

	Coupon	Units	Cost	Market Value
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INFLATION PROTECTION FUND-I

Domestic Fixed Income Securities

69.09%

Domestic Corporate & Other Bonds

AEGION 5/25 DELAYED TL	0.0000%	10,055	9,980	10,076
ALLY AUTO RECEIVABLES TRU 1 A2	5.3200%	13,340	13,347	13,347
AMERICAN EXPRESS CREDIT AC 1 A	4.8700%	145,000	145,577	145,748
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	226,000	228,590	228,560
AMERICREDIT AUTOMOBILE R 1 A2B	5.4300%	61,411	61,480	61,441
AMSPEC PARENT 12/24 DELAYED TL	0.0000%	7,165	7,151	7,192
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	107,000	99,032	103,478
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	45,033	45,567	45,469
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	151,679	151,746	151,990
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	48,441	48,441	48,576
ARAMSCO 10/23 COV-LITE DELAYED	0.0000%	1,506	1,493	1,213
ARCIS 4/25 INCREMENTAL COV-LIT	0.0000%	2,296	2,273	2,296
ARES COMMERCIAL MOR IND A 144A	6.0336%	100,000	100,306	100,156
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	107,488	108,257	108,355
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	145,000	144,934	144,930
BA CREDIT CARD TRUST A1 A1	4.7900%	166,000	166,572	166,710
BANK OF AMERICA CORP	5.4680%	25,000	25,740	25,683
BARCLAYS DRYROCK ISSUANCE 2 A	5.2396%	261,000	262,129	261,447
BFLD 2024-VICT MOR VICT A 144A	6.2319%	10,000	9,975	10,025
BFLD TRUST 2025-E EWEST A 144A	5.8919%	50,000	50,000	50,031
BMW VEHICLE LEASE TRUST 1 A2B	4.7500%	65,437	65,448	65,442
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	40,175	40,110	40,133
BMW VEHICLE OWNER TRUST A A2A	4.4300%	207,000	206,928	207,001
BMW VEHICLE OWNER TRUST A A2B	4.6500%	258,000	258,000	257,999
BOFA AUTO TRUST 20 1A A2A 144A	4.5200%	100,000	99,948	100,060
BOFA AUTO TRUST 202 1A A2 144A	5.5700%	45,111	45,109	45,181
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	76,991	74,671	76,526
BROADCOM INC 144A	3.4690%	37,000	32,851	33,052
BX COMMERCIAL MORT KING A 144A	5.8830%	128,311	127,674	128,311
BX COMMERCIAL MORT MDHS A 144A	5.9832%	76,042	75,501	76,137
BX TRUST 2024-VLT4 VLT4 A 144A	5.8333%	60,000	59,798	59,981
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	208,000	208,005	208,202
CAPITAL ONE PRIME AUTO R 2 A2B	4.8939%	8,110	8,117	8,111
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	78,597	78,744	78,794
CARMAX AUTO OWNER TRUST 1 A2A	4.6300%	231,000	231,134	231,222
CARMAX AUTO OWNER TRUST 1 A2B	4.9596%	35,499	35,506	35,515
CARMAX AUTO OWNER TRUST 4 A2A	6.0800%	15,728	15,762	15,743
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	160,626	160,671	160,753
CARMAX AUTO OWNER TRUST 4 A2B	4.7896%	77,254	77,222	77,311
CARMAX AUTO OWNER TRUST 4 A2B	5.1396%	18,008	18,039	18,013
CCG RECEIVABLES TRUS 1 A2 144A	3.9100%	30,978	30,553	30,938
CCP_IFS_P USA-CPI-U CME	2.4600%	370,000	0	0
CCP_IFS_P USA-CPI-U CME	2.6150%	575,000	0	0
CCP_IFS_P USA-CPI-U CME	2.3900%	263,000	0	0
CCP_IFS_R USA-CPI-U 3M CME	0.0100%	145,155	17	171
CCP_IFS_R USA-CPI-U 3M CME	2.4280%	-145,155	0	0
CCP_IFS_R USA-CPI-U CME	0.0100%	11,515,541	5,004	15,857
CCP_IFS_P USA-CPI-U CME	0.0100%	-1,208,000	-372	-372
CCP_IFS_R USA-CPI-U CME	2.4600%	-370,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6000%	-155,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6150%	-575,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6410%	-82,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4800%	-55,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5277%	-675,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5495%	-5,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4675%	-10,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2022%	-365,000	0	0
CCP_IFS_R USA-CPI-U CME	2.1767%	-490,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3100%	-5,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2752%	-115,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5070%	-30,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4542%	-270,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4502%	-1,025,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6875%	-133,500	0	0

	Coupon	Units	Cost	Market Value
CCP_IFS._R USA-CPI-U CME	2.8338%	-103,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6850%	-42,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8355%	-52,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8350%	-52,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6840%	-41,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7235%	-82,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8695%	-103,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5767%	-700,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6612%	-370,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8172%	-1,100,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5363%	-41,000	-6	0
CCP_IFS._R USA-CPI-U CME	2.6913%	-51,500	0	0
CCP_IFS._R USA-CPI-U CME	2.5313%	-41,000	-8	0
CCP_IFS._R USA-CPI-U CME	2.6695%	-54,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8320%	-71,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6480%	-55,041	0	0
CCP_IFS._R USA-CPI-U CME	2.8427%	-390,000	0	0
CCP_IFS._R USA-CPI-U CME	2.9152%	-785,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6977%	-565,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8030%	-420,000	-7	0
CCP_IFS._R USA-CPI-U CME	2.5560%	-330,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7895%	-103,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6012%	-215,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5900%	-322,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5140%	-483,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7345%	-100,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5615%	-80,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4290%	-38,500	0	0
CCP_IFS._R USA-CPI-U CME	2.9120%	-365,000	0	0
CCP_IRS._P USD-SOFR-OIS COMPOU	5.0499%	0	0	0
CCP_OIS._P USD-SOFR-OIS COMPO	4.4150%	-1,094,000	0	0
CCP_OIS.P USD-FEDERAL FUNDS-O	4.3100%	16,227,000	0	1,044
CCP_OIS.P USD-FEDERAL FUNDS-O	4.2875%	12,268,773	0	0
CCP_OIS.P USD-FEDERAL FUNDS-O	4.2725%	24,541,227	0	0
CCP_OIS.P USD-FEDERAL FUNDS-O	4.2765%	18,800,000	0	0
CCP_OIS.P USD-FEDERAL FUNDS-O	4.3075%	16,326,000	0	995
CCP_OIS.P USD-SOFR-OIS COMPOU	3.9048%	475,000	0	-188
CCP_OIS.P USD-SOFR-OIS COMPOU	3.7983%	619,000	0	0
CCP_OIS.P USD-SOFR-OIS COMPOU	3.2760%	0	0	0
CCP_OIS.R USD-SOFR-OIS COMPOU	4.4150%	1,094,000	342	1,392
CCP_OIS._P USD-FEDERAL FUNDS-O	4.3423%	-88,163,000	0	-1
CCP_OIS._R USD-SOFR-OIS COMPOU	3.8140%	-475,000	0	0
CCP_OIS._R USD-SOFR-OIS COMPOU	3.7937%	-619,000	0	0
CD 2016-CD2 MORTGAGE T CD2 ASB	3.3480%	136,776	135,492	135,517
CFCRE COMMERCIAL MORTGA C4 ASB	3.0910%	2,480	2,422	2,475
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	96,991	97,532	97,213
CHENIERE ENERGY PARTNERS LP	5.7500%	34,000	35,017	34,917
CITIBANK CREDIT CARD ISS A2 A2	4.9671%	296,000	296,407	296,257
CITIBANK CREDIT CARD ISS A5 A5	5.0517%	171,000	171,122	171,083
CITIGROUP COMMERCIAL GC37 AAB	3.0980%	7,271	7,189	7,255
CITIGROUP COMMERCIAL MO C3 AAB	2.9840%	28,089	27,871	27,908
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	193,814	192,038	192,398
CITIGROUP INC	5.4490%	25,000	25,590	25,536
CITIZENS AUTO RECEI 1 A2A 144A	5.4300%	3,894	3,890	3,897
CITIZENS AUTO RECEI 2 A2B 144A	4.8796%	63,416	63,381	63,430
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	103,296	103,954	103,957
CNH EQUIPMENT TRUST 2023- B A2	5.9000%	12,064	12,076	12,071
COMM 2015-LC21 MORTGA LC21 ASB	3.4210%	0	0	0
COMM 2016-CR28 MORTGA CR28 ASB	3.5250%	6,336	6,220	6,321
COMM 2024-WCL1 MOR WCL1 A 144A	6.1829%	35,000	35,010	34,989
COMMIT TO PUR FNMA SF MTG	6.0000%	752,000	756,983	764,124
COMMIT TO PUR FNMA SF MTG	5.0000%	320,000	307,956	313,568
COMMIT TO PUR FNMA SF MTG	5.5000%	1,187,000	1,170,739	1,186,728
CPS AUTO RECEIVABLES A A 144A	5.7100%	9,247	9,273	9,256
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	94,548	94,548	94,997
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	17,437	17,194	17,267
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	89,402	88,273	88,335
CSMC 2022-NQM4 T NQM4 A1A 144A	4.8190%	72,140	71,480	72,334
CSMC 2022-NQM5 TR NQM5 A1 144A	5.1690%	115,283	114,716	114,852
DAIMLER TRUCKS RETAIL TRU 1 A2	5.6000%	17,468	17,468	17,489
DAIMLER TRUCKS RETAIL TRU 1 A3	5.2300%	5,179	5,175	5,180
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	83,828	83,822	84,276

	Coupon	Units	Cost	Market Value
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	110,000	110,157	110,081
DIAMONDBACK ENERGY INC	5.4000%	79,000	79,017	79,234
DISCOVER CARD EXECUTION A3 A3	3.5600%	34,000	33,818	33,989
DISCOVER CARD EXECUTION N A2 A	4.9300%	231,000	232,246	232,411
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	169,232	170,091	169,994
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	48,275	48,390	48,380
DLLST 2024-1 LLC 1A A3 144A	5.0500%	146,000	146,518	146,568
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	82,806	64,615	68,706
FHLMC MULTICLASS MTG 5516 FC	5.7500%	334,442	334,416	335,277
FNMA POOL #0MA5673	5.5000%	629,490	624,255	629,608
FNMA POOL #0MA5735	5.5000%	666,959	660,322	667,085
FNMA POOL #0MA5736	6.0000%	646,852	653,344	657,558
FORD CREDIT AUTO LEASE T A A2A	4.5700%	53,000	53,019	53,043
FORD CREDIT AUTO LEASE T A A2B	4.7496%	281,000	280,661	281,107
FORD CREDIT AUTO LEASE T A A2B	4.8039%	1,852	1,851	1,852
FORD CREDIT AUTO OWNER T A A2A	5.3200%	61,194	61,143	61,287
FORD CREDIT AUTO OWNER T B A2A	5.4000%	28,988	29,099	29,064
FORD CREDIT AUTO OWNER T C A2A	5.6800%	27,449	27,496	27,464
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	116,000	115,980	115,965
GM FINANCIAL AUTOMOBILE 1 A2B	4.7980%	10,582	10,587	10,584
GM FINANCIAL AUTOMOBILE 1 A2B	4.7580%	60,000	60,005	60,029
GM FINANCIAL AUTOMOBILE 3 A2B	4.8180%	116,507	116,516	116,561
GM FINANCIAL CONSUMER AU 1 A2A	5.1200%	30,116	30,084	30,142
GM FINANCIAL CONSUMER AU 1 A2A	4.4400%	81,014	80,989	80,977
GM FINANCIAL CONSUMER AU 1 A2B	4.7426%	10,039	10,041	10,041
GM FINANCIAL CONSUMER AU 3 A2B	4.7026%	26,318	26,323	26,319
GM FINANCIAL CONSUMER AU 4 A2B	4.7426%	62,159	61,940	62,187
GOLDMAN SACHS GROUP INC/THE	5.3300%	30,000	30,548	30,261
GREATAMERICA LEASING 2 A2 144A	5.2800%	306,830	308,086	308,064
GREENSKY HOME IMPROV 2 A2 144A	5.2500%	49,169	49,225	49,243
GS MORTGAGE SECURITIES GS4 AAB	3.2780%	66,031	65,430	65,600
GWT 2024-WLF2 WLF2 A 144A	6.0332%	100,000	99,647	100,253
HARLEY-DAVIDSON MOTORCYCL A A2	5.6500%	45,292	45,352	45,359
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	67,240	67,380	67,377
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	141,745	141,743	141,786
HCA INC	5.6000%	34,000	34,733	34,787
HCA INC	5.4500%	40,000	39,297	40,346
HILEX POLY/NOVOLEX 3/25 DELAYE	0.0000%	791	791	787
HILTON GRAND VACATIO 1D A 144A	3.6100%	89,396	88,239	88,304
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	100,000	99,999	99,998
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	152,000	152,011	152,131
HONDA AUTO RECEIVABLES 20 2 A2	5.4800%	22,949	23,018	22,994
HONDA AUTO RECEIVABLES 20 3 A2	4.8900%	60,043	60,153	60,124
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	49,159	49,154	49,153
HPEFS EQUIPMENT TRU 2A A2 144A	6.0400%	12,362	12,389	12,372
HYUNDAI AUTO LEASE A A2B 144A	4.8396%	195,397	195,463	195,492
HYUNDAI AUTO LEASE A A2B 144A	4.7396%	100,000	100,000	100,000
HYUNDAI AUTO LEASE C A2B 144A	4.8396%	83,175	83,223	83,273
HYUNDAI AUTO RECEIVABLES A A2B	4.7596%	73,005	73,032	73,037
HYUNDAI AUTO RECEIVABLES C A2B	4.7396%	317,642	317,661	317,791
IRS P 4.35000% R USD-SOFR-OIS	0.0000%	462,000	6,689	922
IRS R 4.02500% P USD-SOFR-OIS	0.0000%	-1,778,000	-7,673	-390
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	36,787	34,633	35,798
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	44,198	44,118	44,255
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	78,495	78,770	78,732
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	61,712	61,616	61,878
JPMDB COMMERCIAL MORTGA C5 ASB	3.4919%	24,577	24,305	24,275
JPMORGAN CHASE & CO	5.2940%	33,000	33,772	33,582
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	7,893	7,853	7,922
M&T BANK AUTO RECE 1A A2B 144A	4.8396%	200,000	200,198	200,209
MARLETTE FUNDING TRU 1A A 144A	5.9500%	34,691	34,801	34,742
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	115,522	116,216	115,803
MERCEDES-BENZ AUTO LEASE A A2B	4.7596%	70,177	70,178	70,191
MERCEDES-BENZ AUTO LEASE B A2B	4.7796%	100,258	100,262	100,241
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	51,278	51,274	51,273
MERCEDES-BENZ AUTO RECEI 1 A2B	4.7096%	6,951	6,925	6,951
MERCEDES-BENZ AUTO RECEIV 2 A2	5.9200%	1,108	1,110	1,109
MERRILL LYNCH MORTGAGE HE2 A1B	5.4067%	7,369	7,018	7,181
MORGAN STANLEY	5.3200%	30,000	30,556	30,366
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	8,808	8,676	8,764
NAVIENT PRIVATE EDU A A2B 144A	5.3564%	14,149	14,081	14,146
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	14,685	14,330	14,397

	Coupon	Units	Cost	Market Value
NCMF TRUST 2025-MFS MFS A 144A	4.8830%	50,000	49,428	49,903
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	105,000	96,670	101,482
NISSAN AUTO LEASE TRUST A A2A	4.6000%	288,000	288,536	288,772
NISSAN AUTO LEASE TRUST A A2A	5.1100%	137,798	137,869	137,955
NISSAN AUTO RECEIVABLES B A2B	4.7196%	192,000	192,142	192,061
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	100,000	97,168	97,496
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	77,686	77,638	77,664
ORACLE CORP	4.9000%	37,000	37,013	37,099
PENFED AUTO RECEIVAB A A2 144A	5.0400%	263,111	263,538	263,387
PFS FINANCING CORP A A 144A	5.1896%	120,000	120,312	120,188
PFS FINANCING CORP D A 144A	4.2700%	120,000	119,064	119,936
PORSCHE FINANCIAL 1A A2B 144A	4.6290%	223,440	223,108	223,377
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	105,000	104,996	106,419
PROGRESS RESIDENTI SFR7 D 144A	5.5000%	140,000	133,991	139,441
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	118,216	118,215	119,181
SANTANDER DRIVE AUTO RECE 3 A2	5.9100%	7,313	7,313	7,317
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	172,000	172,045	172,071
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	83,968	84,317	84,176
SCCU AUTO RECEIVABL 1A A2 144A	5.4500%	195,122	195,608	195,561
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	929	929	929
SFS AUTO RECEIVABLE 1A A2 144A	4.6500%	151,100	151,164	151,163
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	192,791	192,881	192,892
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	100,077	79,911	82,818
SIERRA TIMESHARE 202 1A A 144A	0.9900%	97,346	94,969	95,614
SIGNIA AEROSPACE 11/24 COV-LIT	0.0000%	5,675	5,661	5,697
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	100,000	99,993	99,990
SOFI PROFESSIONAL B A2FX 144A	3.3400%	54,979	54,093	54,726
SOFI PROFESSIONAL F A2FX 144A	2.8400%	53,891	52,691	53,578
SOFI PROFESSIONAL L A A2B 144A	2.9500%	2,319	2,266	2,311
TESLA AUTO LEASE TR A A2B 144A	4.8480%	10,321	10,318	10,321
TESLA ELECTRIC VEHI 1 A2B 144A	4.8680%	83,337	83,094	83,362
TOYOTA AUTO RECEIVABLES A A2B	4.6896%	18,439	18,439	18,441
TOYOTA AUTO RECEIVABLES B A2B	4.6896%	167,048	167,033	167,054
TOYOTA AUTO RECEIVABLES C A2B	4.7096%	148,537	148,557	148,576
TOYOTA LEASE OWNER B A2B 144A	4.7880%	33,345	33,378	33,334
U S TREASURY BOND	3.0000%	170,000	128,814	125,255
U S TREASURY NOTE	4.2500%	145,000	141,923	145,227
USAA AUTO OWNER TRUS A A2 144A	5.2500%	29,135	29,135	29,177
USALCO 9/24 DELAYED TL	0.0000%	2,646	2,633	2,658
VERIZON MASTER TRUST 1 A	4.4900%	349,000	348,849	349,002
VERIZON MASTER TRUST 1 A1A	5.0000%	159,000	159,539	159,319
VERIZON MASTER TRUST 4 A1B	5.1926%	249,000	250,045	250,016
VERIZON MASTER TRUST 5 A1A	5.6100%	362,000	364,262	362,831
VERIZON MASTER TRUST 5 A1B	5.0226%	174,000	174,424	174,256
VERIZON MASTER TRUST 6 A	3.6700%	190,000	189,353	189,919
VERUS SECURITIZATION 7 A1 144A	5.1520%	107,526	107,525	108,238
VISTRA OPERATIONS CO LLC 144A	6.0000%	45,000	45,660	46,731
VOLKSWAGEN AUTO LEASE TR A A2B	4.8180%	140,653	139,963	140,680
VOLKSWAGEN AUTO LOAN ENH 2 A2A	5.7200%	41,401	41,459	41,502
VOLKSWAGEN AUTO LOAN ENH 2 A2B	4.9780%	54,011	54,054	54,049
WELLS FARGO & CO	5.4990%	25,000	25,677	25,638
WELLS FARGO COMMERCIAL C35 ASB	2.7880%	3,774	3,727	3,759
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	73,706	72,637	73,034
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	48,343	47,794	47,863
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	122,000	122,093	121,988
WESTLAKE AUTOMOBIL 1A A2B 144A	4.9126%	11,560	11,547	11,562
WESTLAKE AUTOMOBIL 2A A2B 144A	4.9996%	156,971	156,416	157,063
WESTLAKE AUTOMOBIL 3A A2B 144A	4.9096%	52,730	52,734	52,744
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	38,000	37,957	38,009
WORLD OMNI AUTO RECEIVAB B A2A	5.4800%	23,271	23,346	23,312
WORLD OMNI AUTO RECEIVAB B A2B	4.7696%	98,295	98,303	98,309
WORLD OMNI AUTO RECEIVAB D A2A	5.9100%	21,666	21,746	21,690
WORLD OMNI AUTO RECEIVAB D A2B	4.9196%	17,777	17,780	17,783

Total of Domestic Corporate & Other Bonds

21,373,128

21,475,971

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	1,632,273	1,596,050	1,211,539
US TREAS-CPI INFLAT	0.5000%	1,220,538	1,172,381	1,197,821
US TREAS-CPI INFLAT	1.3750%	1,967,379	1,921,541	1,807,158
US TREAS-CPI INFLAT	1.7500%	1,928,639	1,930,100	1,924,594

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	1.8750%	1,336,062	1,343,994	1,337,087
US TREAS-CPI INFLAT	3.6250%	769,478	822,532	818,214
US TREAS-CPI INFLAT	3.8750%	956,083	1,075,083	1,043,765
US TREAS-CPI INFLAT	3.3750%	216,853	251,502	241,372
US TREAS-CPI INFLAT	2.3750%	1,041,069	1,067,655	1,055,569
US TREAS-CPI INFLAT	2.5000%	130,725	137,753	136,012
US TREAS-CPI INFLAT	2.1250%	4,709,719	4,898,911	4,703,974
US TREAS-CPI INFLAT	0.7500%	1,977,455	1,870,761	1,587,896
US TREAS-CPI INFLAT	0.6250%	2,053,784	1,982,066	1,764,730
US TREAS-CPI INFLAT	0.8750%	1,370,316	1,418,457	1,193,403
US TREAS-CPI INFLAT	0.2500%	1,414,532	1,345,086	1,173,512
US TREAS-CPI INFLAT	0.1250%	9,439,553	8,904,014	8,444,634
US TREAS-CPI INFLAT	1.2500%	540,042	528,791	539,026
US TREAS-CPI INFLAT	1.5000%	534,145	490,142	422,825
US TREAS-CPI INFLAT	1.1250%	1,326,655	1,303,387	1,267,666
US TREAS-CPI INFLAT	1.6250%	2,133,118	2,137,847	2,154,030
WII USTPF UNIT	0.0000%	6,152,152	66,080,890	75,341,666
Total of Inflation Protection Securities			102,278,944	109,366,492

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	25,939	25,874	25,874
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	79,963	79,608	79,738
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	20,451	20,184	20,451
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	2,706	2,706	2,710
ADVANCED COMPUTER 9/19	0.0000%	47,375	47,285	45,441
AEGION 1/25 COV-LITE TLB	0.0000%	16,843	16,674	16,877
AIR TRANSPORT/STONEPEAK NILE 2	0.0000%	81,499	80,535	81,723
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	44,192	43,971	44,259
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	83,698	82,158	83,572
ALERA GROUP 5/25 COV-LITE TL	0.0000%	138,766	138,426	139,147
ALERA GROUP 5/25 TL	0.0000%	7,953	7,977	7,977
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	92,103	91,887	92,415
ALLEGRO MICROSYSTEMS 1/25 COV-	0.0000%	74,697	74,324	74,791
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	100,423	99,591	100,434
ALTERA/GRYPHON 6/25 TLB	0.0000%	274,000	272,873	273,773
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	106,510	106,244	106,244
AMERICAN AXLE 12/22 TLB	0.0000%	0	0	0
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	36,024	36,024	35,730
AMERICAN RESIDENTIAL 1/25 TLB	0.0000%	81,138	80,733	81,240
AMR 5/25 TLB	0.0000%	15,003	14,853	15,086
AMSPEC PARENT 12/24 COV-LITE T	0.0000%	46,575	46,377	46,750
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	0	0	0
AMWINS 1/25 TLB	0.0000%	188,418	188,182	188,452
ANCHOR PACKAGING 12/24 COV-LIT	0.0000%	18,948	18,900	19,038
ANKURA 12/24 COV-LITE TLB	0.0000%	106,843	105,278	106,656
API GROUP 2/25 TL	0.0000%	31,014	30,976	31,013
APPLIED SYSTEMS 2/24 TL	0.0000%	96,629	96,558	96,991
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	69,795	70,057	70,028
ARAMARK 3/24 B8 TL	0.0000%	43,887	43,595	43,942
ARAMSCO 10/23 COV-LITE TL	0.0000%	27,074	26,563	21,795
ARBY'S/INSPIRE BRANDS 12/24 TL	0.0000%	189,478	188,746	189,412
ARCIS 1/25 TLB	0.0000%	65,112	64,997	65,112
ARCLIGHT GCX 1/25 TLB	0.0000%	19,845	19,795	19,808
ARCOSA 6/25 COV-LITE TL	0.0000%	0	0	0
ARCOSA 8/24 TL	0.0000%	22,657	22,657	22,704
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	63,602	55,544	2,643
ASCEND PERFORMANCE 4/25 DIP TL	0.0000%	28,814	26,742	26,413
ASCENSUS 12/24 COV-LITE TLB	0.0000%	143,164	142,062	143,313
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	0	0	0
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	91,167	84,780	88,204
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	85,719	85,091	80,969
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	0	0	0
ASPIRE BAKERIES 12/23 TL	0.0000%	19,959	19,859	19,990
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	255,349	255,069	255,941
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	72,420	69,718	17,652
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	89,124	80,100	594
ATLANTIC AVIATION 2/25 TL	0.0000%	99,414	99,421	99,158
AUTHENTIC BRANDS 12/24 TLB	0.0000%	224,443	221,923	224,144
AUTODATA/JD POWER 7/24 TL	0.0000%	36,893	36,552	36,939

	Coupon	Units	Cost	Market Value
AVALARA 3/25 COV-LITE TL	0.0000%	89,785	89,336	90,105
BAY CLUB 12/24 COV-LITE TL	0.0000%	86,049	85,627	86,157
BAYOU/CORDIS 8/21 TLB	0.0000%	44,148	42,851	44,075
BCP RENAISSANCE 11/24 TLB	0.0000%	89,358	88,693	89,609
BEACON ROOFING/QXO 4/25 TLB	0.0000%	9,773	9,675	9,831
BELFOR 1/25 (USD) TLB3	0.0000%	57,733	57,156	57,733
BERKELEY RESEARCH/BRG 2/25 TLB	0.0000%	0	0	0
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	31,145	30,678	31,232
BLACKSTONE CQP 12/24 TL	0.0000%	96,897	96,389	96,862
BOYD 7/24 TLB	0.0000%	163,238	160,789	163,084
BROOKFIELD NGPL 12/23 TL	0.0000%	98,147	97,962	97,927
BURLINGTON COAT FACTORY 9/24 B	0.0000%	31,935	31,616	31,775
BWAY 4/24 TLB	0.0000%	43,573	43,731	43,546
C&D TECHNOLOGIES 1/25 TL	0.0000%	17,169	17,115	17,019
CAST & CREW ENTERTAINMENT	0.0000%	133,333	132,742	125,857
CEDAR FAIR 4/24 TLB	0.0000%	82,505	82,389	82,505
CENTURI GROUP 8/21 COV-LITE TL	0.0000%	11,248	11,136	11,244
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	70,661	70,734	70,728
CHASE CORPORATION 4/25 COV-LIT	0.0000%	25,999	25,739	25,999
CIENA 1/25 TLB	0.0000%	0	0	0
CITADEL SECURITIES 10/24 TLB	0.0000%	3,466	3,163	3,478
CITCO 6/24 TLB	0.0000%	233,393	230,918	234,385
CLARIVATE ANALYTICS 5/25	0.0000%	14,717	14,644	14,717
CLARIVATE ANALYTICS 5/25 INCRE	0.0000%	0	0	0
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	51,506	50,769	50,911
CLUBESSENTIAL 1/25 TLB	0.0000%	108,797	108,797	108,661
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	103,731	102,027	102,078
COLONIAL PIPELINE 6/25 TLB	0.0000%	103,399	102,816	102,650
COMMERCEHUB 12/20 COV-LITE TLB	0.0000%	74,067	71,659	73,373
COMMSCOPE 12/24 TL	0.0000%	59,628	59,479	60,280
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	771	766	775
CONSOLIDATED CONTAINER/ALTIUM	0.0000%	0	0	0
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	21,091	21,038	21,144
CORELOGIC 6/21 COV-LITE TL	0.0000%	195,661	184,508	193,400
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	83,972	81,427	75,452
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	92,985	90,575	87,028
COVANTA/REWORLD 12/24 TLB	0.0000%	44,732	44,830	44,788
COVANTA/REWORLD 12/24 TLC	0.0000%	3,617	3,625	3,622
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	87,453	87,016	87,344
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	46,424	46,308	46,261
CPM HOLDINGS 9/23 TL	0.0000%	64,345	63,380	62,767
CUBE INDUSTRIALS/CIRCOR 10/24	0.0000%	22,078	22,023	22,168
CUBIC 4/21 TLC	0.0000%	0	0	0
CULLIGAN 12/24 TLB	0.0000%	125,159	123,091	124,899
DAE AVIATION (STANDARD AERO) 1	0.0000%	23,473	23,444	23,477
DAYFORCE 2/25 TLB	0.0000%	80,518	80,316	80,518
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	382,461	352,314	331,894
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	19,897	19,039	18,993
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	162,545	162,448	161,460
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	42,353	41,506	42,340
DRW 6/24 TLB	0.0000%	97,392	96,856	97,514
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	45,399	45,570	45,511
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	99,080	96,896	93,507
E2OPEN 02/21 COV-LITE TL	0.0000%	78,768	78,916	78,993
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	136,842	133,684	132,907
ECO MATERIAL 1/25 TLB	0.0000%	40,351	40,302	40,569
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	78,996	79,022	78,908
EMG UTICA 10/24 TLB	0.0000%	22,190	21,969	22,301
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	147,208	146,472	147,254
ENGINEERED COMPONENTS/CENTROMO	0.0000%	74,481	72,246	72,246
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	4,548	4,536	4,468
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	67,778	67,439	67,846
EPIC CRUDE 10/24 TLB	0.0000%	16,251	16,170	16,288
EPICOR 5/24 TL	0.0000%	158,340	157,607	158,658
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	116,843	116,757	116,989
EVER/IGT 5/25 TLB	0.0000%	133,780	129,374	132,257
EYECARE PARTNERS 4/24 SECOND O	0.0000%	53,691	58,283	42,147
FAIRBANKS MORSE 3/25 TL	0.0000%	78,325	78,587	78,633
FILTRATION GROUP 1/25 TLB	0.0000%	0	0	0
FIRST ADVANTAGE 9/24 TLB	0.0000%	64,211	63,890	64,191
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	78,157	77,999	78,140
FLEETPRIDE 9/23 TL	0.0000%	7,281	7,172	6,683

	Coupon	Units	Cost	Market Value
FLEXERA SOFTWARE 12/24 COV-LIT	0.0000%	141,833	141,748	141,782
FLYNN RESTAURANT 12/21 EXTENDE	0.0000%	137,124	133,323	137,672
FNZ GROUP 11/24 (USD) TLB	0.0000%	187,200	183,456	153,270
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	86,273	85,878	86,069
FORTRESS INVESTMENT 9/24 COV-L	0.0000%	19,359	19,214	19,420
FOUNDATION BUILDING MATERIALS	0.0000%	163,582	159,283	160,429
FRANKLIN SQUARE 4/24 TLB	0.0000%	129,928	129,603	129,603
GARRETT MOTION 1/25 TLB	0.0000%	56,166	55,918	56,376
GEN II FUND SERVICES 11/24 TLB	0.0000%	0	0	0
GENESEE & WYOMING 4/24 TL	0.0000%	63,298	63,056	62,922
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GIP PILOT 1/25 TLB	0.0000%	0	0	0
GO DADDY 12/24 B8 TLB	0.0000%	262	260	263
GOLDEN STATE FOODS 10/24 TLB	0.0000%	34,920	34,658	35,050
GOOSEHEAD INSURANCE 12/24 TLB	0.0000%	10,776	10,750	10,803
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	37,877	37,215	38,011
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	17,040	17,060	17,061
GYPSUM 1/24 TL	0.0000%	196,629	196,245	196,629
HANESBRANDS 2/25 TLB	0.0000%	13,182	13,149	13,204
HARBORTOUCH 5/25 TL	0.0000%	18,917	18,870	19,065
HARBOURVEST PARTNERS 8/24 TLB	0.0000%	0	0	0
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	91,481	89,283	91,424
HERC 5/25 TLB	0.0000%	0	0	0
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	27,815	27,536	27,815
HERSCHEND/HARLEM 5/25 TLB	0.0000%	86,474	86,459	86,996
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	78,738	78,376	2,421
HEXION 12/24 TLB	0.0000%	61,599	59,445	61,432
HIGHTOWER 1/25 COV-LITE TLB	0.0000%	52,614	52,402	52,439
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	45,222	44,883	45,022
HUB INTERNATIONAL 1/25 TLB	0.0000%	266,667	265,391	267,405
HUDSON RIVER 10/24 TLB	0.0000%	97,508	95,690	97,705
HYPERION INSURANCE/HOWDEN 8/24	0.0000%	0	0	0
II-VI/COHERENT 12/24 TLB	0.0000%	0	0	0
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	19,244	19,196	19,220
INEOS 12/24 (USD) COV-LITE	0.0000%	43,921	43,441	41,813
INEOS 2/23 TLB	0.0000%	101,954	101,265	97,548
INGRAM MICRO 6/25 TLB	0.0000%	47,472	46,865	47,650
INNOMOTICS 9/24 (USD) TLB	0.0000%	33,978	33,809	34,042
INSTRUCTURE/ICON PARENT 9/24 T	0.0000%	50,979	50,724	51,021
INSULET 6/25 TL	0.0000%	72,513	72,331	72,935
INTERNET BRANDS 12/24 TLB4	0.0000%	153,058	150,309	132,650
INTERNET BRANDS 4/23 COV-LITE	0.0000%	69,896	68,670	65,506
INTRAWEST/ALTERRA 10/24 TLB	0.0000%	98,807	96,545	99,177
JANE STREET 12/24 TLB	0.0000%	156,299	156,239	156,097
JEFFERIES FINANCE/JFIN CO-ISSU	0.0000%	5,214	5,161	5,220
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	24,087	24,071	24,121
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	47,357	47,120	47,534
KESTRA FINANCIAL 12/24 TL	0.0000%	157,667	157,476	157,503
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	31,293	30,956	31,293
KODIAK BUILDING PARTNERS 11/24	0.0000%	12,720	12,656	12,237
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	100,267	99,072	96,477
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	88,561	88,782	86,568
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	15,056	14,117	14,834
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	61,552	61,552	35,444
LATHAM POOL 2/22 TLB	0.0000%	24,929	24,431	24,306
LEARNING CARE 5/24 TLB	0.0000%	27,733	27,317	27,670
LES SCHWAB 1/25 TLB	0.0000%	63,221	63,264	63,103
LEVEL 3 3/25 COV-LITE TLB	0.0000%	77,094	75,938	77,881
LIVE NATION 10/19 TLB	0.0000%	76,686	76,772	76,590
MACDERMID/ELEMENT SOLUTIONS 12	0.0000%	24,092	24,031	24,147
MADISON IAQ/MADISON AIR 3/25 C	0.0000%	46,476	46,011	46,574
MADISON SAFETY 2/25 TLB	0.0000%	17,179	17,136	17,200
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	0	0	0
MANNINGTON MILLS 3/25 TLB	0.0000%	22,484	22,260	22,007
MARINER WEALTH ADVISORS 8/21 C	0.0000%	58,625	58,000	58,747
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	152,535	152,444	140,332
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	10,955	10,928	10,980
MEDIAOCEAN 12/21 TL	0.0000%	40,517	40,422	40,577
MEDIWARE INFORMATION/WELLSKY 1	0.0000%	81,585	81,432	81,653
MEDLINE INDUSTRIES/MOZART 6/24	0.0000%	232,345	231,783	232,459
MERLIN 1/24 (USD) TL	0.0000%	78,159	76,205	74,203
MINERALS TECH 11/24 COV-LITE T	0.0000%	12,282	12,267	12,267

	Coupon	Units	Cost	Market Value
MIRION TECHNOLOGIES 5/25 TLB	0.0000%	45,374	45,488	45,424
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	30,170	30,020	30,206
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	71,427	69,998	71,498
MRC GLOBAL 10/24 COV-LITE TLB	0.0000%	8,153	8,112	8,163
MURPHY/QUICK CHEK 1/21 TLB	0.0000%	0	0	0
N-ABLE 7/21 COV-LITE TLB	0.0000%	80,041	79,841	79,641
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	189,380	188,909	189,604
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	12,856	12,889	12,887
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	76,834	76,450	76,642
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	41,785	41,686	41,576
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	166,838	158,531	150,756
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	27,985	27,845	28,138
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	2,934	2,876	2,766
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	25,702	24,116	23,608
ONTIC 7/23 COV-LITE TLB	0.0000%	74,571	74,722	74,711
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPTION CARE/BIOSCRIP 10/21 COV	0.0000%	200	200	201
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	21,463	21,356	21,302
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	53,717	53,663	53,717
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	18,210	18,125	18,028
PAR PACIFIC 3/24 COV-LITE TLB	0.0000%	23,491	23,139	23,183
PARTS AUTHORITY 10/20 TLB	0.0000%	0	0	0
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	93,624	76,772	75,601
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	6,963	6,945	6,973
PERATON 2/21 COV-LITE TLB	0.0000%	205,607	202,958	180,997
PERFORCE SOFTWARE 12/24 TL	0.0000%	107,644	105,760	103,473
PERFORMANCE HEALTH 2/25 TL	0.0000%	28,545	28,259	27,689
PEX 11/24 COV-LITE TLB	0.0000%	67,060	67,055	67,060
PLASTIPAK PACKAGING 10/24 TLB	0.0000%	121,384	120,777	121,627
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	116,976	108,169	104,109
PODS 3/21 COV-LITE TLB	0.0000%	70,543	64,567	67,655
POTTERS INDUSTRIES 2/25 COV-LI	0.0000%	42,446	42,022	42,552
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	143,891	143,711	143,981
POWER SOLUTIONS 6/24	0.0000%	116,745	116,890	116,307
PRECISION MEDICINE 2/21 COV-LI	0.0000%	35,192	34,565	35,137
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	40,089	39,889	40,139
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	172,581	162,112	152,005
PRO MACH 2/25 COV-LITE TLB	0.0000%	57,090	57,178	57,187
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	50,942	50,276	51,161
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	21,373	20,465	21,213
PROLAMINA 3/24 COV-LITE TL	0.0000%	170,662	167,294	171,046
PROOFPOINT 5/24 TL	0.0000%	137,284	136,615	137,299
PROOFPOINT 6/25 ADD-ON TL	0.0000%	3,544	3,527	3,545
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	113,477	112,910	111,066
QUALTRICS 2/25 TLB	0.0000%	21,613	21,586	21,667
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	63,836	60,485	63,597
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	40,265	40,164	40,194
QUIKRETE 3/24 TLB	0.0000%	99,000	99,000	98,924
RADIOLOGY PARTNERS 2/24 TL	0.0000%	58,792	58,425	58,678
RADIOLOGY PARTNERS 6/25 TLB	0.0000%	73,734	72,997	73,089
RAISING CANES 9/24 TL	0.0000%	103,817	103,913	104,336
RANPAK/RANGER PACKAGING 12/24	0.0000%	12,424	12,299	12,299
RE/MAX 7/21 COV-LITE TLB	0.0000%	5,607	5,399	5,395
REALPAGE 12/24 INCREMENTAL TL	0.0000%	38,332	38,140	38,332
REALPAGE 2/21 COV-LITE TL	0.0000%	142,063	140,050	140,970
RELADYNE 2/22 COV-LITE TL	0.0000%	38,607	38,559	38,695
REYNOLDS GROUP 3/25 TLB	0.0000%	15,700	15,719	15,752
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	6,573	6,573	6,569
RV RETAILER 1/21 COV-LITE TLB	0.0000%	83,928	83,680	76,608
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	88,219	87,895	88,072
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	11,259	11,174	11,224
SANDISK 12/24 TLB	0.0000%	133,132	131,135	132,299
SAVAGE ENTERPRISES 11/24 COV-L	0.0000%	29,246	29,146	29,309
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	102,789	102,578	102,879
SCIQUEST/JAGGAER 10/24 TL	0.0000%	34,259	34,180	34,398
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	111,411	107,944	111,132
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	7,707	7,669	7,707
SEDGWICK CMS 2/23 TLB	0.0000%	160,301	157,384	160,802
SERVICE LOGIC 2/25 TLB	0.0000%	18,371	18,371	18,371
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	57,462	57,349	21,610
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	191,972	189,842	192,116
SIGNIA AEROSPACE 11/24 TL	0.0000%	68,104	67,934	68,360

	Coupon	Units	Cost	Market Value
SKECHERS USA 6/25 (USD) TLB	0.0000%	29,933	29,877	30,083
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	11,379	10,398	10,363
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	159,636	154,873	155,845
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	0	0	0
SOUTHERN VETERINARY 10/24 COV-	0.0000%	8,050	8,010	8,054
SOVOS COMPLIANCE 2/25 COV-LITE	0.0000%	46,134	45,843	46,339
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	36,905	36,974	37,071
STARWOOD PROPERTY 12/24 (USD)	0.0000%	58,992	58,942	59,103
STARWOOD PROPERTY 12/24 TLB	0.0000%	68,160	66,115	68,118
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	3,806	3,787	3,818
STYROLUTION 1/20 (USD) TLB	0.0000%	55,512	53,300	53,014
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	20,552	20,449	20,526
SUNSOURCE 3/24 TL	0.0000%	10,381	10,329	10,202
SURGERY CENTER/SURGERY PARTNER	0.0000%	36,197	35,835	36,300
SUSE 10/24 (USD)	0.0000%	71,002	70,502	71,313
SYCAMORE/SANDERSON FARMS 7/22	0.0000%	2,493	2,480	2,493
SYNECHRON 10/24 TLB	0.0000%	31,768	31,450	30,815
TACALA 9/24 COV-LITE TLB	0.0000%	7,523	7,440	7,550
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	35,833	35,653	35,250
TECTA AMERICA 2/25 TLB	0.0000%	62,091	61,935	62,149
TEKNI-PLEX 10/24 B6 TLB	0.0000%	52,944	52,754	51,945
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	60,300
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	131,008	131,098	130,374
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	46,821	46,575	46,900
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	16,856	16,350	16,884
THEVELIA/TRICOR GROUP/VISTRA 7	0.0000%	123,194	122,021	123,220
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	225,786	224,701	225,961
TMS/TUBE CITY 1/25 TLB	0.0000%	54,891	54,183	54,891
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	128,183	126,901	126,004
TRACE3 10/21 COV-LITE TL	0.0000%	134,584	133,954	134,378
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	32,551	32,551	32,577
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	106,725	105,768	106,858
TRC COMPANIES 1/25 COV-LITE TL	0.0000%	14,525	14,529	14,478
TRICO GROUP/FIRST BRANDS 10/24	0.0000%	21,667	19,744	19,744
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	78,597	77,378	73,995
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	39,617	39,326	37,361
TRICO GROUP/FIRST BRANDS 6/25	0.0000%	21,667	19,744	20,259
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	123,061	122,845	122,867
TRONOX FINANCE 9/24 TLB	0.0000%	37,259	37,073	36,391
TRUCORDIA INSURANCE 6/25 TLB	0.0000%	39,309	39,211	39,358
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	42,536	42,429	42,527
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	34,828	34,480	34,480
TWITTER 2/25 FIXED TL	0.0000%	78,195	77,800	75,979
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	270,440	270,350	271,392
ULTRA CLEAN 9/24 COV-LITE TLB	0.0000%	46,395	46,163	46,473
UNITED AIR LINES 10/24 TLB	0.0000%	66,464	66,132	66,492
UNITED TALENT 5/25 COV-LITE TL	0.0000%	14,000	13,965	14,018
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	36,856	36,580	35,612
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	141,333	141,144	141,958
US OUTPATIENT/US RADIOLOGY 7/2	0.0000%	141,139	140,871	141,345
USALCO 9/24 COV-LITE TLB	0.0000%	25,615	25,487	25,729
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	51,824	51,686	51,798
VALVOLINE 3/25 COV-LITE TLB	0.0000%	35,028	34,853	35,125
VANTAGE SPECIALTY 3/23 COV-LIT	0.0000%	137,118	135,135	132,244
VEEAM SOFTWARE 11/24 TLB	0.0000%	117,471	116,549	117,912
VERACODE 5/22 TL	0.0000%	115,699	101,694	77,432
VERITEXT 12/24 TLB	0.0000%	0	0	0
VERTIV 12/24 TLB	0.0000%	112,782	112,981	112,866
VESTIS 2/24 TL	0.0000%	35,275	35,187	33,732
VIRGIN MEDIA 10/19 COV-LITE	0.0000%	120,807	119,012	119,134
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	57,301	57,144	56,741
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	87,084	86,867	87,302
VIRTUS INVESTMENT 9/21	0.0000%	95,919	95,440	95,840
VIRTUSA 6/24 COV-LITE TLB2	0.0000%	37,362	36,287	37,343
VISTAJET 3/25 TLB	0.0000%	4,565	4,531	4,573
WARNER MUSIC 9/24 TLB	0.0000%	41,791	41,505	41,830
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	21,892	21,847	22,001
WHATABRANDS/WHATABURGER 12/24	0.0000%	96,505	96,608	96,510
WHITE CAP 6/24 TLB	0.0000%	124,460	123,832	123,589

	Coupon	Units	Cost	Market Value
WHITEWATER WHISTLER 12/24 TLB	0.0000%	0	0	0
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	45,757	44,899	45,228
WORLD WIDE TECHNOLOGY 12/24 TL	0.0000%	76,377	76,017	76,664
WORLDPAY/BOOST NEWCO 1/25 (USD	0.0000%	248,428	247,474	248,944
WRENCH 4/19 COV-LITE TLB	0.0000%	64,914	64,752	64,609
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	106,062	103,731	106,003
WYNDHAM HOTELS 5/24 TL	0.0000%	117,778	117,432	118,177
XPLOR TECHNOLOGIES 12/24 COV-L	0.0000%	24,524	24,432	24,554
XPO LOGISTICS 2/25 (2031) COV-	0.0000%	29,034	29,034	29,122
ZELIS/REDCARD 10/24 TLB	0.0000%	88,677	88,234	88,110
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	5,929	5,914	5,899
ZUFFA/TKO GROUP 11/24 TLB	0.0000%	172,944	172,728	173,511
ZUORA 12/24 COV-LITE TLB	0.0000%	69,912	69,563	69,533
Total of Senior Secured Loans			22,957,173	22,523,917
Total of Domestic Fixed Income Securities			146,609,244	153,366,380
International Securities				21.96%
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	138,624	138,249	137,411
AUSTRALIA GOVERNMENT BOND REGS	3.7015%	160,000	139,574	162,453
AUSTRALIA GOVERNMENT BOND REGS	1.2482%	120,000	97,526	68,128
AUSTRALIA GOVERNMENT BOND REGS	2.7450%	165,000	148,256	146,594
AUSTRALIA GOVERNMENT BOND REGS	0.9543%	210,000	152,900	173,367
AUSTRALIA GOVERNMENT BOND REGS	0.2983%	155,000	107,425	107,677
AUSTRALIA GOVERNMENT BOND REGS	1.6463%	155,000	126,924	113,762
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.3000%	70,860	74,340	74,073
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	5,860,000	4,165,547	4,535,334
CCP_ZCS. P BRL-CDI 1D CME	14.2000%	5,400,000	0	1,115
CCP_ZCS. P BRL-CDI 1D CME	13.4050%	2,900,000	0	4,292
CCP_ZCS. R BRL-CDI 1D CME	0.0100%	7,000,000	0	-2,489
CCP_ZCS._P BRL-CDI 1D CME	0.0100%	-8,300,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	13.2300%	-2,900,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	14.6900%	-2,800,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	14.7175%	-1,300,000	0	0
CANADA				
BAUSCH + LOMB 6/25 TLB	0.0000%	27,849	27,710	27,866
BIFM/BROOKFIELD GLOBAL/BGIS	0.0000%	127,584	124,375	128,087
BURGER KING/RESTAURANT 6/24 TL	0.0000%	67,906	67,736	67,538
CARDS II TRUST 2A A 144A	5.1674%	150,000	150,334	150,021
CELESTICA 5/24	0.0000%	0	0	0
COREL 6/19 COV-LITE TL	0.0000%	119,122	116,700	111,890
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	129,302	129,302	129,195
GOLDEN CREDIT CARD T 4A A 144A	4.3100%	150,000	149,660	149,941
GOVERNMENT OF CANADA	0.5000%	238,881	187,641	132,970
GOVERNMENT OF CANADA	2.0000%	235,074	219,757	183,604
GOVERNMENT OF CANADA	0.2500%	58,496	39,313	29,097
GOVERNMENT OF CANADA	3.0000%	214,187	184,097	182,980
GOVERNMENT OF CANADA	1.2500%	238,559	192,682	161,304
GOVERNMENT OF CANADA	1.5000%	275,636	230,330	198,339
GOVERNMENT OF CANADA	4.2500%	223,265	173,797	172,054
GOVERNMENT OF CANADA	4.0000%	259,279	233,255	224,182
JONES DESLAURIERS/NAVACORD	0.0000%	88,718	88,017	88,164
MASTER CREDIT CARD T 1A A 144A	4.7000%	215,000	215,288	215,058
MASTER CREDIT CARD T 2A A 144A	5.1532%	255,000	255,627	254,893
POINTCLICKCARE 10/24 TLB	0.0000%	63,829	63,510	64,029
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	58,729	58,142	58,903
TRILLIUM CREDIT CARD 1A A 144A	5.0305%	100,000	100,193	100,171
XPLORE INC EQUITY	0.0000%	1,425	7,125	7,125
XPLORNET/XPLORE 10/24 SECOND	0.0000%	33,405	29,705	24,664
XPLORNET/XPLORE 10/24 SUPER	0.0000%	11,214	11,214	10,597
CAYMAN ISLANDS				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	37,196	31,789	36,204
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	150,743	118,249	52,760
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	614,073,120	670,363	727,714
BONOS DE LA TESORERIA DE LA RE	2.0000%	921,109,680	920,180	936,223

	Coupon	Units	Cost	Market Value
BONOS DE LA TESORERIA DE LA RE	1.9000%	1,000	1	1
CCP_IRS._R CLP-ICP 1D CME	4.6600%	0	0	0
COLOMBIA				
CCP_OIS._P COP-IBR-OIS COMPOUN	8.3750%	286,800,000	0	-710
CCP_OIS._P COP-IBR-OIS COMPOUN	12.0138%	-286,800,000	0	0
COLOMBIAN TES	3.7500%	6,059,657,792	1,227,492	1,093,167
COLOMBIAN TES	2.2500%	5,136,737,970	1,074,001	1,099,526
COLOMBIAN TES	5.0000%	427,389,930	87,100	91,887
COLOMBIAN TES	3.3000%	3,123,437,740	797,562	735,615
COLOMBIAN TES	5.2500%	2,216,014,600	477,411	474,237
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	1,135,273	176,831	171,017
EURO CURRENCY GEOGRAPHIC				
CCP_IRS._P FRC-EXT-CPI CME	2.0200%	75,000	0	292
CCP_IRS._R EUR-EXT-CPI CME	0.0100%	75,000	285	-461
CCP_IRS._P FRC-EXT-CPI CME	0.0100%	-75,000	-365	0
CCP_IRS._R EUR-EXT-CPI CME	2.0575%	-75,000	0	0
CCP_IRS._P EUR-EURIBOR 6M CME	2.1843%	14,000	0	-1,913
CCP_IRS._R EUR-EURIBOR 6M CME	2.6000%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.1940%	56,000	0	2,885
CCP_IRS._R EUR-EURIBOR 6M CME	2.4210%	15,000	0	1,130
CCP_IRS._R EUR-EURIBOR 6M CME	2.6850%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.4890%	69,300	0	4,554
CCP_IRS._R EUR-EURIBOR 6M CME	2.4840%	195,300	0	11,707
CCP_IRS._R EUR-EURIBOR 6M CME	2.3890%	35,000	0	2,183
CCP_IRS._R EUR-EURIBOR 6M CME	2.0710%	14,000	0	1,092
CCP_IRS._R EUR-EURIBOR 6M CME	2.0610%	15,000	0	1,169
CCP_IRS._R EUR-EURIBOR 6M CME	2.0360%	14,000	6	392
CCP_IRS._P EUR-EURIBOR 6M CME	2.1510%	-14,000	0	0
CCP_IRS._P EUR-EURIBOR 6M CME	2.0690%	-14,000	-1	0
CCP_IRS._P EUR-EURIBOR 6M CME	2.6190%	14,000	0	-458
CCP_IRS._R EUR-EURIBOR 6M CME	2.4287%	-29,000	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.4837%	-69,300	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.5002%	-69,300	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.5130%	-126,000	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.4972%	-35,000	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.4432%	-15,000	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.5430%	-56,000	-112	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.2760%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.6380%	-14,000	0	0
FRANCE				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	42,686	42,260	41,513
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	163,864	161,362	169,580
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	806,607	941,599	976,320
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	260,657	276,958	290,059
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	3,562,182	3,902,248	3,690,992
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	545,036	630,060	638,891
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	541,925	666,194	657,755
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	307,822	380,639	398,966
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	569,218	717,246	767,782
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	182,595	189,126	191,152
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	88,607	87,128	88,718
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000%	57,000	60,497	59,454
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	717,204	820,725	840,973
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	761,100	943,620	781,019
MINIMAX/IGLOO 2/25 (USD) COV-L	0.0000%	62,862	62,862	63,098
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	8,500,238	2,323,562	1,968,875
ISRAEL GOVERNMENT BOND - CPI L	0.1000%	168,766	45,783	52,191
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	4,979,979	1,367,716	1,530,743
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	568,261	586,436	601,942
ITALY BUONI POLIENNALI DE 144A	0.1500%	206,013	206,774	150,546
ITALY BUONI POLIENNALI DE 144A	1.8000%	310,389	331,476	364,083
ITALY BUONI POLIENNALI DE 144A	2.3500%	504,517	653,610	639,292
ITALY BUONI POLIENNALI DE 144A	3.1000%	481,472	558,467	583,629
ITALY BUONI POLIENNALI DE 144A	2.5500%	694,523	924,157	874,312
ITALY BUONI POLIENNALI DE 144A	0.4000%	477,760	524,750	545,834
ITALY BUONI POLIENNALI DE 144A	1.2500%	533,999	553,340	629,280
ITALY BUONI POLIENNALI DE 144A	1.3000%	504,486	558,562	600,926
ITALY BUONI POLIENNALI DE 144A	2.4000%	116,085	131,948	142,426

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE REGS	1.5000%	434,981	466,462	521,677
JAPAN				
CCP_OIS. R JPY-TONA-OIS COMPOU	1.0060%	-55,084,470	0	0
CCP_IRS. R JPY-TONA-OIS COMPOU	0.1661%	0	0	0
CCP_IRS. R JPY-TONA-OIS COMPOU	0.1977%	0	0	0
CCP_IRS._P JPY-TONA-OIS COMPOU	0.1661%	0	0	0
CCP_IRS._R JPY-TONA-OIS COMPOU	0.2700%	0	0	0
CCP_IRS._R JPY-TONA-OIS COMPOU	0.8095%	0	0	0
CCP_OIS._R JPY-TONA-OIS COMPO	0.6775%	-40,754,717	0	0
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	348,745,585	0	-1,689
CCP_OIS. R JPY-TONA-OIS COMPOU	0.4770%	12,378,532	0	-192
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0000%	40,283,773	0	372
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	84,892,647	0	-1,314
CCP_OIS._R JPY-TONA-OIS COMPOU	1.0180%	-12,378,532	0	0
CCP_OIS._R JPY-TONA-OIS COMPOU	0.9833%	-41,877,980	0	0
CCP_OIS._R JPY-TONA-OIS COMPOU	1.0091%	-45,069,111	0	0
CCP_OIS._R JPY-TONA-OIS COMPOU	0.6980%	-32,169,057	0	0
CCP_OIS._R JPY-TONA-OIS COMPOU	0.8690%	-133,790,250	0	0
CCP_OIS._R JPY-TONA-OIS COMPOU	1.0171%	-84,892,647	0	0
CCP_OIS.R JPY-TONA-OIS COMPOUN	0.6781%	-40,283,773	0	0
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	17,950,000	117,308	114,030
JAPAN GOVERNMENT THIRTY YEAR B	2.3000%	12,650,000	81,637	78,625
JAPANESE GOVERNMENT CPI LINKED	0.2000%	15,495,060	133,855	115,516
JAPANESE GOVERNMENT CPI LINKED	0.1000%	110,787,575	955,934	794,835
JAPANESE GOVERNMENT CPI LINKED	0.0050%	100,821,648	760,746	722,752
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	84,847	82,478	67,948
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	20,494	16,672	16,540
ASP BLADE/OREGON TOOL 2/25 TL	0.0000%	7,655	7,561	7,722
FORMULA ONE 9/24 COV-LITE B2	0.0000%	25,000	25,000	25,006
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	50,000	50,000	50,013
HYPERION INSURANCE/HOWDEN	0.0000%	173,145	170,557	173,597
PARADOCS/ALTER DOMUS 5/24 (USD	0.0000%	12,184	12,184	12,260
PARADOCS/ALTER DOMUS 5/24 (USD	0.0000%	903	903	909
ROSEN GROUP 2/24 TLB	0.0000%	5,056	5,044	5,066
SK NEPTUNE HUSKY/HEUBACH 12/23	0.0000%	17,078	17,078	3,245
WEBPROS/PARTICLE INVESTMENTS 3	0.0000%	28,455	28,498	28,598
MEXICO				
MEXICAN UDIBONOS	2.7500%	19,480,651	941,574	914,353
MEXICAN UDIBONOS	3.2500%	97,804,373	3,970,379	4,075,407
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	200,000	202,293	208,460
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	119,474	116,952	119,922
BARENTZ 2/25 (USD) TLB	0.0000%	24,586	24,463	24,494
NORD ANGLIA 12/24 INCREMENTAL	0.0000%	71,765	71,373	72,154
RANPAK/RANGER PACKAGING 12/24	0.0000%	7,951	7,872	7,872
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	91,305	89,783	89,126
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	305,000	239,192	234,056
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	120,000	97,605	102,711
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	600,000	174,050	183,929
POLAND				
REPUBLIC OF POLAND GOVERNMENT	2.0000%	536,025	127,476	131,567
PUERTO RICO				
EVERTEC 10/23 COV-LITE	0.0000%	50,852	50,090	51,043
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
SINGAPORE				
SIVANTOS/WS AUDIOLOGY 9/24 B6	0.0000%	12	12	12
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	8.7700%	5,800,000	0	9,632
CCP_IRS._P ZAR-JIBAR-SAFEX 3M	7.3170%	-5,800,000	-470	0
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	7,800,000	380,126	379,506
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	5,700,000	277,343	299,804
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	3,900,000	198,013	215,820
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	8,365,022	374,145	371,629
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	32,370,600	1,333,162	1,184,704
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	903,704,125	630,732	680,509
SPAIN				

	Coupon	Units	Cost	Market Value
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	581,081	690,162	688,135
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	98,131	109,269	111,508
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	560,842	631,056	660,879
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	684,473	774,078	772,976
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	177,756	200,181	219,010
SPAIN GOVERNMENT INFLATION LIN	0.1500%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				
EUROPEAN UNION REGS	3.0000%	345,854	334,527	348,425
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.1250%	1,775,000	221,880	233,381
SWEDEN INFLATION LINKED B REGS	3.5000%	1,125,000	170,052	210,368
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	23,254,104	725,871	702,148
UNITED KINGDOM				
BELRON 10/24 (USD) TLB	0.0000%	141,889	141,534	142,383
COGNITA 10/24 TLB	0.0000%	8,284	8,242	8,332
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	37,295	37,123	37,309
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	16,353	16,312	16,382
EQUINITI GROUP 3/25 ADD-ON TL	0.0000%	142,498	140,987	143,068
IGLO BIRDS EYE 9/23 TLB4	0.0000%	115,458	114,313	115,314
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	25,871	25,807	25,831
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	0	0	0
OSTTRA 5/25 COV-LITE TL	0.0000%	35,630	35,452	35,737
UNITED KINGDOM GILT REGS	4.3750%	2,971	3,441	3,527

Total of International Securities

49,054,512

48,741,886

Cash Equivalent Securities

6.80%

JPY/USD SPOT OPTION 2025	0.0000%	341,000	767	439
MXN/USD SPOT OPTION 2025	0.0000%	0	3369.6	8193.6
BNY MELLON CASH RESERVE	0.0000%	7,075	7,075	7,075
CASH COLLATERAL HELD AT GS	0.0000%	10,000	10,000	10,000
CASH COLLATERAL HELD AT JP	0.0000%	114,000	114,000	114,000
CASH HELD AT GOLDMAN SACHS	0.0000%	-10,000	-10,000	-10,000
CCPC COLLATERAL WITH GOLDMAN	0.0000%	32,000	32,000	32,000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	91,000	91,000	91,000
CME CCP COLL HELD AT GSC	0.0000%	58,000	58,000	58,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	0	0	0
MSI CASH COLLATERAL	0.0100%	0	0	0
SWAP COLLATERAL WITH CITIBANK	0.0000%	-9,996	-9,996	-9,996
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	50,000	50,000	50,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	30,000	30,000	30,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	0	0	0
U S TREASURY BILL	0.0000%	5,010,400	4,984,292	4,984,292
WTU CASH SWEEP ACCOUNT	3.2582%	9,707,071	9,707,071	9,707,071
Others (Payables, Receiveables, etc.)			678,344	34,822

Total of Cash Equivalent Securities

15,735,924

15,096,897

Total of Cash Equivalent Securities

15,735,924

15,096,897

Futures Contracts

-0.10%

AUST 10Y BOND FUTURE (SFE)	0.0000%	-1	0	-802
AUST 3YR BOND FUTURE (SFE)	0.0000%	-3	0	-733
EURO-BOBL FUTURE (EUX)	0.0000%	4	0	-763
EURO-BTP FUTURE (EUX)	0.0000%	3	0	1,221
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-1	0	1,808
GOLD FUTURE (OSE)	0.0000%	1	0	-3,822
ECX EMISSION FUTURE (EDX)	0.0000%	1	0	-2,377
TTF NAT GAS F FUTURE (EDX)	0.0000%	5	0	-12,062
IRON ORE 62% (SGX)	0.0000%	4	0	708
BRENT CRUDE FUTURE (ICE)	0.0000%	10	0	17,558
BRENT CRUDE OIL FUTURE (ICE)	0.0000%	11	0	28,600
COCOA FUTURE - IC (ICE)	0.0000%	1	0	-6,939
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	1	0	-7,434
COPPER FUTURE (LME)	0.0000%	1	0	3,830

	Coupon	Units	Cost	Market Value
NICKEL FUTURE (LME)	0.0000%	2	0	-1,926
WHITE SUGAR FUTURE (ICE)	0.0000%	2	0	-3,666
3 MONTH SOFR FUT (CME)	0.0000%	33	0	7,717
3 MONTH SOFR FUT (CME) DEC 25	0.0000%	-18	-4,583	-4,613
ALUMINUM FUTURES (CMX)	0.0000%	1	0	2,606
ALUMINUM HG FUTURE (LME)	0.0000%	1	0	312
BRENT CRUDE OIL (ICE)	0.0000%	3	0	-15,891
CATTLE FEEDER FUTURE (CME)	0.0000%	1	0	17,857
COCOA FUTURE (NYB)	0.0000%	2	0	-1,686
COFFEE 'C' FUTURE (NYB)	0.0000%	4	0	-93,854
COPPER FUTURE (CMX)	0.0000%	9	0	35,373
CORN FUTURE (CBT)	0.0000%	40	0	-36,096
COTTON NO 2 FUTURE (NYB)	0.0000%	5	0	696
CRUDE OIL FUTURE (NYM)	0.0000%	20	0	23,082
FED FUND 30DAY FUTURE (CBT)	0.0000%	5	0	-1,500
GAS OIL FUTURE (ICE)	0.0000%	3	0	-11,500
GASOLINE RBOB FUTURE (NYM)	0.0000%	5	0	5,275
GOLD 100 OZ FUTURE (CMX)	0.0000%	11	0	-14,132
KC HRW WHEAT FUTURE (CBT)	0.0000%	9	0	-7,563
LEAD FUTURE (LME)	0.0000%	3	0	2,694
LEAN HOGS FUTURE (CME)	0.0000%	12	0	-4,275
LIVE CATTLE FUTURE (CME)	0.0000%	12	0	15,881
LOW SU GASOIL G FUTURE (ICE)	0.0000%	6	0	8,214
NATURAL GAS FUTURE (NYM)	0.0000%	50	0	-113,721
NICKEL FUTURE (LME)	0.0000%	1	0	-1,531
NY HARB ULSD FUTURE (NYM)	0.0000%	4	0	-8,606
PALLADIUM FUTURE (NYM)	0.0000%	1	0	14,625
PLATINUM FUTURE (NYM)	0.0000%	2	0	15,797
PRI ALUMINUM FUTURE (LME)	0.0000%	11	0	25,682
SILVER FUTURE (CMX)	0.0000%	7	0	-15,789
SOYBEAN FUTURE (CBT)	0.0000%	20	0	-1,936
SOYBEAN MEAL FUTURE (CBT)	0.0000%	13	0	-19,453
SOYBEAN OIL FUTURE (CBT)	0.0000%	23	0	38,255
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	18	0	-8,042
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	-10	0	-24,009
US 10YR ULTRA FUTURE (CBT)	0.0000%	-50	0	-104,622
US 2YR NOTE FUTURE (CBT)	0.0000%	73	0	56,499
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	11	0	10,845
US TREAS BD FUTURE (CBT)	0.0000%	-3	0	-12,517
US ULTRA BOND (CBT)	0.0000%	-3	0	-6,311
WHEAT FUTURE (CBT)	0.0000%	16	0	-9,904
WTI CRUDE FUTURE (NYM)	0.0000%	3	0	-14,782
ZINC FUTURE (LME)	0.0000%	4	0	7,694

Total of Futures Contracts

-4,583

-230,027

Real Assets

Real Estate

5,012,567

4,935,864

5,012,567

Total Real Assets

5,012,567

4,935,864

5,012,567

Total of INFLATION PROTECTION FUND-I

216,330,962

221,987,702