

	Coupon	Units	Cost	Market Value
INFLATION PROTECTION FUND-I				
Domestic Fixed Income Securities				68.65%
Domestic Corporate & Other Bonds				
AEGION 5/25 DELAYED TL	0.0000%	2,514	2,514	2,514
AMERICAN EXPRESS CREDIT AC 1 A	4.8700%	168,000	168,644	168,913
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	226,000	228,403	228,943
AMERICREDIT AUTOMOBILE R 1 A2B	5.4300%	29,282	29,312	29,291
AMSPEC PARENT 6/25 COV-LITE DE	0.0000%	7,165	7,165	7,188
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	107,000	99,130	104,009
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	35,686	36,088	36,037
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	101,680	101,722	101,928
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	47,205	47,205	47,645
ARES COMMERCIAL MOR IND A 144A	5.8418%	100,000	100,303	100,250
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	71,378	71,854	71,898
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	120,833	120,787	120,921
BA CREDIT CARD TRUST A1 A1	4.7900%	277,000	277,893	278,381
BA CREDIT CARD TRUST A2 A2	4.9800%	184,000	186,301	186,258
BARCLAYS DRYROCK ISSUANCE 2 A	5.2721%	261,000	262,044	261,066
BARCLAYS MORTGAGE NQM3 A1 144A	5.6400%	95,697	95,695	96,561
BFLD 2024-VICT MOR VICT A 144A	6.0402%	10,000	9,975	10,031
BFLD COMMERCIAL MOR 5MW A 144A	4.6742%	100,000	100,000	100,000
BFLD TRUST 2025-E EWEST A 144A	5.7002%	50,000	50,000	50,209
BMW VEHICLE LEASE TRUST 1 A2A	4.4300%	214,000	214,431	214,736
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	28,360	28,321	28,380
BMW VEHICLE OWNER TRUST 2 A A3	5.4700%	105,362	105,906	106,106
BMW VEHICLE OWNER TRUST A A2A	4.4300%	102,478	102,447	102,613
BMW VEHICLE OWNER TRUST A A2B	4.6560%	203,380	203,625	203,380
BOFA AUTO TRUST 20 1A A2A 144A	4.5200%	92,886	92,842	92,963
BOFA AUTO TRUST 202 1A A2 144A	5.5700%	6,946	6,946	6,950
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	73,741	71,524	73,271
BX COMMERCIAL MORT KING A 144A	5.6912%	128,311	127,722	128,351
BX COMMERCIAL MORT MDHS A 144A	5.7915%	76,042	75,536	76,137
BX TRUST 2024-VLT4 VLT4 A 144A	5.6416%	60,000	59,817	60,038
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	208,000	208,004	208,512
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	61,558	61,663	61,793
CARMAX AUTO OWNER TRUST 1 A2A	4.6300%	181,279	181,375	181,637
CARMAX AUTO OWNER TRUST 1 A2B	4.9921%	9,053	9,055	9,055
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	87,961	87,983	88,122
CARMAX AUTO OWNER TRUST 4 A2B	4.8221%	235,106	235,236	235,299
CCG RECEIVABLES TRUS 1 A2 144A	3.9100%	5,464	5,393	5,463
CCG RECEIVABLES TRUS 1 A2 144A	4.9900%	88,083	88,873	88,884
CCP_IFS. P USA-CPI-U CME	2.3900%	263,000	0	-2,707
CCP_IFS. R USA-CPI-U 3M CME	0.0100%	145,155	17	1,233
CCP_IFS. R USA-CPI-U 3M CME	2.4280%	-145,155	0	0
CCP_IFS. R USA-CPI-U CME	0.0100%	9,015,541	2,194	54,264
CCP_IFS._P USA-CPI-U CME	0.0100%	-263,000	-372	0
CCP_IFS._R USA-CPI-U CME	2.6000%	-155,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6410%	-82,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5277%	-675,000	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	2.2752%	-115,000	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%	-82,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6850%	-42,000	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	2.5767%	-700,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6612%	-370,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5363%	-41,000	-6	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	2.6480%	-55,041	0	0
CCP_IFS._R USA-CPI-U CME	2.9152%	-585,000	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

	Coupon	Units	Cost	Market Value
CCP_IFS._R USA-CPI-U CME	2.5560%	-330,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6012%	-215,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5140%	-483,000	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_IFS._R USA-CPI-U CME	2.6890%	-305,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7020%	-90,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7505%	-73,000	0	0
CCP_IFS._R USA-CPI-U CME	2.9197%	-335,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7192%	-190,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6315%	-256,000	0	0
CCP_IRS._P USD-SOFR-OIS COMPOU	5.0499%	0	0	0
CCP_OIS._P USD-SOFR-OIS COMPO	4.3377%	-1,094,000	0	0
CCP_OIS._P USD-SOFR-OIS COMPOU	3.9048%	475,000	0	196
CCP_OIS._P USD-SOFR-OIS COMPOU	3.7983%	619,000	0	-147
CCP_OIS._P USD-SOFR-OIS COMPOU	3.2760%	0	0	0
CCP_OIS._R USD-SOFR-OIS COMPOU	4.3377%	1,094,000	342	232
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%	130,750	129,531	129,971
CGMS COMMERCIAL MORTGAG B1 AAB	3.2430%	20,787	20,544	20,591
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	54,205	54,475	54,311
CHASE ISSUANCE TRUST A11 A	4.6200%	100,000	100,561	100,947
CHENIERE ENERGY PARTNERS LP	5.7500%	34,000	34,993	35,346
CITIBANK CREDIT CARD ISS A2 A2	4.9325%	296,000	296,367	296,105
CITIGROUP COMMERCIAL MO C3 AAB	2.9840%	16,550	16,423	16,489
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	160,763	159,299	159,798
CITIGROUP INC	5.4490%	25,000	25,576	25,924
CITIZENS AUTO RECEI 2 A2B 144A	4.9121%	11,970	11,964	11,972
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	76,756	77,199	77,286
CNH EQUIPMENT TRUST 2025 A A2B	4.7021%	15,000	14,994	15,009
COMM 2024-WCL1 MOR WCL1 A 144A	5.9912%	35,000	35,010	34,902
COMMIT TO PUR FNMA SF MTG	3.5000%	353,000	323,243	322,473
COMMIT TO PUR FNMA SF MTG	5.0000%	320,000	318,838	317,330
COMMIT TO PUR FNMA SF MTG	5.5000%	157,000	158,729	158,293
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	89,255	89,255	90,165
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	13,832	13,640	13,728
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	76,863	75,898	76,259
CSMC 2022-NQM5 TR NQM5 A1 144A	5.1690%	112,228	111,678	112,215
DAIMLER TRUCKS RETAIL TRU 1 A3	5.4900%	138,375	139,424	139,638
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	78,169	78,164	78,965
DELL EQUIPMENT FINAN 1 A2 144A	4.6800%	100,000	100,332	100,480
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	86,458	86,576	86,633
DIAMONDBACK ENERGY INC	5.4000%	79,000	79,017	80,650
DISCOVER CARD EXECUTION N A2 A	4.9300%	231,000	232,147	232,477
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	127,845	128,420	128,512
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	33,327	33,395	33,424
DLLST 2024-1 LLC 1A A3 144A	5.0500%	138,116	138,551	138,723
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	79,542	62,138	66,678
EXTENDED STAY AMERI ESH A 144A	5.4500%	100,000	100,000	100,000
FHLMC POOL #RQ-0040	5.5000%	345,647	344,114	348,626
FHLMC MULTICLASS MTG 5499 FW	5.7560%	144,372	144,620	145,400
FHLMC MULTICLASS MTG 5516 FC	5.7560%	321,697	321,672	324,132
FNMA POOL #0MA5735	5.5000%	650,920	644,469	656,529
FNMA POOL #0MA5736	6.0000%	341,949	345,372	349,462
FNMA POOL #0MA5761	6.0000%	424,402	431,297	433,727
FORD CREDIT AUTO LEASE T A A2A	4.5700%	297,443	297,652	298,086
FORD CREDIT AUTO LEASE T A A2B	4.7821%	254,822	254,571	254,963
FORD CREDIT AUTO OWNER T A A2A	5.3200%	6,017	6,013	6,022
FORD CREDIT AUTO OWNER T B A2A	5.4000%	18,059	18,119	18,104
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	82,920	82,907	83,030
GLS AUTO RECEIVABLE 2A A2 144A	4.7500%	278,000	278,432	278,587
GM FINANCIAL AUTOMOBILE 1 A2B	4.7988%	54,805	54,809	54,828
GM FINANCIAL AUTOMOBILE 2 A2B	4.8088%	165,458	165,502	165,492
GM FINANCIAL AUTOMOBILE 3 A2B	4.8588%	81,998	82,004	82,062
GM FINANCIAL CONSUMER AU 1 A2A	4.4400%	58,903	58,886	58,974
GM FINANCIAL CONSUMER AU 1 A2B	4.7738%	231	231	231
GM FINANCIAL CONSUMER AU 3 A2B	4.7338%	14,207	14,209	14,211
GM FINANCIAL CONSUMER AU 4 A2B	4.7738%	107,952	107,844	108,006
GOLDEN CREDIT CARD T 1A A 144A	1.1400%	236,000	229,817	230,359
GOLDMAN SACHS GROUP INC/THE	5.3300%	30,000	30,536	30,883

	Coupon	Units	Cost	Market Value
GREATAMERICA LEASING 2 A2 144A	5.2800%	351,020	352,323	352,908
GREENSKY HOME IMPRO 2A A2 144A	4.9300%	100,773	100,773	101,155
GREENSKY HOME IMPROV 2 A2 144A	5.2500%	27,755	27,787	27,837
GS MORTGAGE SECURITIES GS4 AAB	3.2780%	42,826	42,438	42,660
GWT 2024-WLF2 WLF2 A 144A	5.8414%	100,000	99,651	100,188
HARLEY-DAVIDSON MOTORCYCL A A2	5.6500%	3,969	3,973	3,971
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	49,118	49,210	49,281
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	84,558	84,557	84,624
HCA INC	5.6000%	34,000	34,715	35,295
HCA INC	5.4500%	40,000	39,312	41,032
HILEX POLY/NOVOLEX 3/25 DELAYE	0.0000%	791	791	789
HILTON GRAND VACATIO 1D A 144A	3.6100%	78,957	77,960	78,518
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	95,103	95,101	95,773
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	145,338	145,347	145,636
HONDA AUTO RECEIVABLES 20 2 A2	5.4800%	9,837	9,862	9,851
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	32,634	32,631	32,671
HYUNDAI AUTO LEASE A A2B 144A	4.7721%	87,005	87,005	87,029
HYUNDAI AUTO LEASE C A2B 144A	4.8721%	67,934	67,968	67,998
HYUNDAI AUTO RECEIVABLES A A2B	4.7921%	34,056	34,067	34,068
HYUNDAI AUTO RECEIVABLES C A2B	4.7721%	289,881	289,968	290,027
IRS P 4.33000% R USD-SOFR-OIS	0.0000%	609,000	8,634	57
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	35,760	33,671	35,118
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	25,083	25,045	25,104
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	63,280	63,479	63,555
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	44,067	44,008	44,214
JPMDB COMMERCIAL MORTGA C5 ASB	3.4919%	38,871	38,453	38,657
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	7,893	7,853	7,913
M&T BANK AUTO RECE 1A A2B 144A	4.8721%	173,044	173,202	173,227
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	72,978	73,350	73,152
MERCEDES-BENZ AUTO LEASE A A2B	4.7921%	44,333	44,333	44,351
MERCEDES-BENZ AUTO LEASE B A2B	4.8121%	202,601	202,660	202,670
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	37,885	37,882	37,953
MERCEDES-BENZ AUTO RECEI 1 A2B	4.7421%	258	257	258
MERRILL LYNCH MORTGAGE HE2 A1B	5.2124%	7,271	6,930	7,098
MORGAN STANLEY	5.3200%	30,000	30,545	30,955
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	6,198	6,105	6,182
NAVIENT PRIVATE EDU A A2B 144A	5.1646%	10,796	10,770	10,795
NAVIENT PRIVATE EDU AA A3 144A	5.9646%	21,872	21,912	21,898
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	12,588	12,284	12,434
NCMF TRUST 2025-MFS MFS A 144A	5.0458%	50,000	49,960	50,109
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	105,000	96,773	101,898
NISSAN AUTO LEASE TRUST A A2A	4.6000%	124,038	124,246	124,553
NISSAN AUTO LEASE TRUST B A2A	5.0500%	246,178	247,144	247,278
NISSAN AUTO LEASE TRUST B A2B	4.7821%	186,048	186,178	186,175
NISSAN AUTO RECEIVABLES 2 A A3	4.9100%	135,756	136,030	136,180
NISSAN AUTO RECEIVABLES B A2B	4.7521%	132,474	132,560	132,534
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	95,801	93,148	94,152
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	48,452	48,423	48,501
ORACLE CORP	4.9000%	37,000	37,013	37,335
PENFED AUTO RECEIVAB A A2 144A	5.0400%	147,949	148,162	148,121
PENN COMMERCIAL MOR P11 A 144A	5.5221%	38,000	37,997	38,675
PFS FINANCING CORP A A 144A	5.8000%	163,000	164,211	164,119
PFS FINANCING CORP A A 144A	5.2221%	120,000	120,380	120,131
PORSCHE FINANCIAL 1A A2B 144A	4.6688%	261,369	261,244	261,413
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	105,000	104,996	106,221
PROGRESS RESIDENTI SFR7 D 144A	5.5000%	140,000	134,058	139,712
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	106,303	106,303	107,427
PRPM 2025-NQM3 TR NQM3 A1 144A	5.6060%	96,250	96,250	97,116
SANTANDER DRIVE AUTO RECE 3 A2	4.6300%	154,000	153,995	154,479
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	112,073	112,098	112,258
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	48,344	48,510	48,492
SCCU AUTO RECEIVABL 1A A2 144A	5.4500%	130,446	130,726	130,656
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	929	928	
SFS AUTO RECEIVABLE 1A A2 144A	4.6500%	111,788	111,832	111,957
SFS AUTO RECEIVABLE 2A A2 144A	4.5200%	228,000	228,575	228,583
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	124,754	124,807	124,928
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	99,418	79,483	82,928
SIERRA TIMESHARE 202 1A A 144A	0.9900%	84,605	82,578	83,896
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	4,351	4,351	4,351
SMB PRIVATE EDUCATI B A2B 144A	5.0146%	13,941	13,930	13,934
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	173,848	174,317	174,756
SOFI PROFESSIONAL B A2FX 144A	3.3400%	24,296	23,907	24,254

	Coupon	Units	Cost	Market Value
SOFI PROFESSIONAL F A2FX 144A	2.8400%	22,928	22,424	22,878
STELLANTIS FINANCIA AA A2 144A	4.6300%	35,602	35,757	35,757
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	6,439	6,423	6,447
TESLA ELECTRIC VEHI 1 A2B 144A	4.9088%	30,300	30,228	30,306
TOYOTA AUTO RECEIVABLES A A2B	4.7221%	144	144	144
TOYOTA AUTO RECEIVABLES B A2B	4.7221%	78,288	78,282	78,301
TOYOTA AUTO RECEIVABLES C A2B	4.7421%	92,389	92,401	92,415
TOYOTA LEASE OWNER B A2A 144A	4.3100%	42,140	42,103	42,161
TOYOTA LEASE OWNER B A2B 144A	4.8288%	19,642	19,657	19,651
USAA AUTO OWNER TRUS A A2 144A	5.2500%	12,897	12,897	12,910
USALCO 7/25 DELAYED TL	0.0000%	2,646	2,633	2,639
USB AUTO OWNER TRUS 1A A2 144A	4.5100%	192,000	192,703	192,658
VERIZON MASTER TRUST 1 A	4.4900%	450,000	449,921	450,486
VERIZON MASTER TRUST 1 A1A	5.0000%	321,000	321,805	321,585
VERIZON MASTER TRUST 4 A1A	5.1600%	98,000	98,652	98,745
VERIZON MASTER TRUST 4 A1B	5.2314%	249,000	249,790	249,819
VISTRA OPERATIONS CO LLC 144A	6.0000%	45,000	45,645	47,444
VOLKSWAGEN AUTO LEASE TR A A2B	4.8588%	87,927	87,568	87,990
VOLKSWAGEN AUTO LOAN ENH 2 A2A	5.7200%	14,524	14,541	14,541
VOLKSWAGEN AUTO LOAN ENH 2 A2B	5.0188%	18,948	18,960	18,953
WELLS FARGO & CO	5.4990%	25,000	25,662	26,077
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	57,963	57,126	57,705
WELLS FARGO COMMERCIAL C41 ASB	3.3900%	26,415	26,150	26,212
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	39,225	38,782	39,041
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	104,231	104,304	104,408
WESTLAKE AUTOMOBIL 2A A2B 144A	4.9521%	154,000	152,659	153,969
WESTLAKE AUTOMOBIL 2A A2B 144A	5.0321%	90,195	89,914	90,237
WESTLAKE AUTOMOBIL 3A A2B 144A	4.9421%	71,251	71,266	71,273
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	30,785	30,753	30,829
WORLD OMNI AUTO RECEIVAB B A2A	5.4800%	9,199	9,225	9,207
WORLD OMNI AUTO RECEIVAB B A2B	4.8021%	38,856	38,862	38,856
WORLD OMNI AUTOMOBILE LE A A2B	4.8021%	171,400	171,499	171,460
WORLD OMNI AUTOMOBILE LE A A2B	4.7621%	165,051	164,852	165,180
Total of Domestic Corporate & Other Bonds			20,058,859	20,189,043

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	1,752,541	1,675,146	1,321,612
US TREAS-CPI INFLAT	0.5000%	1,229,181	1,185,815	1,214,893
US TREAS-CPI INFLAT	1.3750%	1,711,034	1,664,637	1,617,061
US TREAS-CPI INFLAT	1.7500%	1,579,236	1,571,976	1,589,740
US TREAS-CPI INFLAT	1.8750%	2,310,965	2,317,113	2,338,209
US TREAS-CPI INFLAT	3.6250%	774,925	823,182	824,291
US TREAS-CPI INFLAT	3.8750%	962,845	1,073,878	1,052,557
US TREAS-CPI INFLAT	3.3750%	218,388	250,365	244,377
US TREAS-CPI INFLAT	2.3750%	1,284,776	1,297,935	1,296,243
US TREAS-CPI INFLAT	2.5000%	131,650	138,173	137,551
US TREAS-CPI INFLAT	2.1250%	4,647,869	4,828,855	4,699,838
US TREAS-CPI INFLAT	0.7500%	2,295,692	2,113,044	1,863,444
US TREAS-CPI INFLAT	0.6250%	2,093,182	2,021,321	1,833,471
US TREAS-CPI INFLAT	0.8750%	1,418,396	1,465,011	1,254,304
US TREAS-CPI INFLAT	0.2500%	1,367,743	1,288,549	1,143,321
US TREAS-CPI INFLAT	0.1250%	9,453,949	8,905,127	8,527,617
US TREAS-CPI INFLAT	0.3750%	628,522	623,943	623,607
US TREAS-CPI INFLAT	1.2500%	479,243	470,222	481,073
US TREAS-CPI INFLAT	1.5000%	537,926	494,252	430,331
US TREAS-CPI INFLAT	1.1250%	1,336,041	1,312,524	1,294,825
US TREAS-CPI INFLAT	1.6250%	2,437,150	2,448,033	2,479,059
WII USTPF UNIT	0.0000%	5,721,070	62,060,065	71,509,848
Total of Inflation Protection Securities			100,029,165	107,777,272

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	25,874	25,809	25,858
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	79,762	79,408	79,663
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	20,399	20,133	20,374
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	2,699	2,699	2,699
AEGION 1/25 COV-LITE TLB	0.0000%	16,800	16,632	16,805
AHEAD 7/24 TLB3	0.0000%	10,895	10,909	10,900

	Coupon	Units	Cost	Market Value
AIR TRANSPORT/STONEPEAK NILE 2	0.0000%	0	0	0
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	0	0	0
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	81,963	80,580	81,878
ALERA GROUP 5/25 COV-LITE TL	0.0000%	173,718	173,647	174,286
ALLEGRO MICROSYSTEMS 1/25 COV-	0.0000%	68,673	68,330	68,673
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	65,431	65,022	65,241
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	80,287	80,007	80,463
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	98,728	98,481	98,611
AMERICAN AXLE 12/22 TLB	0.0000%	0	0	0
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	36,474	36,294	31,824
AMR 5/25 TLB	0.0000%	14,965	14,816	15,022
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	46,575	46,377	46,721
AMWINS 1/25 TLB	0.0000%	130,946	130,782	130,859
ANCHOR PACKAGING 12/24 COV-LIT	0.0000%	18,900	18,853	18,967
ANKURA 12/24 COV-LITE TLB	0.0000%	90,575	89,248	89,867
API GROUP 2/25 TL	0.0000%	31,014	30,976	30,984
APPLIED SYSTEMS 2/24 TL	0.0000%	176,323	176,252	176,372
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	69,621	69,882	68,620
ARAMARK 3/24 B8 TL	0.0000%	43,299	43,010	43,344
ARAMSCO 10/23 COV-LITE TL	0.0000%	26,557	26,081	19,077
ARBY'S/INSPIRE BRANDS 12/24 TL	0.0000%	141,003	140,502	141,010
ARCIS 1/25 TLB	0.0000%	56,251	56,155	56,286
ARCLIGHT GCX 1/25 TLB	0.0000%	19,696	19,647	19,634
ARCOSA 6/25 COV-LITE TL	0.0000%	20,329	20,329	20,413
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	63,602	55,544	517
ASCEND PERFORMANCE 4/25 DIP TL	0.0000%	30,707	28,635	16,889
ASCENSUS 12/24 COV-LITE TLB	0.0000%	106,785	105,963	106,625
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	90,936	84,566	87,924
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	72,496	71,964	68,206
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	0	0	0
ASPIRE BAKERIES 6/25 TLB	0.0000%	19,959	19,859	20,015
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	72,238	69,543	14,177
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	89,124	80,100	223
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	132,421	132,421	132,090
ATLANTIC AVIATION 2/25 TL	0.0000%	90,774	90,811	90,742
AUTHENTIC BRANDS 12/24 TLB	0.0000%	188,815	186,992	188,313
AUTODATA/JD POWER 7/24 TL	0.0000%	0	0	0
AVALARA 3/25 COV-LITE TL	0.0000%	62,785	62,471	62,767
BAY CLUB 12/24 COV-LITE TL	0.0000%	72,866	72,508	73,139
BAYOU/CORDIS 8/21 TLB	0.0000%	44,053	42,759	44,127
BCP RENAISSANCE 11/24 TLB	0.0000%	114,740	114,138	114,859
BEACON ROOFING/QXO 4/25 TLB	0.0000%	7,020	6,950	7,074
BELFOR 8/25 TLB	0.0000%	56,304	55,740	56,480
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	29,712	29,266	29,741
BLACKSTONE CQP 12/24 TL	0.0000%	51,655	51,384	51,647
BOYD 7/24 TLB	0.0000%	121,828	120,000	122,807
BROOKFIELD NGPL 12/23 TL	0.0000%	83,147	82,990	83,044
BWAY 4/24 TLB	0.0000%	43,462	43,619	43,445
C&D TECHNOLOGIES 1/25 TL	0.0000%	17,126	17,072	16,995
CAST & CREW ENTERTAINMENT	0.0000%	132,988	132,399	119,710
CBS OUTDOOR 9/25 TLB	0.0000%	105,478	105,346	105,412
CEDAR FAIR 4/24 TLB	0.0000%	152,825	152,847	151,717
CENTURI GROUP 7/25 TLB	0.0000%	63,951	63,791	64,127
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	67,309	67,379	67,562
CHASE CORPORATION 4/25 COV-LIT	0.0000%	25,999	25,739	26,064
CIENA 1/25 TLB	0.0000%	0	0	0
CITADEL SECURITIES 10/24 TLB	0.0000%	3,457	3,155	3,462
CITCO 6/24 TLB	0.0000%	232,804	230,335	233,344
CLARIVATE ANALYTICS 5/25	0.0000%	14,717	14,644	14,685
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	51,506	50,769	51,168
CLUBESSENTIAL 1/25 TLB	0.0000%	91,524	91,524	91,563
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	87,468	86,031	83,122
COLONIAL PIPELINE 6/25 TLB	0.0000%	110,175	109,660	109,469
COMMSCOPE 12/24 TL	0.0000%	765	774	774
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	1	1	1
CONSOLIDATED CONTAINER/ALTUM	0.0000%	0	0	0
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	21,038	20,986	21,084
CORELOGIC 6/21 COV-LITE TL	0.0000%	146,155	137,823	146,017
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	93,758	90,319	83,445
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	92,745	90,342	89,006
COVANTA/REWORLD 12/24 TLB	0.0000%	44,620	44,717	44,620
COVANTA/REWORLD 12/24 TLC	0.0000%	3,617	3,625	3,617

	Coupon	Units	Cost	Market Value
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	68,967	68,694	68,880
CPM HOLDINGS 9/23 TL	0.0000%	64,183	63,220	63,972
CREATIVE ARTISTS 7/25 TL	0.0000%	11,766	11,795	11,778
CUBE INDUSTRIALS/CIRCOR 10/24	0.0000%	22,023	21,968	22,078
CUBIC 4/21 TLC	0.0000%	0	0	0
CULLIGAN 12/24 TLB	0.0000%	102,879	102,011	103,063
DAE AVIATION (STANDARD AERO) 1	0.0000%	23,414	23,385	23,413
DAYFORCE 2/25 TLB	0.0000%	59,316	59,167	59,316
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	57,532	55,537	59,295
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	19,846	18,990	19,530
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	121,134	121,062	119,999
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	42,353	41,506	42,393
DRW 6/24 TLB	0.0000%	78,078	77,648	77,835
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	0	0	0
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	99,080	96,896	86,777
EAB / ADVISORY BOARD 6/21 COV-	0.0000%	41,767	41,252	40,625
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	151,804	148,334	148,863
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	78,629	78,655	78,524
EMG UTICA 10/24 TLB	0.0000%	22,135	21,914	22,163
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	124,208	123,587	124,146
ENGINEERED COMPONENTS/CENTROMO	0.0000%	72,704	70,523	72,523
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	4,536	4,525	4,173
EPIC CRUDE 7/25 TLB	0.0000%	15,165	15,089	15,165
EPICOR 5/24 TL	0.0000%	140,942	140,289	141,051
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	98,540	98,468	98,324
EVERI/IGT 5/25 TLB	0.0000%	0	0	0
EYECARE PARTNERS 4/24 SECOND O	0.0000%	0	0	0
FAIRBANKS MORSE 3/25 TL	0.0000%	78,130	78,390	78,069
FINASTRA 7/25 (USD) COV-LITE T	0.0000%	193,546	191,611	192,648
FIRST ADVANTAGE 7/25 TLB	0.0000%	63,469	63,152	61,784
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	65,961	65,828	65,837
FLEETPRIDE 9/23 TL	0.0000%	7,263	7,154	6,991
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	48,357	48,115	48,402
FNZ GROUP 11/24 (USD) TLB	0.0000%	139,732	136,937	111,786
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	108,020	107,696	108,030
FORTRESS INVESTMENT 9/24 COV-L	0.0000%	0	0	0
FOUNDATION BUILDING MATERIALS	0.0000%	163,255	158,960	163,525
FRANKLIN SQUARE 4/24 TLB	0.0000%	92,910	92,678	92,910
GARRETT MOTION 1/25 TLB	0.0000%	56,025	55,778	55,885
GENESEE & WYOMING 4/24 TL	0.0000%	47,139	46,963	46,937
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GO DADDY 12/24 B8 TLB	0.0000%	0	0	0
GOLDEN STATE FOODS 10/24 TLB	0.0000%	34,821	34,559	34,856
GOOSEHEAD INSURANCE 7/25 TLB	0.0000%	10,750	10,723	10,803
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	37,782	37,121	37,886
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	3,773	3,777	3,773
HANESBRANDS 2/25 TLB	0.0000%	13,149	13,116	13,182
HARBORTOUCH 5/25 TL	0.0000%	40,422	40,666	40,708
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	63,295	61,775	63,268
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	27,745	27,468	27,763
HERSCHEND/HARLEM 5/25 TLB	0.0000%	86,474	86,459	86,708
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	78,738	78,376	1,870
HEXION 12/24 TLB	0.0000%	61,444	59,295	61,324
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	52,614	52,402	52,516
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	45,222	44,883	45,140
HUB INTERNATIONAL 1/25 TLB	0.0000%	172,020	171,197	172,230
HUDSON RIVER 10/24 TLB	0.0000%	82,315	80,781	82,434
II-VI/COHERENT 12/24 TLB	0.0000%	28,226	28,226	28,171
II-VI/COHERENT 9/25 TLB	0.0000%	28,226	28,226	28,171
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	19,244	19,196	19,244
INEOS 12/24 (USD) COV-LITE	0.0000%	40,327	39,945	36,093
INEOS 2/23 TLB	0.0000%	65,711	65,267	59,304
INGRAM MICRO 6/25 TLB	0.0000%	47,472	46,865	47,591
INNOMOTICS 9/24 (USD) TLB	0.0000%	33,893	33,724	33,978
INSULET 6/25 TL	0.0000%	61,324	61,171	61,650
INTERNET BRANDS 12/24 TLB4	0.0000%	113,674	111,633	104,438
INTERNET BRANDS 4/23 COV-LITE	0.0000%	27,602	27,118	26,509
INTRAWEST/ALTERRA 7/25 (2028)	0.0000%	67,254	65,714	67,226
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	47,238	47,002	47,356
KESTRA FINANCIAL 12/24 TL	0.0000%	117,272	117,130	117,299
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	31,214	30,878	31,181
KODIAK BUILDING PARTNERS 11/24	0.0000%	11,563	11,505	11,496

	Coupon	Units	Cost	Market Value
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	79,013	78,072	78,141
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	88,332	88,553	86,565
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	15,056	14,117	15,216
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	62,175	62,175	44,403
LATHAM POOL 2/22 TLB	0.0000%	24,859	24,362	24,735
LEARNING CARE 5/24 TLB	0.0000%	11,685	11,510	11,451
LES SCHWAB 1/25 TLB	0.0000%	20,063	20,077	20,000
LEVEL 3 3/25 COV-LITE TLB	0.0000%	77,094	75,938	77,094
LIVE NATION 10/19 TLB	0.0000%	158,027	158,027	157,681
MADISON IAQ/MADISON AIR 3/25 C	0.0000%	46,476	46,011	46,668
MADISON SAFETY 2/25 TLB	0.0000%	14,272	14,237	14,281
MANNINGTON MILLS 3/25 TLB	0.0000%	22,316	22,093	21,758
MARINER WEALTH ADVISORS 5/25 T	0.0000%	58,625	58,000	58,720
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	152,535	152,444	140,332
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	26,339	26,371	26,387
MEDIAOCEAN 12/21 TL	0.0000%	40,482	40,388	40,537
MEDLINE INDUSTRIES/MOZART 7/25	0.0000%	199,385	198,926	199,373
MERLIN 2/24 (USD)	0.0000%	65,964	64,315	58,988
MINERALS TECH 11/24 COV-LITE T	0.0000%	12,251	12,236	12,251
MIRION TECHNOLOGIES 5/25 TLB	0.0000%	45,374	45,488	45,336
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	19,904	19,805	19,962
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	57,628	56,475	57,568
MRC GLOBAL 10/24 COV-LITE TLB	0.0000%	8,133	8,092	8,133
N-ABLE 7/21 COV-LITE TLB	0.0000%	79,834	79,634	79,834
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	44,325	44,475	44,344
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	76,834	76,450	76,658
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	26,676	26,613	26,426
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	166,838	158,531	160,999
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	27,985	27,845	28,081
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	2,927	2,868	2,602
OID-OL INTERMEDIATE I 5/25 TL2	0.0000%	148,496	84,642	124,025
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	25,636	24,054	23,894
ONTIC 7/23 COV-LITE TLB	0.0000%	55,095	55,206	55,080
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPTION CARE/BIOSCRIP 10/21 COV	0.0000%	0	0	0
ORYX MIDSTREAM 1/25 TLB	0.0000%	0	0	0
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	21,409	21,302	21,355
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	26,560	26,534	26,527
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	3,237	3,222	3,229
PAR PACIFIC 3/24 COV-LITE TLB	0.0000%	0	0	0
PARTS AUTHORITY 10/20 TLB	0.0000%	0	0	0
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	46,384	38,035	35,155
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	6,963	6,945	6,978
PERATON 2/21 COV-LITE TLB	0.0000%	143,059	141,216	120,403
PERFORCE SOFTWARE 12/24 TL	0.0000%	90,374	88,793	82,994
PERFORMANCE HEALTH 2/25 COV-LI	0.0000%	28,545	28,259	27,903
PEX 11/24 COV-LITE TLB	0.0000%	55,893	55,888	55,869
PLASTIPAK PACKAGING 9/25 COV-L	0.0000%	31,401	31,244	31,381
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	116,672	107,890	110,586
PODS 3/21 COV-LITE TLB	0.0000%	81,676	75,347	79,864
POTTERS INDUSTRIES 2/25 COV-LI	0.0000%	42,340	41,916	42,437
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	71,891	71,801	71,868
POWER SOLUTIONS 6/24	0.0000%	141,452	141,660	141,319
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	57,879	57,679	58,024
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	151,141	141,990	123,274
PRO MACH 2/25 COV-LITE TLB	0.0000%	56,947	57,035	57,021
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	126,617	125,787	126,904
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	21,373	20,465	21,213
PROLAMINA 3/24 COV-LITE TL	0.0000%	84,231	82,569	84,420
PROOFPOINT 5/24 TL	0.0000%	133,401	132,752	133,750
PROOFPOINT 6/25 ADD-ON TL	0.0000%	3,544	3,527	3,554
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	101,178	100,673	98,042
QUALTRICS 2/25 TLB	0.0000%	21,558	21,532	21,460
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	63,670	60,327	63,484
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	40,164	40,064	40,137
QUIKRETE 3/24 TLB	0.0000%	98,750	98,750	98,776
RADIOLOGY PARTNERS 6/25 COV-LI	0.0000%	61,734	61,117	61,529
RAISING CANES 9/24 TL	0.0000%	77,556	77,628	77,782
RANPAK/RANGER PACKAGING 12/24	0.0000%	12,392	12,269	12,361
RE/MAX 7/21 COV-LITE TLB	0.0000%	5,603	5,395	5,505
REALPAGE 12/24 INCREMENTAL TL	0.0000%	38,236	38,045	38,332
REALPAGE 2/21 COV-LITE TL	0.0000%	105,695	104,198	105,404

	Coupon	Units	Cost	Market Value
RELADYNE 2/22 COV-LITE TL	0.0000%	89,927	90,071	90,067
REYNOLDS GROUP 3/25 TLB	0.0000%	15,661	15,680	15,684
RING CONTAINER 9/25 COV-LITE T	0.0000%	11,810	11,781	11,787
RITHUM 7/25 TL	0.0000%	56,804	55,668	56,627
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	6,557	6,557	6,562
RV RETAILER 1/21 COV-LITE TLB	0.0000%	70,711	70,502	66,547
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	69,998	69,741	69,976
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	11,231	11,146	11,221
SANDISK 2/25 COV-LITE TLB	0.0000%	111,883	110,613	111,953
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	50,529	50,425	50,678
SCIQUEST/JAGGAER 7/25 COV-LITE	0.0000%	0	0	0
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	94,131	91,202	93,896
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	7,688	7,649	7,683
SEDGWICK CMS 2/23 TLB	0.0000%	130,169	128,166	129,966
SERVICE LOGIC 2/25 TLB	0.0000%	18,325	18,325	18,336
SHARP 9/25 TLB	0.0000%	10,258	10,206	10,258
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	57,567	57,455	7,484
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	166,871	165,293	166,981
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	67,934	67,764	67,934
SKECHERS USA 6/25 (USD) TLB	0.0000%	41,848	41,828	42,022
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	11,348	10,369	10,043
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	119,636	116,067	117,243
SOLENIS 7/25 COV-LITE TLB	0.0000%	10,396	10,396	10,310
SOLSTICE ADVANCED MATERIALS 9/	0.0000%	16,695	16,674	16,706
SOUTHERN VETERINARY/MISSION PE	0.0000%	8,030	7,990	8,011
SOVOS COMPLIANCE 7/25 COV-LITE	0.0000%	46,018	45,728	46,060
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	34,370	34,434	34,446
STARWOOD PROPERTY 7/25 (2027)	0.0000%	67,989	65,949	67,819
STARWOOD PROPERTY 7/25 (2030)	0.0000%	36,129	36,098	36,107
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	28,493	28,474	28,505
STYROLUTION 1/20 (USD) TLB	0.0000%	55,366	53,160	53,290
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	20,501	20,398	20,560
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	33,481	33,398	33,523
SUNRISE FINANCING 1/25 AAA TLB	0.0000%	0	0	0
SUNSOURCE 3/24 TL	0.0000%	0	0	0
SUSE 7/25 (USD) TL	0.0000%	71,002	70,502	71,002
SYCAMORE/SANDERSON FARMS 7/22	0.0000%	0	0	0
SYNECHRON 10/24 TLB	0.0000%	31,673	31,357	31,436
TACALA 9/24 COV-LITE TLB	0.0000%	7,504	7,421	7,529
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	25,582	25,454	25,462
TECTA AMERICA 2/25 TLB	0.0000%	62,091	61,935	62,272
TEKNI-PLEX 10/24 B6 TLB	0.0000%	52,811	52,621	51,799
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	61,187
TEMPO ACQUISITION/LIGHT SOLUT	0.0000%	110,680	110,755	108,067
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	119,374	119,144	119,971
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	16,806	16,302	16,880
THERMOSTAT BUYER/REEDY/PREMIST	0.0000%	8,505	8,505	8,524
THEVELIA/TRICOR GROUP/MISTRA 7	0.0000%	97,882	96,796	97,564
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	136,719	136,713	137,124
TMS/TUBE CITY 1/25 TLB	0.0000%	54,753	54,047	54,617
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	127,842	126,563	126,226
TRACE3 10/21 COV-LITE TL	0.0000%	134,237	133,609	134,237
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	32,469	32,469	32,437
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	79,725	79,125	79,775
TRC COMPANIES 1/25 COV-LITE TL	0.0000%	14,489	14,493	14,492
TRICO GROUP/FIRST BRANDS 10/24	0.0000%	21,667	19,744	19,744
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	51,095	50,303	17,995
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	3,058	3,035	1,076
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	134,800	134,493	134,022
TRONOX FINANCE 9/24 TLB	0.0000%	37,165	36,980	31,834
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	42,469
TTF/SOLIAN HEALTH/SOLIAN LOW	0.0000%	34,003	33,663	32,133
TWITTER 2/25 FIXED TL	0.0000%	78,195	77,800	78,379
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	263,758	263,671	263,418
ULTRA CLEAN 9/25 TL	0.0000%	46,102	45,871	46,236
UNITED TALENT 5/25 COV-LITE TL	0.0000%	14,000	13,965	14,070
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	25,272	25,083	24,167
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	68,967	68,875	69,186
US OUTPATIENT/US RADIOLOGY 7/2	0.0000%	104,784	104,585	105,065

	Coupon	Units	Cost	Market Value
USALCO 7/25 TL	0.0000%	25,551	25,423	25,487
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	35,130
VEEAM SOFTWARE 7/25 COV-LITE T	0.0000%	87,239	86,554	86,994
VERACODE 5/22 TL	0.0000%	115,402	101,434	83,474
VERITEXT 12/24 TLB	0.0000%	0	0	0
VESTIS 2/24 TL	0.0000%	35,275	35,187	33,100
VICTORY CAPITAL 9/25 TLB3	0.0000%	84,281	84,281	84,123
VIRGIN MEDIA 10/19 COV-LITE	0.0000%	55,326	54,516	55,242
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	57,301	57,144	57,246
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	87,084	86,867	87,084
VIRTUS INVESTMENT 9/21	0.0000%	0	0	0
VIRTUSA 6/24 COV-LITE TLB2	0.0000%	24	23	23
VISTAJET 3/25 TLB	0.0000%	0	0	0
WARNER MUSIC 9/24 TLB	0.0000%	11,732	11,652	11,740
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	21,842	21,798	21,870
WHATABRANDS/WHATABURGER 12/24	0.0000%	106,125	106,244	106,179
WHITE CAP 6/24 TLB	0.0000%	86,243	85,807	86,224
WHITEWATER WHISTLER 12/24 TLB	0.0000%	0	0	0
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	33,354	32,728	33,291
WORLD WIDE TECHNOLOGY 7/25 TLB	0.0000%	76,185	75,826	76,281
WORLDPAY/BOOST NEWCO 1/25 (USD)	0.0000%	247,807	246,855	247,911
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	168,244	167,084	167,974
XPLOR TECHNOLOGIES 12/24 COV-L	0.0000%	24,421	24,329	24,360
ZELIS/REDCARD 10/24 TLB	0.0000%	65,455	65,127	65,422
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	5,914	5,899	5,928
ZUFFA/TKO GROUP 9/25 TL	0.0000%	146,511	146,327	146,666
ZUORA 12/24 COV-LITE TLB	0.0000%	87,102	86,709	86,492
Total of Senior Secured Loans			18,334,887	17,901,577
Total of Domestic Fixed Income Securities			138,422,911	145,867,892
International Securities				22.44%
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	130,545	130,196	129,784
AUSTRALIA GOVERNMENT BOND REGS	3.7318%	160,000	137,947	165,376
AUSTRALIA GOVERNMENT BOND REGS	1.2584%	110,000	89,288	64,470
AUSTRALIA GOVERNMENT BOND REGS	2.7676%	165,000	147,379	150,862
AUSTRALIA GOVERNMENT BOND REGS	0.9621%	210,000	152,473	176,950
AUSTRALIA GOVERNMENT BOND REGS	0.3007%	155,000	107,442	110,881
AUSTRALIA GOVERNMENT BOND REGS	1.6598%	145,000	118,451	110,209
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	7,600,000	5,490,038	6,075,815
CCP_ZCS. R BRL-CDI 1D CME	0.0100%	6,500,000	0	-7
CCP_ZCS._R BRL-CDI 1D CME	14.9075%	-6,500,000	0	0
CANADA				
BAUSCH + LOMB 6/25	0.0000%	27,849	27,710	27,826
BIFM/BROOKFIELD GLOBAL/BGIS	0.0000%	101,265	98,718	101,518
CELESTICA 5/24	0.0000%	0	0	0
COREL 6/19 COV-LITE TL	0.0000%	117,200	114,817	111,529
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	109,302	109,302	109,159
GOVERNMENT OF CANADA	0.5000%	241,021	189,173	131,422
GOVERNMENT OF CANADA	2.0000%	237,179	220,735	181,159
GOVERNMENT OF CANADA	0.2500%	59,020	39,739	28,824
GOVERNMENT OF CANADA	3.0000%	216,105	184,935	181,782
GOVERNMENT OF CANADA	1.2500%	240,700	194,086	159,595
GOVERNMENT OF CANADA	1.5000%	278,105	229,374	196,171
GOVERNMENT OF CANADA	4.2500%	225,264	173,954	168,700
GOVERNMENT OF CANADA	4.0000%	261,600	233,523	221,606
JONES DESLAURIERS/NAVACORD	0.0000%	54,581	54,150	54,291
MASTER CREDIT CARD T 1A A 144A	4.7000%	215,000	215,253	215,230
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	160,372	159,973	160,294
POINTCLICKCARE 7/25 TL	0.0000%	0	0	0
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	58,582	57,996	58,739
TRILLIUM CREDIT CARD 1A A 144A	4.8860%	100,000	100,180	100,121
XPLORE INC EQUITY	0.0000%	1,425	7,125	4,587
XPLORENET/XPLORE 10/24 SECOND	0.0000%	33,405	29,705	22,827
XPLORENET/XPLORE 10/24 SUPER	0.0000%	11,313	11,313	10,634

	Coupon	Units	Cost	Market Value
CAYMAN ISLANDS				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	37,102	31,709	35,247
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	152,862	120,368	30,828
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	1,181,833,800	1,332,936	1,390,123
BONOS DE LA TESORERIA DE LA RE	1.9000%	39,394,460	41,417	40,440
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	-699
CCP_OIS._P COP-IBR-OIS COMPOUN	12.0137%	-286,800,000	0	0
COLOMBIAN TES	3.7500%	5,397,848,964	1,109,662	1,051,906
COLOMBIAN TES	2.2500%	5,374,761,210	1,138,372	1,206,445
COLOMBIAN TES	5.0000%	433,130,940	88,656	95,709
COLOMBIAN TES	3.3000%	2,323,156,860	593,563	577,822
COLOMBIAN TES	5.2500%	2,244,405,780	484,685	508,360
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	1,254,043	193,975	186,871
SIVANTOS/WS AUDIOLOGY 6/25 (US	0.0000%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IFS._P FRC-EXT-CPI CME	2.0200%	75,000	0	1,214
CCP_IFS._R EUR-EXT-CPI CME	0.0100%	187,000	285	-1,118
CCP_IFS._P FRC-EXT-CPI CME	0.0100%	-75,000	-365	0
CCP_IFS._R EUR-EXT-CPI CME	2.0575%	-75,000	0	0
CCP_IFS._R EUR-EXT-CPI CME	2.2281%	-112,000	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.6000%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.6850%	0	0	0
CCP_IRS._P EUR-EURIBOR 6M CME	2.0690%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.4837%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.5002%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.5130%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.4972%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.5430%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.2760%	0	0	0
FRANCE				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	42,580	42,154	42,367
FRENCH REPUBLIC GOVERNMEN 144A	0.5500%	164,650	162,529	162,233
FRENCH REPUBLIC GOVERNMEN 144A	1.8500%	808,837	938,319	976,042
FRENCH REPUBLIC GOVERNMEN 144A	0.6000%	328,112	351,428	359,325
FRENCH REPUBLIC GOVERNMEN 144A	0.1000%	3,622,115	3,952,822	3,672,448
FRENCH REPUBLIC GOVERNMEN 144A	0.7000%	546,546	629,796	637,304
FRENCH REPUBLIC GOVERNMEN 144A	1.8000%	543,423	666,523	636,378
FRENCH REPUBLIC GOVERNMEN 144A	3.4000%	362,105	445,132	462,642
FRENCH REPUBLIC GOVERNMEN 144A	3.1500%	531,156	665,989	706,509
FRENCH REPUBLIC GOVERNMEN 144A	0.9500%	183,099	189,840	182,881
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	88,383	86,908	88,273
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	100,000	117,566	117,227
BUNDESREPUBLIK DEUTSCHLAN REGS	2.9000%	45,000	48,055	48,992
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	699,748	797,662	818,866
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	769,353	951,246	771,189
MINIMAX/IGLOO 2/25 (USD) COV-L	0.0000%	31	31	31
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	8,049,178	2,203,940	1,957,289
ISRAEL GOVERNMENT BOND - CPI L	0.1000%	118,750	32,094	38,278
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	4,779,300	1,313,347	1,528,029
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	534,065	552,478	566,419
ITALY BUONI POLIENNALI DE 144A	0.1500%	194,286	195,334	135,514
ITALY BUONI POLIENNALI DE 144A	1.8000%	311,247	332,502	363,893
ITALY BUONI POLIENNALI DE 144A	2.3500%	490,579	633,467	619,426
ITALY BUONI POLIENNALI DE 144A	3.1000%	0	0	0
ITALY BUONI POLIENNALI DE 144A	2.5500%	703,408	932,131	874,973
ITALY BUONI POLIENNALI DE 144A	0.4000%	479,080	525,885	547,867
ITALY BUONI POLIENNALI DE 144A	1.2500%	612,332	644,191	719,937
ITALY BUONI POLIENNALI DE 144A	1.3000%	505,880	560,178	602,333
ITALY BUONI POLIENNALI DE 144A	2.4000%	137,571	157,991	167,389
ITALY BUONI POLIENNALI DE REGS	1.5000%	478,737	517,559	573,533
JAPAN				
CCP_IRS._P JPY-TONA-OIS COMPOU	2.0363%	3,756,300	0	-442
CCP_OIS._R JPY-TONA-OIS COMPOU	1.0060%	-55,084,470	0	0
CCP_IRS._P JPY-TONA-OIS COMPOU	2.0318%	2,022,471	0	-248
CCP_IRS._R JPY-TONA-OIS COMPOU	0.1661%	0	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS. R JPY-TONA-OIS COMPOU	0.1977%	0	0	0
CCP_IRS. R JPY-TONA-OIS COMPOU	0.4781%	10,166,812	0	1,207
CCP_IRS._P JPY-TONA-OIS COMPOU	0.1661%	0	0	0
CCP_IRS._P JPY-TONA-OIS COMPOU	0.4781%	-9,885,000	0	0
CCP_IRS._P JPY-TONA-OIS COMPOU	2.0345%	4,106,229	0	-491
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_IRS._R JPY-TONA-OIS COMPOU	1.2956%	-3,461,152	0	0
CCP_IRS._R JPY-TONA-OIS COMPOU	1.2988%	-6,705,660	0	0
CCP_OIS._P JPY-TONA-OIS COMPO	0.0100%	-33,790,000	0	0
CCP_OIS._R JPY-TONA-OIS COMPO	0.6775%	-40,754,717	0	0
CCP_OIS. P JPY-TONA-OIS COMPOU	1.0070%	33,790,000	0	-261
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	348,745,585	0	2,931
CCP_OIS. R JPY-TONA-OIS COMPOU	0.4770%	12,378,532	0	-42
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0000%	40,283,773	0	890
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	84,892,647	0	-284
CCP_OIS. R JPY-TONA-OIS COMPOU	0.4781%	7,027,188	0	842
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 COMPOU	1.2960%	-7,027,188	0	0
CCP_OIS.R JPY-TONA-OIS COMPOUN	0.6781%	-40,283,773	0	0
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	19,950,000	129,046	117,747
JAPAN GOVERNMENT THIRTY YEAR B	2.3000%	12,650,000	81,660	73,032
JAPANESE GOVERNMENT CPI LINKED	0.2000%	15,616,300	134,455	111,437
JAPANESE GOVERNMENT CPI LINKED	0.1000%	104,862,140	899,988	722,665
JAPANESE GOVERNMENT CPI LINKED	0.0050%	105,484,678	791,189	722,091
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	84,630	82,267	70,878
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	20,442	16,630	15,822
FORMULA ONE 9/24 COV-LITE B2	0.0000%	25,000	25,000	24,992
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	50,000	50,000	49,985
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	128,710	126,786	128,685
PARADOCS/ALTER DOMUS 5/24 (USD	0.0000%	12,154	12,154	12,199
PARADOCS/ALTER DOMUS 5/24 (USD	0.0000%	903	903	907
ROSEN GROUP 2/24 TLB	0.0000%	5,043	5,031	5,054
SK NEPTUNE HUSKY/HEUBACH 12/23	0.0000%	17,078	17,078	3,245
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	31,114	31,114	31,145
VFS GLOBAL/SPEED MIDCO 9/25 (U	0.0000%	24,449	24,388	24,419
WEBPROS/PARTICLE INVESTMENTS 3	0.0000%	23,101	23,136	23,145
MEXICO				
CCP_IRS. P MXN-TIIE ON-OIS COM	7.5200%	4,700,000	3,076	2,161
CCP_IRS._P MXN-TIIE ON-OIS COM	7.6804%	-4,700,000	0	0
MEXICAN UDIBONOS	3.2500%	98,089,490	4,015,347	4,468,108
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	200,000	202,261	215,700
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	83,171	81,416	83,224
BARENTZ 2/25 (USD) TLB	0.0000%	24,525	24,402	24,512
NORD ANGLIA 7/25 TL	0.0000%	111,782	111,541	111,942
RANPAK/RANGER PACKAGING 12/24	0.0000%	7,931	7,852	7,911
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	8,886	8,748	8,858
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	350,000	271,746	266,392
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	120,000	96,802	100,921
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	600,000	173,781	193,013
PERUVIAN GOVERNMENT INTER REGS	2.1947%	83,000	25,316	26,287
PERUVIAN GOVERNMENT INTER REGS	1.9781%	103,000	29,530	31,572
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	8.7700%	5,800,000	0	19,207
CCP_IRS._P ZAR-JIBAR-SAFEX 3M	7.0000%	-5,800,000	-470	0
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	7,800,000	380,637	413,727
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	5,700,000	277,894	324,067
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	1,800,000	91,607	104,693
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	7,944,757	358,611	375,396
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	30,850,405	1,278,193	1,220,514

	Coupon	Units	Cost	Market Value
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	856,301,875	597,218	617,113
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	601,897	712,867	712,282
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	145,013	161,182	163,939
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	562,390	631,394	662,950
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	667,477	754,348	753,418
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	178,245	200,612	217,947
SPAIN GOVERNMENT INFLATION LIN	0.1500%	0	0	0
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.1250%	1,775,000	220,662	233,923
SWEDEN INFLATION LINKED B REGS	3.5000%	1,125,000	166,939	211,671
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	22,014,915	687,318	669,944
UNITED KINGDOM				
BELRON 7/25 TLB	0.0000%	105,533	105,269	105,995
CCP_IFS. P UK RPI ALL ITEMS NS	3.2409%	101,302	0	-69
CCP_IFS. P UK-RPI CME	3.2300%	315,000	7	-1,968
CCP_IFS. P UK-RPI CME	3.2040%	315,000	0	-2,181
CCP_IFS. P UK-RPI CME	3.1990%	145,000	0	-826
CCP_IFS. P UK-RPI CME	3.2115%	145,000	0	-609
CCP_IFS. P UK-RPI CME	3.2440%	50,700	0	-16
CCP_IFS. P UK-RPI CME	3.3040%	118,269	0	-511
CCP_IFS. P UK-RPI CME	3.2419%	51,714	0	-29
CCP_IFS. P UK-RPI CME	3.2840%	115,950	0	-562
CCP_IFS. P UK-RPI CME	3.3165%	231,676	0	-926
CCP_IFS. P UK-RPI CME	3.4289%	113,629	1	-122
CCP_IFS. P UK-RPI CME	3.2729%	49,685	29	157
CCP_IFS. P UK-RPI CME	3.2029%	84,599	0	-266
CCP_IFS. P UK-RPI CME	3.2553%	193,476	0	-699
CCP_IFS. R UK-RPI CME	0.0100%	2,031,000	158	10,454
CCP_IFS._P UK-RPI CME	0.0100%	-2,031,000	-150	0
CCP_IFS._R UK-RPI CME	3.3480%	-145,000	-15	0
CCP_IFS._R UK-RPI CME	3.3205%	-145,000	0	0
CCP_IFS._R UK-RPI CME	3.3420%	-315,000	0	0
CCP_IFS._R UK-RPI CME	3.3600%	-315,000	0	0
CCP_IFS._R UK-RPI CME	3.3940%	-50,700	0	0
CCP_IFS._R UK-RPI CME	3.4090%	-115,950	0	0
CCP_IFS._R UK-RPI CME	3.4220%	-118,269	0	0
CCP_IFS._R UK-RPI CME	3.4040%	-51,714	0	0
CCP_IFS._R UK-RPI CME	3.4065%	-101,302	0	0
CCP_IFS._R UK-RPI CME	3.4272%	-231,676	0	0
CCP_IFS._R UK-RPI CME	3.4570%	-49,685	-13	0
CCP_IFS._R UK-RPI CME	3.4915%	-113,629	-17	0
CCP_IFS._R UK-RPI CME	3.3479%	-84,599	0	0
CCP_IFS._R UK-RPI CME	3.3687%	-193,476	0	0
COGNITA 7/25 (USD) TL	0.0000%	8,263	8,222	8,284
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	59,686	59,598	59,640
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	16,312	16,271	16,336
EQUINITI GROUP 3/25 ADD-ON TL	0.0000%	142,140	140,633	141,998
IGLO BIRDS EYE 9/23 TLB4	0.0000%	115,458	114,313	115,502
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	25,871	25,807	25,699
OSTTRA 5/25 COV-LITE TL	0.0000%	35,630	35,452	35,808
R&R ICE CREAM/FRONERI 7/25 (US	0.0000%	57,255	57,255	57,103
Total of International Securities			47,191,811	47,682,218

Cash Equivalent Securities

6.18%

CNH/USD SPOT OPTION 2026	0.0000%	0	3,130	1,856
JPY/USD SPOT OPTION 2025	0.0000%	341000	767.25	80.82
BNY MELLON CASH RESERVE	0.0000%	78,890	78,890	78,890
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%	59,000	59,000	59,000
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 JP MORGAN	0.0000%	50,000	50,000	50,000

	Coupon	Units	Cost	Market Value
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	43,000	43,000	43,000
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%	3,759,000	3,742,196	3,742,196
WTU CASH SWEEP ACCOUNT	4.3868%	7,534,381	7,534,381	7,534,381
Others (Payables, Receiveables, etc.)			1,508,407	1,425,864
Total of Cash Equivalent Securities			13,223,772	13,139,267

Total of Cash Equivalent Securities			13,223,772	13,139,267
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Futures Contracts				0.33%
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AUSTRALIAN 10YR BOND FUT (SFE)	0.0000%	10	0	-2,489
CANADA 10YR BOND FUTURE (MSE)	0.0000%	2	0	331
EURO-BUND FUTURE (EUX)	0.0000%	3	0	881
GOLD FUTURE (OSE)	0.0000%	1	0	16,285
ECX EMISSION FUTURE (EDX)	0.0000%	2	0	5,901
TTF NAT GAS F FUTURE (EDX)	0.0000%	5	0	-4,021
IRON ORE 62% (SGX)	0.0000%	6	0	-224
BRENT CRUDE FUTURE (ICE)	0.0000%	8	0	-13,184
COCOA FUTURE (ICE)	0.0000%	1	0	-15,495
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	1	0	6,211
WHITE SUGAR FUTURE (ICE)	0.0000%	2	0	-953
3 MONTH SOFR FUT (CME)	0.0000%	2	0	721
ALUMINUM FUTURES (CMX)	0.0000%	1	0	566
ALUMINUM HG FUTURE (LME)	0.0000%	7	0	6,766
BRENT CRUDE OIL (ICE)	0.0000%	16	0	-11,745
CATTLE FEEDER FUTURE (CME)	0.0000%	1	0	255
COCOA FUTURE (NYB)	0.0000%	1	0	-15,860
COFFEE 'C' FUTURE (NYB)	0.0000%	4	0	61,980
COPPER FUTURE (CMX)	0.0000%	9	0	45,926
COPPER FUTURE (LME)	0.0000%	1	0	12,951
CORN FUTURE (CBT)	0.0000%	41	0	26,294
COTTON NO 2 FUTURE (NYB)	0.0000%	7	0	-5,493
CRUDE OIL FUTURE (NYM)	0.0000%	7	0	5,183
GAS OIL FUTURE (ICE)	0.0000%	3	0	13,205
GASOLINE RBOB FUTURE (NYM)	0.0000%	7	0	7,751
GOLD 100 OZ FUTURE (CMX)	0.0000%	11	0	509,003
KC HRW WHEAT FUTURE (CBT)	0.0000%	8	0	-15,575
LEAD FUTURE (LME)	0.0000%	3	0	-3,111
LEAN HOGS FUTURE (CME)	0.0000%	13	0	7,241
LIVE CATTLE FUTURE (CME)	0.0000%	11	0	42,181
LOW SU GASOIL G FUTURE (ICE)	0.0000%	6	0	4,605
NATURAL GAS FUTURE (NYM)	0.0000%	53	0	-158,863
NICKEL FUTURE (LME)	0.0000%	3	0	39
NY HARB ULSD FUTURE (NYM)	0.0000%	4	0	3,344
PALLADIUM FUTURE (NYM)	0.0000%	1	0	13,520
PLATINUM FUTURE (NYM)	0.0000%	2	0	18,680
PRI ALUMINUM FUTURE (LME)	0.0000%	3	0	6,013
SILVER FUTURE (CMX)	0.0000%	6	0	227,441
SOYBEAN FUTURE (CBT)	0.0000%	21	0	-31,428
SOYBEAN MEAL FUTURE (CBT)	0.0000%	16	0	-27,760
SOYBEAN OIL FUTURE (CBT)	0.0000%	22	0	-12,489
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	18	0	3,024
US 10YR NOTE FUTURE (CBT)	0.0000%	-8	0	2,778
US 10YR ULTRA FUTURE (CBT)	0.0000%	-16	0	-464
US 5YR NOTE FUTURE (CBT)	0.0000%	14	0	-4,266
US LONG BOND FUT (CBT) DEC 25	0.0000%	11	10,048	859
US LONG BOND FUTURE DEC 25	0.0000%	-11	-2,139	-172
US TREAS BD FUTURE (CBT)	0.0000%	-2	0	-4,688
US ULTRA BOND (CBT)	0.0000%	-1	0	-3,589
WHEAT FUTURE (CBT)	0.0000%	15	0	-21,813
WTI CRUDE FUTURE (NYM)	0.0000%	13	0	-11,013
ZINC FUTURE (LME)	0.0000%	4	0	12,517

Total of Futures Contracts			7,909	697,756
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Real Assets

	Coupon	Units	Cost	Market Value
Real Estate		5,107,029	4,922,503	5,107,029
Total Real Assets		5,107,029	4,922,503	5,107,029
Total of INFLATION PROTECTION FUND-I			203,768,907	212,494,162