0000	-200,000	-7,620	-9,107
IRS R US0003M P 2.602%	0.0000	150,000	8,393	5,050
MARINER WEALTH ADVISORS 8/21 C	0.0000	8,338	8,338	8,296
MARLETTE FUNDING TRU 1A A 144A	0.6000	66,000	65,998	66,035
MARLETTE FUNDING TRU 2A A 144A	0.5100	86,485	86,484	86,487
MERCEDES-BENZ AUTO LEASE A A2	0.1800	374,946	374,943	374,947
MERCEDES-BENZ AUTO LEASE B A2	0.3100	175,900	175,936	175,962
MERRILL LYNCH MORTGAGE HE2 A1B	1.0293	8,896	7,920	8,854
NAVIENT STUDENT LOA 2A A1 144A	0.3560	5,837	5,834	5,837
NAVIENT STUDENT LOA 2A A2 144A	1.1393	70,234	70,601	70,354
NISSAN AUTO LEASE TRUST 2 B A2	0.3400	71,345	71,380	71,379
NISSAN AUTO RECEIVABLES 2 A A2	0.1600	450,000	449,989	449,921
PERATON 2/21 COV-LITE (3775MM)	0.0000	63,129	62,814	62,814
PFS FINANCING CORP B A 144A	1.2100	374,000	376,522	376,442
PFS FINANCING CORP F A 144A	3.5200	200,000	201,700	199,697
PIKE 1/21 COV-LITE DELAYED TL	0.0000	9,444	9,432	9,432
PRECISION MEDICINE 2/21	0.0000	7,650	7,650	7,647
PRESTIGE AUTO RECEI 1A A2 144A	0.5200	145,500	145,598	145,573
RV RETAILER 7/21 DELAYED TL	0.0000	59,206	59,132	59,058
SANTANDER CONSUMER AA A2 144A	0.2300	216,859	216,834	216,866
SANTANDER RETAIL AUT A A2 144A	1.6900	173,577	174,607	174,107
SANTANDER RETAIL AUT A A2 144A	0.3200	94,960	95,034	94,990
SANTANDER RETAIL AUT B A2 144A	0.4200	214,658	214,932	214,881
SOFI PROFESSIONAL LO E A1 144A	0.5893	32,249	32,261	32,265
SOVOS COMPLIANCE 7/21 COV-LITE	0.0000	5,890	5,876	5,922
SWI P 1.62% R US0003M	0.0000	-130,000	-3,448	-2,494
TESLA AUTO LEASE TRU A A2 144A	0.5500	230,956	231,218	231,189
TOYOTA AUTO RECEIVABLES 2 A A2	1.6700	9,071	9,114	9,076
TOYOTA AUTO RECEIVABLES 2 A A2	0.1600	197,733	197,731	197,702
TOYOTA AUTO RECEIVABLES 2 B A2	0.1400	535,000	534,991	534,715
TOYOTA AUTO RECEIVABLES 2 C A2	0.2000	390,000	389,971	389,971
TOYOTA AUTO RECEIVABLES 2 C A2	0.3600	20,240	20,248	20,246
TOYOTA AUTO RECEIVABLES 2 D A2	0.2300	122,519	122,516	122,547
U S TREASURY BOND	1.3750	35,000	34,047	29,534
UNIVERSAL HOSPITAL/AGILITI	0.0000	126,310	125,914	125,520
VERIZON OWNER TRUST 2018 A A1A	3.2300	55,255	55,953	55,461
VERIZON OWNER TRUST 2018 A A1B	0.3256	185,535	185,622	185,581
VERIZON OWNER TRUST 2019 A A1A	2.9300	98,470	99,985	99,356
VERIZON OWNER TRUST 2019 A A1B	0.4156	308,389	308,744	308,667
VERIZON OWNER TRUST 2019 B A1A	2.3300	151,827	153,869	153,203
VERIZON OWNER TRUST 2019 B A1B	0.5356	372,666	373,475	373,291
VERIZON OWNER TRUST 2019 C A1A	1.9400	255,000	258,255	257,512
VERIZON OWNER TRUST 2019 C A1B	0.5056	126,000	126,377	126,275
VOLKSWAGEN AUTO LEASE TRU A A2	0.2700	94,899	94,944	94,938
VOLKSWAGEN AUTO LOAN ENH 1 A2B	0.7174	14,191	14,203	14,196
VOLVO FINANCIAL EQU 1A A2 144A	0.3700	309,937	310,080	310,091
WORLD OMNI AUTO RECEIVAB B A2A	0.5500	79,715	79,835	79,751
WORLD OMNI AUTO RECEIVABL B A2	0.2000	295,000	295,022	294,986

	Coupon	Units	Cost	Market Value
WORLD OMNI AUTO RECEIVABL C A2	0.3500	73,448	73,490	73,470
WORLD OMNI AUTOMOBILE LEA A A2	0.2100	493,000	492,955	492,898
WORLD OMNI SELECT AUTO TR A A2	0.4700	147,487	147,617	147,582
Total of Domestic Corporate & Other Bonds			18,660,162	18,862,454

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	12,748,530	13,513,777	13,773,802
US TREAS-CPI INFLAT	0.2500	4,515,095	4,790,058	4,945,354
US TREAS-CPI INFLAT	0.3750	4,324,576	4,415,611	4,703,695
US TREAS-CPI INFLAT	0.5000	2,344,565	2,492,097	2,599,658
US TREAS-CPI INFLAT	0.6250	5,524,521	5,714,136	6,000,447
US TREAS-CPI INFLAT	0.7500	3,149,029	3,159,811	3,722,640
US TREAS-CPI INFLAT	1.0000	1,663,807	1,787,809	2,200,538
US TREAS-CPI INFLAT	1.3750	790,560	934,577	1,084,930
US TREAS-CPI INFLAT	1.7500	188,925	196,515	227,317
US TREAS-CPI INFLAT	2.0000	240,672	249,848	280,659
US TREAS-CPI INFLAT	2.1250	1,334,368	1,618,682	1,999,034
US TREAS-CPI INFLAT	2.3750	752,628	800,088	914,084
US TREAS-CPI INFLAT	2.5000	98,530	107,756	126,192
US TREAS-CPI INFLAT	3.6250	207,580	238,532	277,512
US TREAS-CPI INFLAT	0.8750	2,119,394	2,324,747	2,518,100
US TREAS-CPI INFLAT	3.3750	184,536	240,834	269,994
WII USTPF UNIT	0.0000	7,641,817	81,153,863	95,528,833
Total of Inflation Protection Securities			123,738,741	141,172,790

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	62,358	61,290	60,098
ABC SUPPLY 10/19 COV-LITE TL	0.0000	103,979	103,608	103,236
ACRISURE 1/20 TLB	0.0000	97,758	93,435	96,759
ADIANT 4/21 TLB1	0.0000	31,579	31,537	31,565
ADVANCED COMPUTER 9/19	0.0000	49,250	48,899	48,881
ADVANCED DRAINAGE 7/19 TL	0.0000	165,221	165,427	165,221
ADVISOR GROUP 1/21 TL	0.0000	0	0	0
ALCHEMY COPYRIGHTS 8/20 COV-LI	0.0000	124,189	123,351	124,189
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000	94,242	94,333	93,953
ALKERMES 3/21 COV-LITE TLB	0.0000	99,240	98,446	98,620
ALLEGRO MICROSYSTEMS 9/20 COV-	0.0000	1,730	1,713	1,726
ALLIANCE LAUNDRY 9/20 COV-LITE	0.0000	89,927	89,466	90,007
ALLIANT INSURANCE 10/20	0.0000	10,598	10,545	10,601
ALLIANT INSURANCE 4/18	0.0000	121,859	117,881	120,945
AMERICAN RESIDENTIAL 10/20	0.0000	87,958	87,518	87,848
AMERICAN TRAILER WORLD 3/21 CO	0.0000	45,000	44,931	44,764
AMWINS 2/21 TLB	0.0000	161,516	161,331	160,487
APPLIED SYSTEMS 9/17 COV-LITE	0.0000	98,592	98,715	98,555
AQA ACQUISITION/SMARTBEAR 11/2	0.0000	82,347	82,656	82,630
ARAMARK 6/18 COV-LITE TLB	0.0000	12,220	12,191	11,940
ARBY'S/INSPIRE BRANDS 1/20 COV	0.0000	166,242	155,755	165,947
ARBY'S/INSPIRE BRANDS 11/20 CO	0.0000	46,038	45,578	46,096
ARUBA INVESTMENTS (ANGUS)11/20	0.0000	28,407	28,123	28,442
ASCEND PERFORMANCE 2/21 COV-LI	0.0000	83,797	82,881	84,726
ASCENSUS 5/21 TL	0.0000	42,390	42,178	42,249
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000	116,061	115,210	115,046
ASPEN DENTAL 6/21 INCREMENTAL	0.0000	24,118	23,997	24,087
ATHENAHEALTH 2/21 COV-LITE TLB	0.0000	153,930	151,145	154,238
ATKORE 5/21 TL	0.0000	29,030	28,884	28,912
ATLANTIC AVIATION 7/21 COV-LIT	0.0000	60,521	60,401	60,434
AUTHENTIC BRANDS 1/21 TLB	0.0000	74,279	74,269	74,129
AUTHENTIC BRANDS 7/20 INCREMEN	0.0000	54,174	53,536	52,819
AUTODATA 5/19 COV-LITE TLB	0.0000	63,080	62,640	62,735
AVANTOR 7/21 COV-LITE TLB4	0.0000	55,400	55,446	55,303
BAY CLUB 9/18 COV-LITE TL	0.0000	121,698	123,723	117,591
BEACON ROOFING 4/21 COV-LITE T	0.0000	101,582	99,494	100,958
BELFOR 4/19 TLB	0.0000	30,870	30,770	30,947
BELRON 4/21 (USD) TLB	0.0000	97,763	95,750	97,543
BLACKSTONE CQP 5/21 TLB	0.0000	110,122	109,571	109,755
BLACKSTONE MORTGAGE 6/21 TLB2	0.0000	82,835	80,461	82,731
BLOUNT 9/18 COV-LITE TLB	0.0000	24,313	24,188	24,334
BOYD 6/21 TL	0.0000	58,125	57,832	57,907

	Coupon	Units	Cost	Market Value
BRICKMAN GROUP/BRIGHTVIEW	0.0000	97,487	94,847	96,878
BROOKS AUTOMATION 10/17	0.0000	37,879	37,543	37,595
CABLEVISION SYSTEMS 3/17 TLB	0.0000	97,208	94,337	95,750
CABLEVISION SYSTEMS/ALTICE USA	0.0000	26,745	26,745	26,405
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	82,546	82,047	82,924
CAMBREX 1/21 COV-LITE TLB2	0.0000	102,011	100,702	102,102
CANO HEALTH 11/20 TL	0.0000	19,952	19,952	19,961
CARESTREAM 5/20 EXTENDED TL	0.0000	55,487	54,931	55,649
CENSEOHEALTH / ADVANCE HEALTH	0.0000	65,490	65,194	65,163
CENTURI GROUP 8/21 TLB	0.0000	68,066	67,385	68,010
CENTURYLINK 1/20 COV-LITE TLB	0.0000	128,371	126,713	126,855
CERIDIAN 4/18 COV-LITE TLB	0.0000	148,705	145,895	146,549
CHROMAFLO TECHNOLOGIES 11/16	0.0000	20,486	20,435	20,486
CINEMORLD 9/19 INCREMENTAL TL	0.0000	6,967	6,941	5,678
CITADEL SECURITIES 1/21 TLB	0.0000	54,370	54,302	53,846
CLARIVATE ANALYTICS 10/19 COV-	0.0000	98,995	97,634	98,706
CLARIVATE ANALYTICS 9/20	0.0000	49,750	49,501	49,859
CLOUDERA 12/20 COV-LITE TLB	0.0000	49,338	49,091	49,276
CLOUDERA 7/21 TL	0.0000	77,700	76,923	77,555
COHU 9/18 COV-LITE TLB	0.0000	33,039	32,258	32,895
COMMSCOPE 1/19 TLB	0.0000	111,409	111,186	110,736
CONSOLIDATED CONTAINER/ALTIUM	0.0000	21,405	21,298	21,267
CORELOGIC 6/21 COV-LITE TL	0.0000	90,000	89,550	89,888
CORNERSTONE ONDEMAND 3/21 COV-	0.0000	35,919	34,842	35,861
CORNERSTONE ONDEMAND 9/21 TL	0.0000	94,689	94,320	94,452
COWEN 3/21 COV-LITE TLB	0.0000	54,725	54,451	54,862
CULLIGAN 6/21 COV-LITE TLB	0.0000	45,360	45,133	45,485
DEALER TIRE 1/20 TLB1	0.0000	25,000	25,000	24,990
DEXKO GLOBAL 9/21 (USD) COV-LI	0.0000	22,199	22,088	22,172
DIVERSEY 9/21 TLB	0.0000	38,237	38,046	38,264
DRW 3/21 TL	0.0000	92,673	92,313	92,286
DTZ/CUSHMAN 1/20 COV-LITE TLB	0.0000	146,640	141,128	145,210
DUFF & PHELPS 4/20 (USD) COV-L	0.0000	103,148	101,823	103,358
DYNATRACE 8/18 COV-LITE TL	0.0000	69,458	68,416	69,125
E2OPEN 02/21 COV-LITE TL	0.0000	97,469	96,794	97,409
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000	99,743	98,746	98,461
EMDEON 3/17 COV-LITE TLB	0.0000	175,731	173,631	175,520
ENERGIZER 12/20 TLB	0.0000	56,041	55,839	55,971
EPICOR 7/20 COV-LITE TL	0.0000	187,262	183,824	187,178
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000	55,500	55,500	55,569
FERRO 4/18 (USD) COV-LITE TLB1	0.0000	22,469	22,412	22,422
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	26,535	25,853	26,474
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	26,438	25,758	26,378
FILTRATION GROUP 3/18 (USD) TL	0.0000	70,477	70,581	70,081
FIRST ADVANTAGE 2/21 COV-LITE	0.0000	121,382	120,793	121,230
FIRSTLIGHT FIBER 5/18 TL	0.0000	98,056	97,363	96,667
FLEXERA SOFTWARE 12/20 COV-LIT	0.0000	229,344	229,239	229,415
FLYNN RESTAURANT 6/18 TL	0.0000	91,664	88,789	90,610
FOCUS FINANCIAL PARTNERS 1/20	0.0000	167,436	166,161	166,110
FOREST CITY 11/19 TLB	0.0000	0	0	0
FORTRESS INVESTMENT 9/20 COV-L	0.0000	106,267	104,746	105,793
FOUNDATION BUILDING MATERIALS	0.0000	140,443	140,629	139,415
GCI 9/20 TLB	0.0000	41,874	41,665	41,796
GEON PERFORMANCE 8/21 COV-LITE	0.0000	28,790	28,574	28,978
GLOBAL HEALTHCARE EXCHANGE	0.0000	93,026	90,351	92,833
GRAFTECH 2/18 COV-LITE TLB	0.0000	63,164	61,884	63,164
GRAHAM PACKAGING 2/21 COV-LITE	0.0000	199,500	198,752	199,279
GREATBATCH/INTEGER 8/21	0.0000	102,147	101,637	101,998
HARSCO 3/21 TL	0.0000	104,318	103,797	104,014
HAYWARD INDUSTRIES 5/21 COV-LI	0.0000	135,127	135,154	134,705
HD SUPPLY WATERWORKS 6/21 TLB	0.0000	115,606	115,457	115,028
HEALTHCARE ROYALTY 7/21 COV-LI	0.0000	96,900	96,658	96,537
HILEX POLY/NOVOLEX 3/21 COV-LI	0.0000	106,376	102,767	106,125
HILLMAN 2/21 TLB1	0.0000	88,350	88,129	88,217
HORIZON PHARMA/HORIZON	0.0000	88,400	87,958	87,914
HORIZON PHARMA/HORIZON THERAPE	0.0000	57,902	57,757	57,768
HORNBLOWER 11/20 INCREMENTAL C	0.0000	79,748	77,514	75,282
HUB INTERNATIONAL 1/21 COV-LIT	0.0000	109,423	108,870	109,423
HUDSON RIVER 3/21 TL	0.0000	147,138	145,130	146,192
HYLAND SOFTWARE 10/18	0.0000	147,872	145,339	147,949
ICON/PRA HEALTH 7/21 US TERM L	0.0000	13,978	13,908	14,022
INGRAM MICRO 7/21 COV-LITE TL	0.0000	83,822	83,265	83,989

	Coupon	Units	Cost	Market Value
INOVALON HOLDINGS 2/20	0.0000	168,221	165,980	168,056
INSTALLED BUILDING 12/19 COV-L	0.0000	53,820	52,386	53,685
INSULET 4/21 COV-LITE TLB	0.0000	56,610	56,468	56,705
INTERNET BRANDS 6/20 INCREMENT	0.0000	13,160	13,029	13,189
INTERNET BRANDS 8/17 COV-LITE	0.0000	97,468	94,367	97,136
INTRAWEST/ALTERRA 7/21 SERIES	0.0000	140,556	137,298	140,029
ISTAR FINANCIAL 6/16 TLB	0.0000	114,080	112,322	113,795
JANE STREET 1/21 TL	0.0000	134,325	134,173	132,915
JMC STEEL/ZEKELMAN 1/20 TL	0.0000	108,433	108,433	107,191
K-MAC 7/21 COV-LITE TL	0.0000	90,000	89,550	89,505
KOFAX 1/19 INCREMENTAL	0.0000	91,517	90,574	91,765
KOFAX 2/18 COV-LITE TL	0.0000	4,361	4,361	4,370
LES SCHWAB 10/20 COV-LITE TLB	0.0000	35,647	35,506	35,580
LEVEL 3 11/19 COV-LITE TLB	0.0000	144,198	141,428	142,370
LIFE SCIENCES/ASP NAVIGATE 9/2	0.0000	87,958	86,639	87,078
LIVE NATION 10/19 TLB	0.0000	79,729	80,023	77,669
LUMOS NETWORKS 10/17 COV-LITE	0.0000	66,360	66,292	66,166
MADISON IAQ 6/21 COV-LITE TL	0.0000	26,100	25,970	26,056
MAJORDRIVE HOLDINGS COV-LITE T	0.0000	19,000	18,905	19,030
MARINER WEALTH ADVISORS 8/21 C	0.0000	58,367	57,784	58,075
MAXLINEAR 6/21 COV-LITE TLB	0.0000	49,472	49,348	49,245
MEDIWARE INFORMATION/WELLSKY 3	0.0000	43,412	43,195	43,345
MEDPLAST 6/18 2ND LIEN TL	0.0000	25,000	24,523	23,844
MESSER INDUSTRIES 10/18 (USD)	0.0000	131,737	129,384	130,979
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	47,500	45,833	47,441
MGM 6/18 TL	0.0000	118,288	116,207	117,475
MICRO FOCUS 4/17 (USD)	0.0000	10,421	10,047	10,303
MICRO FOCUS 5/20 (USD) TL	0.0000	48,529	47,315	48,786
MICRO FOCUS 6/17 (SEATTLE	0.0000	70,555	68,024	69,761
MILK SPECIALTIES 6/21 TL	0.0000	72,185	70,946	72,117
MONARCH 5/16 (USD) COV-LITE	0.0000	96,460	95,956	96,330
N-ABLE 7/21 COV-LITE TLB	0.0000	90,000	89,775	89,888
NAVICURE/WAYSTAR 9/19 COV-LITE	0.0000	45,585	45,601	45,585
NEW ARCLIN 2/21 COV-LITE TLB	0.0000	96,895	95,574	96,822
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	24,373	24,184	24,252
NFP 2/20 COV-LITE TL	0.0000	141,717	136,153	140,148
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000	152,221	151,683	152,221
ODYSSEY LOGISTICS 5/18 COV-LIT	0.0000	29,846	29,510	29,428
OMNITRACS 3/18 COV-LITE TLB	0.0000	0	0	0
ON SEMICONDUCTOR 9/19 TLB	0.0000	0	0	0
OPTION CARE/BIOSCRIP 5/19	0.0000	106,289	106,272	106,236
ORION ADVISOR 3/21 COV-LITE TL	0.0000	29,850	29,514	29,850
ORYX SOUTHERN/ORYX MIDSTREAM	0.0000	1	1	1
PACIFIC DENTAL SERVICES 4/21 C	0.0000	39,506	39,210	39,588
PACIFIC GAS & ELECTRIC 6/20 TL	0.0000	56,291	55,580	55,289
PACKAGING COORDINATORS/PCI PHA	0.0000	81,935	82,243	81,987
PACTIV EVERGREEN/REYNOLDS GROU	0.0000	22,017	21,906	21,984
PAREXEL INTERNATIONAL 8/21 TL	0.0000	69,708	69,359	69,719
PENN ENGINEERING 6/17 USD	0.0000	50,766	49,829	50,702
PERATON 2/21 COV-LITE TLB	0.0000	182,831	182,485	182,860
PHARMACEUTICAL PRODUCT/PPD 1/2	0.0000	207,081	206,981	206,650
PIKE 1/21 INCREMENTAL TLB	0.0000	116,876	116,371	116,797
PILOT TRAVEL CENTERS 7/21 COV-	0.0000	56,435	56,153	56,233
PLASTIPAK PACKAGING 4/18	0.0000	136,372	135,009	136,185
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000	152,501	152,078	151,993
PODS 3/21 COV-LITE TLB	0.0000	67,331	66,995	67,343
POTTERS INDUSTRIES 11/20 COV-L	0.0000	44,090	43,649	44,062
PQ CORP/ECOVYST 6/21 COV-LITE	0.0000	68,682	68,510	68,696
PQ PERFORMANCE CHEMICALS 4/21	0.0000	95,390	94,913	95,509
PRECISION MEDICINE 2/21 COV-LI	0.0000	58,357	57,481	58,332
PRESS GANEY 7/19 TLB	0.0000	49,564	49,572	49,224
PRESTIGE BRANDS 6/21 B5 TLB	0.0000	90,000	89,550	89,845
PRIMESOURCE 1/21 COV-LITE TL	0.0000	102,244	101,520	101,797
PROLAMINA 11/20 EXTENDED COV-L	0.0000	33,622	33,622	33,664
PROOFPOINT 8/21 COV-LITE TL	0.0000	111,333	111,001	110,721
RAVAGO 2/21 COV-LITE TLB	0.0000	109,989	109,615	109,439
RE/MAX 7/21 COV-LITE TLB	0.0000	49,739	49,968	49,552
REALPAGE 2/21 COV-LITE TL	0.0000	116,599	116,540	116,197
REXNORD/ZURN WATER SOLUTIONS 9	0.0000	124,875	124,563	124,844
REYNOLDS GROUP/PACTIV EVERGREE	0.0000	68,988	68,816	68,471
RING CONTAINER 8/21 COV-LITE T	0.0000	21,137	21,084	21,147
RV RETAILER 1/21 COV-LITE TLB	0.0000	51,794	51,729	51,664

	Coupon	Units	Cost	Market Value
RYAN SPECIALTY GROUP 9/20 COV-	0.0000	91,197	90,861	91,105
SABRE INDUSTRIES 6/21 1ST LIEN	0.0000	18,892	18,703	18,815
SAVAGE ENTERPRISES 8/21 COV-LI	0.0000	71,836	71,477	71,734
SBA FINANCE 4/18 TLB	0.0000	171,349	166,290	169,636
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	97,500	94,718	96,693
SELECT MEDICAL 2/17 COV-LITE	0.0000	180,134	179,147	178,738
SI GROUP/ADDIVANT 7/18 TL	0.0000	68,122	67,551	67,952
SIGNATURE AVIATION/BBA AVIATIO	0.0000	95,876	95,536	95,756
SITEONE LANDSCAPE 3/21 COV-LIT	0.0000	66,011	65,846	65,763
SKILLSOFT 6/21 COV-LITE TLB	0.0000	46,649	45,950	46,805
SOLENIS 6/18 (USD) COV-LITE TL	0.0000	30,400	30,438	30,384
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	30,000	29,366	29,944
SOLERA 6/21 (USD) COV-LITE TL	0.0000	152,945	152,305	153,232
SOVOS COMPLIANCE 7/21 COV-LITE	0.0000	34,110	34,024	34,294
SPECTRUM BRANDS 3/21 COV-LITE	0.0000	93,656	93,472	93,383
SRAM 5/21 COV-LITE TLB	0.0000	96,531	96,657	96,370
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000	163,924	159,887	162,142
ST. GEORGE'S 6/18 TLB	0.0000	64,352	61,980	64,191
ST. GEORGE'S/MEDFORTH 6/21 COV	0.0000	25,000	24,844	24,944
STANDARD INDUSTRIES 8/21 COV-L	0.0000	74,516	73,770	74,556
STARWOOD PROPERTY 7/19 TLB	0.0000	51,959	51,871	51,569
STARWOOD PROPERTY 9/20	0.0000	43,979	43,539	44,089
STERIGENICS-NORDION/SOTERA 1/2	0.0000	200,970	201,001	200,301
STRATEGIC MATERIALS 11/17	0.0000	48,737	47,537	43,417
STYROLUTION 1/20 (USD) TLB	0.0000	57,703	55,404	56,886
STYROLUTION/INEOS QUATTRO 1/21	0.0000	150,000	149,250	150,000
SUMMIT MATERIALS 11/17	0.0000	0	0	0
SUPERVALU/UNITED NATURAL FOODS	0.0000	104,217	96,772	104,097
SYCAMORE/SANDERSON FARMS 9/21	0.0000	111,000	110,445	110,584
TACALA 1/18 COV-LITE TL	0.0000	118,115	117,790	117,672
TCW GROUP 12/17 COV-LITE TLB1	0.0000	70,226	69,874	69,114
TELENET 1/20 (USD) AR TL	0.0000	61,740	61,586	60,994
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000	187,756	184,570	187,995
THOUGHTWORKS 3/21 COV-LITE TLB	0.0000	87,899	88,001	87,816
TI AUTOMOTIVE 4/21 (USD) TL	0.0000	91,332	90,674	91,332
TRACTMANAGER/SYMLPR 12/20 COV-	0.0000	99,750	99,999	99,999
TRADER INTERACTIVE 7/21 COV-LI	0.0000	23,649	23,531	23,590
TRANSPLACE 9/17 TL	0.0000	97,481	96,380	97,359
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	39,515	39,422	39,515
TRONOX FINANCE 3/21 COV-LITE T	0.0000	57,291	56,174	57,030
TRUGREEN 10/20 TL	0.0000	87,101	86,712	87,064
ULTIMATE SOFTWARE 1/21 INCREME	0.0000	61,048	60,786	61,129
ULTIMATE SOFTWARE 3/19	0.0000	119,062	119,283	119,231
ULTRA CLEAN 3/21 TL	0.0000	137,035	137,377	137,148
UNITED AIR LINES 4/21 TLB	0.0000	84,164	83,743	84,681
UNIVAR 6/21 B6 COV-LITE TL	0.0000	25,283	25,156	25,219
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000	25,895	25,642	25,765
UNIVERSAL SERVICES 4/21 INCREM	0.0000	206,308	205,681	206,401
UPC FINANCING 4/21 AX TL	0.0000	98,000	97,020	97,653
US FOODS 6/16 COV-LITE TLB	0.0000	57,184	57,389	56,827
US LBM 12/20 TLB	0.0000	27,313	27,056	27,040
UTZ QUALITY FOODS 1/21 TLB	0.0000	226,452	226,452	226,029
VEEAM SOFTWARE 2/20 TLB	0.0000	89,087	87,438	88,975
VERACODE 10/20 TLB	0.0000	65,668	65,012	65,450
VERINT SYSTEMS 1/18 COV-LITE	0.0000	52,243	51,559	51,982
VERTIV 3/21 COV-LITE TLB	0.0000	156,263	153,437	155,221
VIRGIN MEDIA 10/19 COV-LITE	0.0000	86,460	83,780	85,844
VIRTU 3/19 TLB	0.0000	99,438	98,961	99,260
VIRTUS INVESTMENT 6/17 TLB	0.0000	0	0	0
VIRTUS INVESTMENT 9/21	0.0000	112,067	111,507	111,507
WALKER & DUNLOP 12/19 TLB	0.0000	122,202	121,151	122,202
WEBER-STEPHEN 10/20 COV-LITE T	0.0000	94,771	95,072	94,937
WELLS FARGO ASSET MANAGEMENT/W	0.0000	303,640	304,309	304,454
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000	82,966	82,188	82,353
WHATABRANDS/WHATABURGER 8/21 C	0.0000	115,995	115,510	115,823
WHITE CAP 10/20 COV-LITE TL	0.0000	110,535	109,977	110,786
WRENCH 4/19 COV-LITE TLB	0.0000	19,924	19,899	19,899
WRIGHT EXPRESS 4/21 COV-LITE T	0.0000	625	622	622
ZAYO 2/20 (USD) COV-LITE TL	0.0000	140,063	136,718	138,756
Total of Senior Secured Loans			20,546,245	20,665,941

	Coupon	Units	Cost	Market Value
Total of Domestic Fixed Income Securities			162,945,147	180,701,185
International Securities				21.33%
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.1240	130,000	121,677	149,339
AUSTRALIA GOVERNMENT BOND REGS	3.8430	170,000	148,074	184,301
AUSTRALIA GOVERNMENT BOND REGS	1.0535	120,000	103,708	106,310
AUSTRALIA GOVERNMENT BOND REGS	2.3164	180,000	182,846	195,510
AUSTRALIA GOVERNMENT BOND REGS	0.8054	115,000	83,319	98,003
AUSTRALIA GOVERNMENT BOND REGS	1.3893	130,000	112,441	125,292
NEW SOUTH WALES TREASURY CORP	3.7386	110,000	97,929	125,306
VOCUS GROUP 6/21 (USD) COV-LIT	0.0000	54,000	53,460	53,933
BRAZIL				
BRAZIL LETRAS DO TESOURO NACIO	0.0000	800,000	141,430	136,034
BRAZIL NOTAS DO TESOURO NACION	6.0000	7,002,000	5,285,070	5,260,979
BRAZILIAN GOVERNMENT INTERNATI	4.2500	200,000	212,612	214,862
CANADA				
BURGER KING/RESTAURANT BRANDS	0.0000	161,959	159,376	159,867
CANADIAN PACER AUT 1A A2A 144A	1.7700	6,892	6,915	6,899
CANADIAN PACER AUT 1A A2A 144A	0.2400	231,000	230,982	230,982
CANADIAN PACER AUT 1A A2B 144A	0.2804	11,929	11,905	11,928
CCP_IRS. P CAD-BA-CDOR 3M CME	0.7900	950,000	0	-1,040
CCP_IRS. P CAD-BA-CDOR 3M CME	0.6490	1,235,000	0	-2,332
COREL 6/19 COV-LITE TL	0.0000	24,519	24,519	24,550
EVERGREEN CREDIT CARD 2 A 144A	1.9000	535,000	545,569	543,611
GFL ENVIRONMENTAL 12/20 TL	0.0000	89,222	86,888	89,334
GOLDEN CREDIT CARD T 2A A 144A	0.4338	207,000	207,205	207,028
GOLDEN CREDIT CARD T 4A A 144A	0.6103	100,000	100,492	100,461
GOVERNMENT OF CANADA	0.5000	224,407	191,876	188,422
GOVERNMENT OF CANADA	1.2500	276,946	239,624	271,620
GOVERNMENT OF CANADA	1.5000	362,983	317,865	365,476
GOVERNMENT OF CANADA	2.0000	172,654	175,944	185,642
GOVERNMENT OF CANADA	3.0000	158,824	151,303	182,795
GOVERNMENT OF CANADA	4.0000	264,666	263,430	302,071
GOVERNMENT OF CANADA	4.2500	350,586	303,299	343,570
HUB INTERNATIONAL 4/18 (USD)	0.0000	50,466	49,198	49,956
MASTER CREDIT CARD T 1A A 144A	0.5756	100,000	100,569	100,516
PIVOTAL PAYMENTS 9/18 (USD) TL	0.0000	108,276	108,005	108,615
POINTCLICKCARE 12/20 COV-LITE	0.0000	66,134	65,804	66,052
POWER SOLUTIONS 2/21 (USD)	0.0000	156,821	156,352	156,037
SOLMAX 6/21 TL	0.0000	54,327	53,784	54,214
TRILLIUM CREDIT CARD 1A A 144A	0.4579	423,000	423,889	423,375
VALEANT 11/18 INCREMENTAL TL	0.0000	17,157	17,233	17,106
VALEANT 5/18 TLB	0.0000	148,062	145,753	147,840
XPLORNET 5/20 COV-LITE TLB	0.0000	99,070	99,214	98,947
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000	171,560	169,669	171,239
CHILE				
BONOS DE LA TESORERIA DE LA RE	1.5000	388,456,510	516,019	479,504
BONOS DE LA TESORERIA DE LA RE	2.0000	692,032,510	1,096,772	825,676
BONOS DE LA TESORERIA DE LA RE	1.9000	346,016,255	489,452	419,808
CCP_IRS. R CL-CLICP-BLOOMBERG	0.0100	414,700,000	0	23,164
CHILE GOVERNMENT INTERNATIONAL	2.5500	200,000	199,453	194,968
COLOMBIA				
CCP_OIS. P COP-IBR-OIS-COMPOUN	2.7400	1,090,500,000	0	-18,340
CCP_OIS. R COP-IBR-OIS-COMPOUN	0.0100	1,105,200,000	0	7,310
COLOMBIA GOVERNMENT INTERNATIO	3.0000	200,000	194,696	189,008
COLOMBIA GOVERNMENT INTERNATIO	4.0000	200,000	211,051	209,000
COLOMBIAN TES	3.5000	2,517,817,280	742,814	697,465
COLOMBIAN TES	3.7500	3,175,883,160	879,793	814,048
DENMARK				
DENMARK I/L GOVERNMENT BO 144A	0.1000	379,100	70,528	69,150
DENMARK I/L GOVERNMENT BOND	0.1000	923,563	145,042	150,262
EGYPT				
EGYPT GOVERNMENT INTERNAT REGS	5.5770	500,000	512,521	514,315
EURO CURRENCY GEOGRAPHIC				
CCP_IFS. P EUR HICP ALL ITEMS	1.4500	250,000	0	-8,223
CCP_IFS. P EUR HICP ALL ITEMS	1.7900	65,000	0	-8,262
CCP_IFS. P EUR HICP ALL ITEMS	1.5370	275,000	0	-12,923
CCP_IFS. P EUR HICP ALL ITEMS	1.5340	490,000	0	-23,222

	Coupon	Units	Cost	Market Value
CCP_IRS. P EUR HICP ALL ITEMS	1.4980	490,000	0	-15,363
CCP_IRS. P EUR HICP ALL ITEMS	1.4638	250,000	0	-14,180
CCP_IRS. P EUR HICP ALL ITEMS	1.5025	255,000	0	-12,789
CCP_IRS. P EUR HICP ALL ITEMS	1.5375	250,000	0	-11,375
CCP_IRS. P EUR HICP ALL ITEMS	1.6115	510,000	0	-17,479
CCP_IRS. P EUR HICP ALL ITEMS	1.8860	85,000	0	-6,379
CCP_IRS. P EUR HICP ALL ITEMS	1.7630	500,000	0	-7,620
CCP_IRS. R EUR HICP ALL ITEMS	0.0100	2,015,000	0	53,741
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2000	10,000	0	-386
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.1500	260,000	0	255
CCP_IRS. P EUR-EURIBOR-REUTERS	0.1260	40,000	0	-209
CCP_IRS. R EUR-EURIBOR-REUTERS	0.0100	90,000	0	-623
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.5290	70,000	0	1,585
IRS R 0.7% P EUR006M	0.0000	-260,000	-6,956	-4,406
IRS R EUR006M P -0.15	0.0000	510,000	3,637	1,166
FRANCE				
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	1,290,635	1,753,952	1,872,985
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	777,599	944,140	1,112,087
FRENCH REPUBLIC GOVERNMENT 144A	1.8000	385,856	638,433	736,932
FRENCH REPUBLIC GOVERNMENT 144A	2.1000	18,551	22,280	23,182
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	951,950	1,192,404	1,235,068
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	391,144	456,197	490,980
FRENCH REPUBLIC GOVERNMENT REGS	1.8500	280,126	410,458	404,391
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	323,983	514,379	587,022
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	257,741	383,597	426,258
NUMERICABLE / YPSO / ALTICE	0.0000	122,280	116,972	121,149
OBERTHUR 3/21 (USD) TLB	0.0000	91,792	90,260	91,700
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	972,078	1,303,294	1,431,940
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	637,648	838,564	912,439
THYSSENKRUPP ELEVATOR 6/21	0.0000	37,926	37,168	37,979
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000	19,300,000	0	-1,959
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.0900	5,900,000	395	-82
CCP_IRS. P HUF-BUBOR-REUTERS 6	0.9800	600,000	32	-90
IRELAND				
GRIFOLS 11/19 (USD) COV-LITE T	0.0000	148,830	148,314	146,349
ISRAEL				
IRS. P ILS-TELBOR01-REUTERS 3M	1.0110	4,500,000	0	16,469
IRS. P ILS-TELBOR01-REUTERS 3M	0.4750	400,000	0	112
IRS. P ILS-TELBOR01-REUTERS 3M	0.1950	1,300,000	0	-2,449
IRS. R ILS-TELBOR01-REUTERS 3M	0.0770	1,800,000	0	9,548
ISRAEL GOVERNMENT BOND - CPI L	0.5000	6,400,000	2,041,168	2,157,147
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000	366,591	413,905	434,218
ITALY BUONI POLIENNALI DE 144A	1.2500	630,362	698,201	884,156
ITALY BUONI POLIENNALI DE 144A	2.3500	625,710	861,107	927,445
ITALY BUONI POLIENNALI DE 144A	2.5500	377,673	622,759	679,011
ITALY BUONI POLIENNALI DE 144A	2.6000	48,844	57,396	62,382
ITALY BUONI POLIENNALI DE 144A	3.1000	465,055	594,795	668,840
ITALY BUONI POLIENNALI DE 144A	1.3000	475,322	534,247	640,210
ITALY BUONI POLIENNALI DE 144A	0.1500	215,368	246,072	251,277
ITALY BUONI POLIENNALI DE 144A	0.4000	914,626	1,103,664	1,136,191
ITALY BUONI POLIENNALI DE REGS	0.1000	78,983	87,517	95,044
ITALY BUONI POLIENNALI DE REGS	0.4500	174,649	205,368	209,470
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	302,072,108	2,803,086	2,770,397
JAPANESE GOVERNMENT CPI LINKED	0.2000	11,865,609	113,026	111,632
JAPANESE GOVERNMENT CPI LINKED	0.0050	5,442,984	50,862	49,822
LUXEMBOURG				
GARRETT MOTION 3/21 (USD) TLB	0.0000	85,745	85,316	85,423
ICON 6/21 COV-LITE TLB	0.0000	55,962	55,682	56,140
JAZZ PHARMACEUTICALS 5/21 USD	0.0000	155,100	154,575	155,275
NUMERICABLE / YPSO / ALTICE	0.0000	49,363	47,036	48,462
MEXICO				
CCP_IRS. R MXN-TIIE-BANXICO 28	0.0100	21,500,000	0	11,725
MEXICAN UDIBONOS	2.7500	66,623,509	3,268,501	3,222,166
MEXICAN UDIBONOS	4.5000	30,113,638	1,651,948	1,594,017
MEXICO GOVERNMENT INTERNATIONAL	1.4500	100,000	112,422	109,393
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000	161,347	156,853	160,177
ATOTECH 3/21 (USD) COV-LITE TL	0.0000	183,142	182,475	182,874

	Coupon	Units	Cost	Market Value
AVAST SOFTWARE 3/21 (USD) COV-	0.0000	844	842	841
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000	66,150	63,016	65,599
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BOND	1.7500	164,000	116,929	98,284
NEW ZEALAND GOVERNMENT IN REGS	2.0000	823,000	673,309	701,530
NEW ZEALAND GOVERNMENT IN REGS	2.5000	399,000	355,224	386,274
NEW ZEALAND GOVERNMENT IN REGS	3.0000	120,000	109,814	116,816
NIGERIA				
NIGERIA GOVERNMENT INTERN REGS	6.3750	600,000	632,194	633,000
NORWAY				
ADEVINTA 10/20 COV-LITE TLB	0.0000	66,300	65,637	66,300
PANAMA				
PANAMA GOVERNMENT INTERNATIONAL	4.5000	55,000	64,151	59,837
PERU				
PERUVIAN GOVERNMENT INTER REGS	1.5931	2,000,000	502,980	499,656
PUERTO RICO				
EVERTEC 11/18 COV-LITE TLA	0.0000	73,766	73,454	72,936
EVERTEC 11/18 COV-LITE TLB	0.0000	21,776	16,985	21,776
ROMANIA				
ROMANIAN GOVERNMENT INTER REGS	3.6240	65,000	88,980	84,751
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500	300,000	4,239	4,085
RUSSIAN FEDERAL INFLATION LINK	2.5000	76,983,627	1,071,227	1,031,917
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	7.6000	2,750,000	1,214	10,665
REPUBLIC OF SOUTH AFRICA GOVER	10.5000	5,000,000	384,599	373,114
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	28,072,211	1,274,201	1,353,770
SPAIN				
SPAIN GOVERNMENT BOND 144A	0.5000	520,000	620,896	615,722
SPAIN GOVERNMENT INFLATIO 144A	0.7000	362,374	460,775	517,549
SPAIN GOVERNMENT INFLATIO 144A	1.0000	405,867	538,762	579,752
SPAIN GOVERNMENT INFLATIO 144A	1.8000	362,001	447,350	476,305
SPAIN GOVERNMENT INFLATIO 144A	0.6500	389,097	484,254	521,948
SPAIN GOVERNMENT INFLATION LIN	0.1500	89,281	102,369	109,650
ZODIAC/FLUIDRA 1/20 (USD) COV-	0.0000	216	216	215
SWEDEN				
SWEDEN INFLATION LINKED B 144A	0.1250	805,000	124,612	120,522
SWEDEN INFLATION LINKED B 144A	3.5000	2,591,208	389,788	417,031
SWEDEN INFLATION LINKED BOND	0.1250	188,258	23,828	24,316
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500	25,889,712	821,717	756,286
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	6,602,034	1,078,773	737,172
TURKEY GOVERNMENT BOND	3.0000	1,662,210	288,839	187,658
TURKEY GOVERNMENT BOND	2.7000	2,653,584	444,900	295,309
TURKEY GOVERNMENT BOND	2.9000	7,428,305	912,359	837,124
TURKEY GOVERNMENT INTERNATIONAL	7.2500	400,000	423,757	425,428
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.7500	600,000	621,686	624,000
UNITED ARAB EMIRATES				
GEMS MENASA 7/19 TL	0.0000	79,870	79,309	79,895
UNITED KINGDOM				
CCP_IFS. P UK RPI ALL ITEMS NS	3.5738	305,000	0	-30,976
CCP_IFS. P UK RPI ALL ITEMS NS	3.3360	65,000	0	-14,589
CCP_IFS. P UK RPI ALL ITEMS NS	3.4600	175,000	0	-20,890
CCP_IFS. P UK RPI ALL ITEMS NS	3.6720	357,500	0	-26,793
CCP_IFS. P UK RPI ALL ITEMS NS	3.6300	250,000	0	-24,417
CCP_IFS. P UK RPI ALL ITEMS NS	3.5600	75,000	0	-10,235
CCP_IFS. P UK RPI ALL ITEMS NS	3.7460	95,000	0	-7,376
CCP_IFS. P UK RPI ALL ITEMS NS	3.6775	75,000	0	-6,703
CCP_IFS. R UK RPI ALL ITEMS NS	0.0100	877,500	0	66,790
CINEWORLD 2/18 (USD) COV-LITE	0.0000	0	0	0
EURO GARAGES/EG GROUP 3/18	0.0000	77,097	75,453	76,795
HYPERION INSURANCE 10/20 INCRE	0.0000	33,945	33,605	33,902
HYPERION INSURANCE/HOWDEN 2/21	0.0000	58,547	57,961	58,437
IGLO BIRDS EYE 12/17 (USD)	0.0000	131,929	128,998	131,270
MERLIN 10/19 (USD) DELAYED	0.0000	12	12	12
MERLIN 10/19 (USD) TLB	0.0000	101	102	98
PAYSAFE 6/21 (USD) COV-LITE TL	0.0000	90,000	89,775	88,943
R&R ICE CREAM/FRONERI 1/20	0.0000	110,523	104,293	109,142
Total of International Securities			54,856,254	55,428,641

	Coupon	Units	Cost	Market Value
Cash Equivalent Securities				8.50%
BNY MELLON CASH RESERVE	0.0100	39,459	39,459	39,459
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	0.0100	-20,000	-20,000	-20,000
SWAP COLLATERAL WITH BARCLAYS	0.0000	50,000	50,000	50,000
SWAP COLLATERAL WITH CITIBANK	0.0000	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000	-7,298	-7,298	-7,298
SWAP COLLATERAL WITH JP MORGAN	0.0000	89,000	89,000	89,000
SWAP COLLATERAL WITH UBS	0.0000	-10,000	-10,000	-10,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500	60,000	60,000	60,000
U S TREASURY BILL	0.0000	5,155,000	5,154,546	5,154,546
WTU CASH SWEEP ACCOUNT	0.1949	12,347,259	12,347,259	12,347,259
Others (Payables, Receiveables, etc.)			3,923,893	4,246,505
Total of Cash Equivalent Securities			21,763,860	22,086,472
Total of Cash Equivalent Securities			21,763,860	22,086,472

Futures Contracts				0.64%
BANK ACCEPT FUTURE (MSE)	0.0000	0	0	-296
EURO-BUND FUTURE (EUX)	0.0000	-3	0	9,909
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000	-1	0	8,576
90DAY STERLING FUTURE (ICF)	0.0000	20	0	-10,072
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	3	0	3,028
COPPER FUTURE (LME)	0.0000	2	0	-13,088
LONG GILT FUTURE (ICF)	0.0000	-3	0	16,026
WHITE SUGAR FUTURE (ICE)	0.0000	3	0	1,686
90DAY EURODOLLAR FUTURE (CME)	0.0000	-3	0	1,139
ALUMINUM HG FUTURE (LME)	0.0000	8	0	22,400
BRENT CRUDE FUTURE (ICE)	0.0000	37	0	209,882
BRENT CRUDE OIL FUTURE (ICE)	0.0000	4	0	-219
COCOA FUTURE (NYB)	0.0000	8	0	8,728
COFFEE 'C' FUTURE (NYB)	0.0000	7	0	16,369
COPPER FUTURE (CMX)	0.0000	5	0	-30,968
COPPER FUTURE (LME)	0.0000	4	0	-51,131
CORN FUTURE (CBT)	0.0000	50	0	-20,086
COTTON NO 2 FUTURE (NYB)	0.0000	7	0	38,833
COTTON NO.2 FUTURE (NYB)	0.0000	4	0	38,119
EURO\$ 1YR MID-CRV FUT DEC 22	0.0000	10	896	63
GAS OIL FUTURE (ICE)	0.0000	2	0	8,166
GASOLINE RBOB FUTURE (NYM)	0.0000	14	0	79,891
GOLD 100 OZ FUTURE (CMX)	0.0000	17	0	-91,166
KC HRW WHEAT FUTURE (CBT)	0.0000	17	0	4,007
LEAN HOGS FUTURE (CME)	0.0000	21	0	66,142
LIVE CATTLE FUTURE (CME)	0.0000	20	0	-36,323
LME PRI ALUM FUT (LME)	0.0000	2	0	-913
LOW SU GASOIL G FUTURE (ICE)	0.0000	13	0	107,537
NATURAL GAS FUTURE (NYM)	0.0000	66	0	1,167,870
NICKEL FUTURE (LME)	0.0000	2	0	-9,444
NY HARB ULSD FUTURE (NYM)	0.0000	9	0	74,286
PALLADIUM FUTURE (NYM)	0.0000	1	0	-73,739
PLATINUM FUTURE (NYM)	0.0000	3	0	-5,384
PRI ALUMINUM FUTURE (LME)	0.0000	9	0	50,113
RED WHEAT FUT (MGE)	0.0000	1	0	325
RED WHEAT FUTURE (MGE)	0.0000	1	0	725
SILVER FUTURE (CMX)	0.0000	6	0	-54,915
SOYBEAN FUTURE (CBT)	0.0000	24	0	-51,841
SOYBEAN MEAL FUTURE (CBT)	0.0000	14	0	-70,212
SOYBEAN OIL FUTURE (CBT)	0.0000	14	0	-34,280
SUGAR #11 WORLD FUTURE (NYB)	0.0000	31	0	17,736
US 10YR NOTE FUTURE (CBT)	0.0000	-1	0	1,844
US 10YR NOTE FUTURE DEC 21	0.0000	-6	-263	1,219
US 10YR ULTRA FUTURE (CBT)	0.0000	-13	0	34,190
US 2YR NOTE FUTURE (CBT)	0.0000	7	0	-864
US 5YR NOTE FUTURE (CBT)	0.0000	10	0	-7,234

	Coupon	Units	Cost	Market Value
US LONG BOND FUTURE (CBT)	0.0000	-1	0	3,166
WHEAT FUTURE (CBT)	0.0000	17	0	-10,891
WTI CRUDE FUTURE (NYM)	0.0000	49	0	255,239
ZINC FUTURE (LME)	0.0000	4	0	-5,938
Total of Futures Contracts			633	1,668,208
Total of INFLATION PROTECTION FUND-I			239,565,895	259,884,506