

INFLATION PROTECTION FUND-I	Coupon	Units	Cost	Market Value
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Domestic Fixed Income Securities

69.27%

Domestic Corporate & Other Bonds

AEGION 5/25 DELAYED TL	0.0000%	2,514	2,514	2,523
ALLY AUTO RECEIVABLES TRU 1 A2	4.0300%	117,000	116,991	117,102
AMERICAN EXPRESS CREDIT AC 1 A	4.8700%	168,000	168,585	168,615
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	239,000	241,437	241,358
AMSPEC PARENT 6/25 COV-LITE DE	0.0000%	0	0	0
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	107,000	99,229	104,752
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	26,917	27,203	27,140
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	114,132	114,273	114,359
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	44,792	44,792	45,205
ARES COMMERCIAL MOR IND A 144A	5.3718%	100,000	100,162	100,124
ASTRA/ANTHOLOGY 10/25 DELAYED	0.0000%	6,020	6,020	6,020
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	45,979	46,263	46,207
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	48,333	48,318	48,352
BA CREDIT CARD TRUST A1 A1	4.7900%	207,000	207,607	207,691
BA CREDIT CARD TRUST A2 A2	4.9800%	202,000	204,285	204,099
BARCLAYS MORTGAGE NQM3 A1 144A	5.6400%	90,809	90,807	91,426
BFLD 2024-VICT MOR VICT A 144A	5.5702%	10,000	9,975	10,043
BFLD COMMERCIAL MO 660F A 144A	5.1802%	100,000	99,993	100,281
BFLD COMMERCIAL MOR 5MW A 144A	4.6742%	100,000	100,000	100,085
BFLD TRUST 2025-E EWEST A 144A	5.2302%	50,000	50,000	50,000
BMW VEHICLE LEASE TRUST 1 A2A	4.4300%	164,017	164,308	164,471
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	15,754	15,737	15,766
BMW VEHICLE LEASE TRUST 2 A2B	4.0073%	153,000	153,000	153,022
BMW VEHICLE OWNER TRUST 2 A A3	5.4700%	77,246	77,605	77,712
BMW VEHICLE OWNER TRUST A A2A	4.4300%	69,149	69,130	69,252
BMW VEHICLE OWNER TRUST A A2B	3.9973%	68,617	68,676	68,617
BOFA AUTO TRUST 20 1A A2A 144A	4.5200%	65,854	65,828	65,969
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	72,155	69,991	72,093
BX COMMERCIAL MORT KING A 144A	5.2212%	128,311	127,736	128,311
BX COMMERCIAL MORT MDHS A 144A	5.3215%	73,062	72,547	73,175
BX TRUST 2025-ARIA ARIA A 144A	5.0311%	100,000	100,000	101,003
CAPITAL ONE MULTI-ASSET A3 A3	2.0600%	51,000	50,316	50,453
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	208,000	208,004	208,399
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	46,063	46,133	46,233
CARMAX AUTO OWNER TRUST 3 A2B	4.0774%	86,000	85,997	86,043
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	56,504	56,517	56,591
CARMAX AUTO OWNER TRUST 4 A2B	4.1574%	151,027	151,085	151,047
CCG RECEIVABLES TRUS 1 A2 144A	4.9900%	74,573	75,219	75,201
CCP_IFS. P USA-CPI-U CME	2.3900%	263,000	0	314
CCP_IFS. R USA-CPI-U 3M CME	0.0100%	145,155	17	-436
CCP_IFS. R USA-CPI-U 3M CME	2.4280%	-145,155	0	0
CCP_IFS. R USA-CPI-U CME	0.0100%	7,494,500	0	-17,263
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	2.5277%	-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	2.5767%	-700,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6612%	-370,000	0	0
CCP_IFS._R USA-CPI-U CME	2.9152%	-360,000	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	2.6012%	-215,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4290%	-38,500	0	0
CCP_IFS._R USA-CPI-U CME	2.6890%	-180,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7020%	-90,000	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_IFS._R USA-CPI-U CME	2.5637%	-200,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IFS._R USA-CPI-U CME	2.3327%	-150,000	0	0
CCP_IRS._P USD-SOFR-OIS COMPOU	5.0499%	0	0	0
CCP_OIS._P USD-SOFR-OIS COMPO	4.0724%	-1,094,000	0	0
CCP_OIS._R USD-FEDERAL FUNDS-	3.6780%	-8,560,000	0	0
CCP_OIS.P USD-SOFR-OIS COMPOU	3.9048%	475,000	0	325
CCP_OIS.P USD-SOFR-OIS COMPOU	3.7983%	619,000	0	182
CCP_OIS.P USD-SOFR-OIS COMPOU	3.2760%	0	0	0
CCP_OIS.R USD-FEDERAL FUNDS-O	0.0100%	12,726,000	0	-377
CCP_OIS.R USD-SOFR-OIS COMPOU	4.0724%	1,094,000	342	-339
CCP_OIS._R USD-FEDERAL FUNDS-O	3.6820%	-4,166,000	0	0
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
CCP_ZCS.P USD-FEDERAL FUNDS-O	3.8175%	8,549,000	0	1,167
CCP_ZCS.P USD-FEDERAL FUNDS-O	3.5900%	4,321,000	0	-18
CCP_ZCS.P USD-FEDERAL FUNDS-O	3.6175%	4,527,000	0	150
CCP_ZCS.P USD-FEDERAL FUNDS-O	3.5920%	9,060,000	0	-13
CCP_ZCS.P USD-SOFR-OIS COMPOU	3.2300%	620,000	20	348
CCP_ZCS.R USD-FEDERAL FUNDS-O	0.0100%	8,549,000	0	-979
CCP_ZCS._P USD-FEDERAL FUNDS-O	0.0100%	-26,457,000	0	0
CCP_ZCS._P USD-SOFR-OIS COMPOU	0.0100%	-620,000	0	0
CCP_ZCS._R USD-FEDERAL FUNDS-O	3.7890%	-8,549,000	0	0
CD 2016-CD2 MORTGAGE T CD2 ASB	3.3480%	130,750	129,539	130,283
CGMS COMMERCIAL MORTGAG B1 AAB	3.2430%	17,815	17,608	17,677
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	14,843	14,908	14,860
CHASE ISSUANCE TRUST A1 A	5.1600%	231,000	233,391	233,175
CHASE ISSUANCE TRUST A11 A	4.6200%	100,000	100,521	100,898
CHENIERE ENERGY PARTNERS LP	5.7500%	34,000	34,970	35,568
CIP COMMERCIAL MOR SBAY A 144A	5.0802%	100,000	99,990	100,093
CITIBANK CREDIT CARD ISS A6 A6	4.5624%	316,000	318,668	318,645
CITIGROUP COMMERCIAL MO B2 AAB	3.9620%	141,410	141,244	141,058
CITIGROUP COMMERCIAL MO C3 AAB	2.9840%	4,659	4,623	4,651
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	97,537	96,655	97,161
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	53,270	53,546	53,589
CNH EQUIPMENT TRUST 2025 A A2B	4.0374%	10,996	10,991	10,994
COMM 2024-WCL1 MOR WCL1 A 144A	5.5212%	35,000	35,010	35,043
COMMIT TO PUR FNMA SF MTG	3.5000%	952,000	871,154	878,800
COMMIT TO PUR FNMA SF MTG	5.0000%	220,000	218,737	219,631
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	83,428	83,429	84,252
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	10,109	9,970	10,058
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	63,907	63,111	63,563
CSAIL 2018-CX11 COMME CX11 ASB	4.0339%	15,849	15,808	15,813
CSMC 2022-NQM5 TR NQM5 A1 144A	5.1690%	109,570	109,033	109,495
DAIMLER TRUCKS RETAIL TRU 1 A3	5.4900%	107,797	108,522	108,693
DBC 2025-DBC MORTGA DBC A 144A	5.0310%	100,000	99,995	100,077
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	71,797	71,792	72,340
DELL EQUIPMENT FINAN 1 A2 144A	4.6800%	100,000	100,287	100,352
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	60,591	60,670	60,700
DIAMONDBACK ENERGY INC	5.4000%	79,000	79,017	81,024
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	91,543	91,901	91,948
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	18,475	18,506	18,514
DLLST 2024-1 LLC 1A A3 144A	5.0500%	101,938	102,218	102,380
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	78,305	61,239	66,170
ENTERPRISE FLEET FIN 4 A4 144A	4.2800%	50,000	49,999	50,205
EXTENDED STAY AMERI ESH A 144A	4.9802%	100,000	99,992	100,156
FHLMC POOL #RQ-0040	5.5000%	182,610	181,804	185,316
FHLMC MULTICLASS MTG 5471 FM	5.0973%	111,999	112,627	112,866
FHLMC MULTICLASS MTG 5478 FD	5.0973%	20,190	20,342	20,347
FHLMC MULTICLASS MTG 5482 FB	5.1973%	24,003	24,224	24,239
FHLMC MULTICLASS MTG 5499 FW	5.0973%	119,209	119,414	120,126
FHLMC MULTICLASS MTG 5500 DF	5.0473%	24,012	24,162	24,188
FHLMC MULTICLASS MTG 5508 FE	5.2973%	20,678	20,884	20,899
FHLMC MULTICLASS MTG 5516 FC	5.0973%	283,933	283,911	286,147
FNMA POOL #OMA5735	5.5000%	383,205	379,424	388,884
FNMA GTD REMIC P/T 24-88 FC	5.0973%	23,863	24,057	24,043
FNMA GTD REMIC P/T 25-13 FB	4.9973%	815	818	820
FNMA GTD REMIC P/T 25-2 FG	5.1473%	28,033	28,242	28,289
FNMA GTD REMIC P/T 25-35 FJ	5.2973%	37,674	38,025	38,090
FORD CREDIT AUTO LEASE T A A2A	4.5700%	209,169	209,297	209,611
FORD CREDIT AUTO LEASE T A A2B	4.1174%	93,429	93,349	93,441
FORD CREDIT AUTO LEASE T B A2A	4.3700%	169,000	169,435	169,460
FORD CREDIT AUTO LEASE T B A2B	4.0974%	32,000	32,015	32,012
FORD CREDIT AUTO OWNER T B A2A	5.4000%	7,719	7,740	7,729

	Coupon	Units	Cost	Market Value
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	48,819	48,812	48,866
GLS AUTO RECEIVABLE 2A A2 144A	4.7500%	138,468	138,663	138,720
GM FINANCIAL AUTOMOBILE 1 A2B	4.1130%	43,418	43,422	43,429
GM FINANCIAL AUTOMOBILE 2 A2B	4.2030%	46,789	46,812	46,835
GM FINANCIAL AUTOMOBILE 3 A2B	4.1730%	42,824	42,821	42,836
GM FINANCIAL CONSUMER AU 3 A2B	4.3342%	3,537	3,538	3,538
GM FINANCIAL CONSUMER AU 4 A2A	3.8800%	83,000	83,091	83,077
GM FINANCIAL CONSUMER AU 4 A2B	4.1067%	65,591	65,510	65,605
GOLDEN CREDIT CARD T 1A A 144A	1.1400%	336,000	328,262	330,273
GREATAMERICA LEASING 2 A2 144A	5.2800%	61,404	61,652	61,656
GREENSKY HOME IMPRO 2A A2 144A	4.9300%	75,837	75,837	76,118
GREENSKY HOME IMPRO 3A A1 144A	4.3400%	100,000	99,995	100,150
GS MORTGAGE SECURITIES GS4 AAB	3.2780%	21,746	21,551	21,708
GWT 2024-WLF2 WLF2 A 144A	5.3714%	55,000	54,810	55,153
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	33,898	33,955	34,000
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	33,935	33,934	33,953
HILEX POLY/NOVOLEX 3/25 DELAYE	0.0000%	1,557	1,557	1,555
HILTON GRAND VACATIO 1D A 144A	3.6100%	69,391	68,537	69,105
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	89,951	89,950	90,658
HONDA AUTO RECEIVABLES 2 3 A2B	4.0520%	185,000	184,999	184,983
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	80,144	80,149	80,320
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	17,676	17,674	17,693
HYUNDAI AUTO LEASE A A2B 144A	4.1074%	72,730	72,730	72,741
HYUNDAI AUTO LEASE C A2B 144A	4.2074%	51,011	51,030	51,042
HYUNDAI AUTO RECEIVABLES B A2B	4.0774%	14,356	14,359	14,356
HYUNDAI AUTO RECEIVABLES B A2B	4.0874%	155,000	155,030	155,107
HYUNDAI AUTO RECEIVABLES C A2A	4.5300%	37,040	37,099	37,097
HYUNDAI AUTO RECEIVABLES C A2B	4.1074%	52,022	52,036	52,040
IRS P 2.50000% R USD-SOFR-OIS	0.0000%	-1,230,000	-569	-454
IRS P 3.20000% R USD-SOFR-OIS	0.0000%	-95,800	-671	-590
IRS P 3.60000% R USD-SOFR-OIS	0.0000%	-127,300	-471	-278
IRS R 3.00000% P USD-SOFR-OIS	0.0000%	1,230,000	1,537	1,314
IRS R 3.50000% P USD-SOFR-OIS	0.0000%	-1,230,000	-1,196	-766
IRS R 3.58000% P USD-SOFR-OIS	0.0000%	-446,000	-424	-64
IRS R 4.00000% P USD-SOFR-OIS	0.0000%	-1,140,300	-5,869	-6,346
IRS R 4.30000% P USD-SOFR-OIS	0.0000%	-3,019,000	-8,393	-8,152
IRS R 4.50000% P USD-SOFR-OIS	0.0000%	-1,510,000	-3,805	-3,980
IRS R 4.60000% P USD-SOFR-OIS	0.0000%	-95,800	-785	-715
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	34,683	32,662	34,316
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	276	275	276
JOHN DEERE OWNER TRUST 2 A A2B	3.9974%	144,799	144,789	144,828
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	42,841	42,960	43,038
JOHN DEERE OWNER TRUST 20 C A3	5.4800%	38,191	38,507	38,532
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	30,381	30,346	30,455
JPMDB COMMERCIAL MORTGA C5 ASB	3.4919%	21,411	21,268	21,305
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	7,893	7,853	7,940
KUBOTA CREDIT OWNER 1A A2 144A	4.6100%	127,891	128,430	128,404
KUBOTA CREDIT OWNER 2A A2 144A	4.4800%	163,000	163,961	163,827
LQR TRUST 2025-CALI CALI A	5.2802%	21,000	20,999	21,000
M&T BANK AUTO RECE 1A A2B 144A	4.2074%	132,484	132,124	132,551
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	31,904	32,036	31,947
MERCEDES-BENZ AUTO LEASE A A2B	4.2274%	134,000	134,165	134,134
MERCEDES-BENZ AUTO LEASE B A2B	4.1474%	63,093	63,100	63,100
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	26,187	26,185	26,233
MERRILL LYNCH MORTGAGE HE2 A1B	4.7271%	6,832	6,517	6,734
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	3,230	3,182	3,227
NAVIENT PRIVATE EDU A A2B 144A	4.6947%	7,738	7,719	7,737
NAVIENT PRIVATE EDU AA A3 144A	5.5646%	5,233	5,239	5,234
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	10,719	10,461	10,611
NCMF TRUST 2025-MFS MFS A 144A	4.8830%	50,000	49,961	50,192
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	105,000	96,878	102,949
NFP WEALTH 10/25 DELAYED TL	0.0000%	3,681	3,675	3,685
NISSAN AUTO LEASE TRUST A A2A	4.6000%	107,805	107,964	108,164
NISSAN AUTO LEASE TRUST B A2B	4.1174%	147,212	147,263	147,268
NISSAN AUTO RECEIVABLES 2 A A3	4.9100%	95,332	95,503	95,603
NISSAN AUTO RECEIVABLES A A2B	4.1574%	147,000	147,071	147,149
NISSAN AUTO RECEIVABLES B A2B	4.0874%	78,187	78,157	78,212
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	76,759	74,682	75,557
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	23,642	23,628	23,660
PENFED AUTO RECEIVAB A A2 144A	5.0400%	41,100	41,152	41,120
PENFED AUTO RECEIVAB A A3 144A	4.7000%	36,000	36,186	36,160
PENN COMMERCIAL MOR P11 A 144A	5.3440%	38,000	37,997	38,958

	Coupon	Units	Cost	Market Value
PFS FINANCING CORP A A 144A	5.8000%	124,000	124,543	124,424
PFS FINANCING CORP A A 144A	4.3574%	154,000	154,046	154,119
PFS FINANCING CORP C A 144A	5.5200%	100,000	101,170	101,134
PORSCHE FINANCIAL 1A A2B 144A	3.9796%	36,677	36,662	36,677
PORSCHE INNOVATIVE 1A A2A 144A	4.6000%	107,794	108,088	108,095
PORSCHE INNOVATIVE 1A A2B 144A	4.2030%	148,319	148,384	148,445
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	105,000	104,996	105,900
PROGRESS RESIDENTI SFR7 D 144A	5.5000%	140,000	134,127	140,088
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	98,583	98,583	99,411
PRPM 2025-NQM3 TR NQM3 A1 144A	5.6060%	92,271	92,271	92,922
PYE-BARKER 12/25 COV-LITE DELA	0.0000%	8,541	8,541	8,591
SANTANDER DRIVE AUTO RECE 3 A2	4.6300%	133,038	133,033	133,444
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	60,957	60,969	61,019
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	18,966	19,017	18,999
SCCU AUTO RECEIVABL 1A A2 144A	5.4500%	46,646	46,735	46,682
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	929	929	929
SFS AUTO RECEIVABLE 2A A2 144A	4.5200%	181,460	181,883	181,821
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	60,070	60,093	60,131
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	96,479	77,228	80,541
SG RESIDENTIAL MORTG 1 A1 144A	5.0980%	100,000	100,000	100,000
SHRN TRUST 2025-MF MF18 A 144A	4.8802%	100,000	99,203	100,062
SIERRA TIMESHARE 202 1A A 144A	3.0500%	31,267	30,977	31,031
SIERRA TIMESHARE 202 1A A 144A	0.9900%	74,954	73,194	74,807
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	3,405	3,405	3,414
SMB PRIVATE EDUCATI B A2B 144A	4.5447%	7,434	7,428	7,433
SOFI CONSUMER LOAN PR 1 A 144A	4.8000%	46,621	46,769	46,791
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	132,319	132,667	133,082
STELLANTIS FINANCI A A2 144A	4.6300%	185,780	186,437	186,392
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	6,439	6,423	6,459
TOYOTA AUTO RECEIVABLES C A2B	4.0774%	54,262	54,271	54,271
TOYOTA AUTO RECEIVABLES C A2B	4.0074%	255,000	255,069	255,096
TOYOTA AUTO RECEIVABLES D A2A	3.8900%	143,000	143,072	143,156
TOYOTA LEASE OWNER B A2A 144A	4.3100%	12,649	12,640	12,654
TOYOTA LEASE OWNER B A2B 144A	4.1430%	5,896	5,900	5,897
TRACE3 10/25 DELAYED TL	0.0000%	5,719	5,662	5,728
UNIV TRUST 2025-AP APTS A 144A	5.3302%	100,000	99,864	100,123
USAA AUTO OWNER TRUS A A2 144A	3.9800%	160,000	159,999	160,177
USALCO 7/25 DELAYED TL	0.0000%	2,646	2,633	2,655
USB AUTO OWNER TRUS 1A A2 144A	4.5100%	133,000	133,444	133,274
VERIZON MASTER TRUST 1 A	4.4900%	309,000	308,950	309,064
VERIZON MASTER TRUST 4 A1A	5.1600%	253,000	254,721	254,477
VERIZON MASTER TRUST 4 A1B	4.5583%	146,000	145,710	146,292
VERIZON MASTER TRUST 7 A1A	5.6700%	213,000	216,469	216,419
VERUS SECURITIZAT 12 A1LC 144A	5.1100%	100,000	99,999	99,998
VISTRA OPERATIONS CO LLC 144A	6.0000%	45,000	45,630	47,350
VOLKSWAGEN AUTO LEASE TR A A2B	4.1730%	31,915	31,748	31,920
VOLKSWAGEN AUTO LEASE TR A A2B	4.1030%	176,000	176,027	176,033
VOLKSWAGEN AUTO LOAN ENH 2 A2A	4.0000%	135,000	134,998	135,201
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	16,505	16,268	16,475
WELLS FARGO COMMERCIAL C41 ASB	3.3900%	21,757	21,540	21,624
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	30,342	30,001	30,211
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	68,074	68,116	68,194
WESTLAKE AUTOMOBIL 1A A2B 144A	4.1874%	27,899	27,911	27,903
WESTLAKE AUTOMOBIL 2A A2B 144A	4.2874%	154,000	152,745	154,085
WESTLAKE AUTOMOBIL 2A A2B 144A	4.3674%	28,080	27,999	28,088
WESTLAKE AUTOMOBIL 3A A2B 144A	4.2774%	39,047	39,055	39,065
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	21,397	21,377	21,427
WORLD OMNI AUTO RECEIVAB C A2A	4.1900%	145,000	145,450	145,278
WORLD OMNI AUTOMOBILE LE A A2B	4.0974%	169,794	169,657	169,876
WORLD OMNI AUTOMOBILE LE A A2B	4.4139%	40,931	40,952	40,934

Total of Domestic Corporate & Other Bonds

18,218,833

18,288,650

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	1,539,869	1,470,898	1,136,425
US TREAS-CPI INFLAT	0.5000%	915,502	887,000	899,745
US TREAS-CPI INFLAT	1.3750%	1,740,453	1,670,249	1,604,820
US TREAS-CPI INFLAT	1.7500%	1,373,128	1,366,439	1,369,935
US TREAS-CPI INFLAT	1.8750%	2,683,309	2,693,901	2,688,196
US TREAS-CPI INFLAT	3.6250%	730,708	771,305	766,944
US TREAS-CPI INFLAT	3.8750%	831,802	920,062	896,606

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	3.3750%	192,595	219,500	212,842
US TREAS-CPI INFLAT	2.3750%	897,878	903,553	893,306
US TREAS-CPI INFLAT	2.5000%	94,777	99,081	97,889
US TREAS-CPI INFLAT	2.1250%	3,943,494	4,056,846	3,922,435
US TREAS-CPI INFLAT	0.7500%	1,929,072	1,741,955	1,533,299
US TREAS-CPI INFLAT	0.6250%	1,807,370	1,747,384	1,564,675
US TREAS-CPI INFLAT	0.8750%	1,199,781	1,238,312	1,047,323
US TREAS-CPI INFLAT	0.2500%	1,130,649	1,059,339	925,911
US TREAS-CPI INFLAT	0.1250%	7,783,726	7,301,263	6,920,528
US TREAS-CPI INFLAT	0.3750%	417,824	415,399	412,735
US TREAS-CPI INFLAT	1.2500%	309,350	304,153	308,249
US TREAS-CPI INFLAT	1.5000%	438,117	403,083	342,339
US TREAS-CPI INFLAT	1.1250%	2,241,454	2,210,049	2,181,087
US TREAS-CPI INFLAT	1.6250%	2,091,426	2,101,524	2,108,065
WII USTPF UNIT	0.0000%	5,323,694	57,749,474	66,605,385
Total of Inflation Protection Securities			91,330,767	98,438,740

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	25,809	25,744	25,890
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	79,560	79,207	79,661
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	20,348	20,083	20,361
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	0	0	0
AEGION 1/25 COV-LITE TLB	0.0000%	16,758	16,591	16,821
AHEAD 7/24 TLB3	0.0000%	43,932	43,910	43,842
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	80,619	79,380	80,922
ALERA GROUP 5/25 COV-LITE TL	0.0000%	108,443	108,399	108,904
ALLEGRO MICROSYSTEMS 1/25 COV-	0.0000%	68,173	67,833	68,429
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	0	0	0
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	80,287	80,007	80,798
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	90,008	89,783	90,149
AMERICAN AXLE 12/22 TLB	0.0000%	0	0	0
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	36,382	36,202	28,863
AMR 5/25 TLB	0.0000%	14,928	14,779	14,993
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	53,617	53,419	53,617
AMWINS 1/25 TLB	0.0000%	130,617	130,453	130,943
ANKURA 12/24 COV-LITE TLB	0.0000%	90,347	89,024	88,121
API GROUP 2/25 TL	0.0000%	101,961	102,188	102,300
APPLIED SYSTEMS 2/24 TL	0.0000%	96,157	96,118	96,658
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	69,446	69,707	65,141
ARAMARK 12/25 TL	0.0000%	73,367	73,079	73,521
ARAMSCO 10/23 COV-LITE TL	0.0000%	26,490	26,015	17,738
ARBY'S/INSPIRE BRANDS 11/25 CO	0.0000%	66,278	66,278	66,405
ARCIS 1/25 TLB	0.0000%	56,119	56,023	56,189
ARCLIGHT GCX 1/25 TLB	0.0000%	19,517	19,468	19,493
ARCOSA 6/25 COV-LITE TL	0.0000%	17,408	17,408	17,476
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	63,602	55,544	179
ASCEND PERFORMANCE 4/25 DIP TL	0.0000%	31,557	29,803	1,262
ASCENSUS 12/24 COV-LITE TLB	0.0000%	0	0	0
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	90,705	84,351	86,669
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	72,307	71,776	68,239
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	0	0	0
ASPIRE BAKERIES 6/25 TLB	0.0000%	19,909	19,809	19,971
ASTRA/ANTHOLOGY 10/25 TL	0.0000%	2,569	2,569	2,569
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	72,238	69,543	14,086
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	89,124	80,100	6
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	156,414	156,176	156,577
ATLANTIC AVIATION 2/25 TL	0.0000%	90,578	90,614	91,018
AUTHENTIC BRANDS 12/24 TLB	0.0000%	204,022	202,243	204,151
AUTODATA/JD POWER 7/24 TL	0.0000%	29,795	29,814	29,857
AVALARA 9/25 COV-LITE TL	0.0000%	76,664	76,404	76,941
BAY CLUB 12/24 COV-LITE TL	0.0000%	72,682	72,326	73,061
BCP RENAISSANCE 11/24 TLB	0.0000%	114,740	114,138	115,314
BEACON ROOFING/QXO 10/25 COV-L	0.0000%	2,802	2,774	2,809
BELFOR 8/25 TLB	0.0000%	21,081	20,870	21,160
BENDING SPOONS 12/25 INCREMENT	0.0000%	30,596	29,372	29,601
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	5,240	5,161	5,245
BLACKSTONE CQP 12/24 TL	0.0000%	51,526	51,255	51,673
BOYD 7/24 TLB	0.0000%	121,521	119,698	122,150
BROOKFIELD NGPL 12/23 TL	0.0000%	81,692	81,537	81,794

	Coupon	Units	Cost	Market Value
BROOKS AUTOMATION 2/22	0.0000%	73,076	72,523	72,202
BWAY 11/25 COV-LITE TLB	0.0000%	43,351	43,507	42,403
C&D TECHNOLOGIES 1/25 TL	0.0000%	17,083	17,029	16,699
CAST & CREW ENTERTAINMENT	0.0000%	132,643	132,056	77,530
CBS OUTDOOR 9/25 TLB	0.0000%	21,353	21,326	21,406
CEDAR FAIR 4/24 TLB	0.0000%	105,383	105,397	104,021
CENTURI GROUP 7/25 TLB	0.0000%	49,243	49,119	49,386
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	62,840	62,905	63,021
CHASE CORPORATION 4/25 COV-LIT	0.0000%	25,999	25,739	25,902
CIENA 1/25 TLB	0.0000%	0	0	0
CITCO 6/24 TLB	0.0000%	181,216	179,294	182,292
CLARIVATE ANALYTICS 5/25	0.0000%	14,717	14,644	14,727
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	51,506	50,769	50,761
CLEAN HARBORS 9/25 TLB	0.0000%	44,824	44,824	45,198
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	87,245	85,812	82,774
COLONIAL PIPELINE 6/25 TLB	0.0000%	166,597	166,012	166,389
COMMSCOPE 12/24 TL	0.0000%	765	774	765
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	0	0	0
CONSOLIDATED CONTAINER/ALTIUM	0.0000%	0	0	0
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	20,985	20,933	21,117
COORSTEK 10/25 COV-LITE TLB	0.0000%	28,885	28,740	29,083
CORELOGIC 6/21 COV-LITE TL	0.0000%	189,785	181,563	189,716
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	93,518	90,088	83,543
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	92,505	90,108	84,642
COVANTA/REORLD 12/24 TLB	0.0000%	41,245	41,337	41,275
COVANTA/REORLD 12/25 COV-LITE	0.0000%	25,835	25,803	25,835
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	0	0	0
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	68,758	68,486	68,882
CPM HOLDINGS 9/23 TL	0.0000%	39,532	38,939	39,290
CREATIVE ARTISTS 7/25 TL	0.0000%	46,020	46,086	46,173
CUBE INDUSTRIALS/CIRCOR 10/25	0.0000%	21,968	21,913	22,096
CULLIGAN 12/24 TLB	0.0000%	122,621	121,804	122,846
DAE AVIATION (STANDARD AERO) 1	0.0000%	23,356	23,326	23,433
DAYFORCE 10/25 TLB	0.0000%	51,916	51,786	51,730
DAYFORCE 2/25 TLB	0.0000%	59,167	59,019	59,093
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	57,532	55,537	58,946
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	19,795	18,941	19,618
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	120,827	120,756	119,921
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	42,353	41,506	42,544
DRW 6/24 TLB	0.0000%	78,078	77,648	76,809
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	98,832	96,654	88,579
EAB / ADVISORY BOARD 6/21 COV-	0.0000%	41,661	41,147	36,807
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	152,204	148,735	146,212
ELANCO ANIMAL HEALTH 10/25 COV	0.0000%	37,802	37,815	37,842
EMG UTICA 10/24 TLB	0.0000%	22,079	21,858	22,300
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	123,898	123,278	124,448
ENGINEERED COMPONENTS/CENTROMO	0.0000%	70,928	68,800	71,105
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	3,929	3,919	2,797
EPICOR 5/24 TL	0.0000%	140,587	139,936	140,965
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	98,284	98,212	98,530
EVERI/IGT 5/25 TLB	0.0000%	0	0	0
FAIRBANKS MORSE 9/25 TL	0.0000%	78,130	78,390	78,349
FINASTRA 7/25 (USD) COV-LITE T	0.0000%	193,546	191,611	189,191
FIRST ADVANTAGE 7/25 TLB	0.0000%	88,886	87,951	87,862
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	65,795	65,662	65,831
FLEETCOR/CORPAY 9/25 COV-LITE	0.0000%	13,635	13,567	13,638
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	48,236	47,994	48,394
FNZ GROUP 11/24 (USD) TLB	0.0000%	139,382	136,594	109,415
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	116,710	116,409	116,876
FRANKLIN SQUARE 4/24 TLB	0.0000%	43,048	42,940	41,756
GARRETT MOTION 1/25 TLB	0.0000%	51,825	51,597	51,923
GENESEE & WYOMING 4/24 TL	0.0000%	47,020	46,851	47,008
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%	34,733	34,472	34,903
GOOSEHEAD INSURANCE 7/25 TLB	0.0000%	10,750	10,723	10,776
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	37,688	37,028	37,810
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	0	0	0
HARBORTOUCH 5/25 TL	0.0000%	96,025	96,617	96,525
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	63,109	61,594	63,227
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	27,675	27,399	27,779
HERSCHEND/HARLEM 5/25 TLB	0.0000%	105,273	105,329	105,931

	Coupon	Units	Cost	Market Value
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	78,738	78,376	1,575
HEXION 12/24 TLB	0.0000%	55,461	53,521	53,342
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	52,483	52,271	52,516
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	45,133	44,795	45,072
HUB INTERNATIONAL 1/25 TLB	0.0000%	171,515	170,694	172,328
HUDSON RIVER 10/24 TLB	0.0000%	65,570	64,348	65,811
II-VI/COHERENT 9/25 TLB	0.0000%	28,226	28,226	28,244
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	19,196	19,148	19,184
INDIVIDUAL FOODSERVICE 12/25 T	0.0000%	25,165	24,788	24,871
INEOS 12/24 (USD) COV-LITE	0.0000%	40,225	39,844	32,130
INEOS 2/23 TLB	0.0000%	65,545	65,103	52,846
INGRAM MICRO 6/25 TLB	0.0000%	33,767	33,335	33,915
INNOMOTICS 10/25 (USD) COV-LIT	0.0000%	33,808	33,639	34,103
INNOMOTICS 9/24 (USD) TLB	0.0000%	0	0	0
INSULET 6/25 TL	0.0000%	21,373	21,320	21,522
INTERNET BRANDS 12/24 TLB4	0.0000%	113,388	111,352	96,717
INTERNET BRANDS 4/23 COV-LITE	0.0000%	49,399	48,534	45,817
INTRAWEST/ALTERRA 7/25 (2028)	0.0000%	67,254	65,714	67,422
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	47,120	46,884	47,405
KESTRA FINANCIAL 12/24 TL	0.0000%	117,620	117,478	117,734
KNOWBE4 7/25 TL	0.0000%	44,437	44,437	44,410
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	21	21	21
KODIAK BUILDING PARTNERS 11/24	0.0000%	454	452	442
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	78,813	77,873	78,028
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	88,103	88,324	86,709
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	15,056	14,117	15,169
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	62,810	62,810	46,668
LATHAM POOL 2/22 TLB	0.0000%	24,788	24,293	24,720
LEARNING CARE 5/24 TLB	0.0000%	11,656	11,481	9,645
LES SCHWAB 1/25 TLB	0.0000%	9,026	9,032	9,026
LEVEL 3 9/25 COV-LITE TLB4	0.0000%	0	0	0
LIVE NATION 10/25 TLB	0.0000%	105,687	105,159	105,687
LUMEXA 12/25 COV-LITE TLB	0.0000%	36,484	36,392	36,643
MADISON IAQ/MADISON AIR 10/25	0.0000%	44,377	43,933	44,619
MADISON SAFETY 9/25 TLB	0.0000%	14,272	14,237	14,359
MANNINGTON MILLS 3/25 TLB	0.0000%	22,147	21,926	21,926
MARINER WEALTH ADVISORS 5/25 T	0.0000%	58,478	57,855	58,737
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	152,535	152,444	140,332
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	63,342	63,339	63,365
MEDIAOCEAN 12/21 TL	0.0000%	40,378	40,284	39,755
MEDIWARE INFORMATION/WELLSKY 7	0.0000%	40,667	40,820	40,762
MEDLINE INDUSTRIES/MOZART 7/25	0.0000%	39,109	39,019	39,214
MERLIN 2/24 (USD)	0.0000%	65,799	64,154	58,273
MINERALS TECH 11/24 COV-LITE T	0.0000%	12,221	12,205	12,251
MIRION TECHNOLOGIES 11/25 COV-	0.0000%	29,769	29,843	29,880
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	14,379	14,308	14,375
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	54,876	53,779	55,070
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	62,033	62,190	61,956
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	76,642	76,258	76,609
NFP WEALTH 10/25 TL	0.0000%	24,783	24,742	24,814
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	26,606	26,543	25,171
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	27,915	27,776	28,081
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	2,919	2,861	2,208
OID-OL INTERMEDIATE I 5/25 TL2	0.0000%	48,370	27,571	40,168
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	25,570	23,993	18,214
ONTIC 7/23 COV-LITE TLB	0.0000%	54,907	55,018	55,159
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPENLANE 9/25 TLB	0.0000%	42,472	42,259	42,445
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%	21,355	21,248	21,355
OWENS-ILLINOIS/O-I GLASS 9/25	0.0000%	32,001	31,841	32,231
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	18,803	18,784	18,865
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	14,668	14,631	14,723
PAR PACIFIC 3/24 COV-LITE TLB	0.0000%	0	0	0
PARADOCS/ALTER DOMUS 10/25	0.0000%	25,563	25,530	25,723
PAREXEL INTERNATIONAL 12/25 TL	0.0000%	8,017	7,997	8,039
PARTS AUTHORITY 10/20 TLB	0.0000%	0	0	0
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	46,265	37,937	34,034
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	6,945	6,928	6,991
PERATON 2/21 COV-LITE TLB	0.0000%	123,778	122,183	114,694
PERFORCE SOFTWARE 12/24 TL	0.0000%	90,147	88,570	80,682

	Coupon	Units	Cost	Market Value
PERFORMANCE HEALTH 2/25 COV-LI	0.0000%	28,474	28,189	28,046
PEX 11/24 COV-LITE TLB	0.0000%	55,752	55,748	55,729
PING IDENTITY 10/25 COV-LITE T	0.0000%	0	0	0
PING IDENTITY 11/25 COV-LITE T	0.0000%	23,913	23,853	23,943
PLASTIPAK PACKAGING 9/25 COV-L	0.0000%	31,401	31,244	31,466
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	116,367	107,608	90,708
PODS 3/21 COV-LITE TLB	0.0000%	143,164	136,204	141,320
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	46,574	46,516	46,749
POWER SOLUTIONS 6/24	0.0000%	141,097	141,304	141,115
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	36,904	36,776	36,870
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	150,754	141,627	82,980
PRO MACH 10/25 COV-LITE TLB	0.0000%	48,967	48,845	49,262
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	120,566	119,776	120,299
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	21,373	20,465	20,452
PROLAMINA 3/24 COV-LITE TL	0.0000%	108,133	106,584	108,193
PROOFPOINT 5/24 TL	0.0000%	0	0	0
PROOFPOINT 6/25 ADD-ON TL	0.0000%	92,803	92,351	93,195
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	101,178	100,673	100,528
PYE-BARKER 12/25 COV-LITE TL	0.0000%	57,159	56,873	57,492
QUALTRICS 2/25 TLB	0.0000%	21,504	21,477	21,450
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	63,504	60,170	63,424
QUIDELORTHO 8/25 TL	0.0000%	38,871	38,774	38,822
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	40,064	39,963	40,178
QUIKRETE 3/24 TLB	0.0000%	98,500	98,500	98,828
RADIOLOGY PARTNERS 6/25 COV-LI	0.0000%	86	85	86
RAISING CANES 10/25 COV-LITE T	0.0000%	70,211	70,196	70,343
RAISING CANES 9/24 TL	0.0000%	77,361	77,433	77,477
RANPAK/RANGER PACKAGING 12/24	0.0000%	12,361	12,238	12,330
RE/MAX 7/21 COV-LITE TLB	0.0000%	5,588	5,381	5,505
REALPAGE 12/24 INCREMENTAL TL	0.0000%	38,140	37,950	38,224
REALPAGE 2/21 COV-LITE TL	0.0000%	163,594	162,258	163,378
RELADYNE 2/22 COV-LITE TL	0.0000%	89,702	89,846	89,664
RING CONTAINER 9/25 COV-LITE T	0.0000%	11,810	11,781	11,837
RITHUM 7/25 TL	0.0000%	56,804	56,310	56,680
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	6,541	6,541	6,567
RV RETAILER 1/21 COV-LITE TLB	0.0000%	30,992	30,900	29,795
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	69,822	69,565	69,866
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	11,202	11,118	11,185
SANDISK 2/25 COV-LITE TLB	0.0000%	34,458	34,067	34,631
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	50,401	50,298	50,585
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	93,894	90,972	93,150
SEBIA/ARGENT FINCO 11/25 COV-L	0.0000%	30,271	30,195	30,460
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	7,669	7,630	7,673
SEDGWICK CMS 2/23 TLB	0.0000%	160,087	158,201	160,554
SHARP 9/25 TLB	0.0000%	10,258	10,206	10,283
SHERMCO/PIONEER ACQUISITIONCO	0.0000%	31,549	31,470	31,668
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	57,567	57,455	3,958
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	166,788	165,211	167,545
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	70,029	69,859	70,204
SKECHERS USA 6/25 (USD) TLB	0.0000%	41,848	41,828	42,135
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	11,317	10,341	8,021
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	119,636	116,067	119,337
SOLENIS 7/25 COV-LITE TLB	0.0000%	10,396	10,396	10,324
SOLSTICE ADVANCED MATERIALS 9/	0.0000%	16,695	16,674	16,768
SOPHOS 11/24 INCREMENTAL COV-L	0.0000%	23,903	23,933	23,899
SOUTHERN VETERINARY/MISSION PE	0.0000%	8,030	7,990	8,017
SOVOS COMPLIANCE 7/25 COV-LITE	0.0000%	30,347	30,155	30,416
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	33,540	33,603	33,723
STARWOOD PROPERTY 7/25 (2027)	0.0000%	67,819	65,784	67,734
STARWOOD PROPERTY 7/25 (2030)	0.0000%	36,039	36,008	36,039
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	0	0	0
STYROLUTION 1/20 (USD) TLB	0.0000%	55,220	53,019	50,619
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	20,501	20,398	20,629
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	33,481	33,398	33,586
SUNRISE FINANCING 1/25 AAA TLB	0.0000%	0	0	0
SUNRISE FINANCING 9/25 COV-LIT	0.0000%	17,475	17,388	17,528
SUNSOURCE 3/24 TL	0.0000%	0	0	0
SUSE 7/25 (USD) TL	0.0000%	70,825	70,326	71,090
SYNECHRON 10/24 TLB	0.0000%	31,594	31,278	31,357
TACALA 9/25 TLB	0.0000%	7,485	7,403	7,530
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	25,516	25,388	25,675

	Coupon	Units	Cost	Market Value
TECTA AMERICA 12/25 TLB	0.0000%	0	0	0
TECTA AMERICA 2/25 TLB	0.0000%	61,935	61,781	62,114
TEKNI-PLEX 10/24 B6 TLB	0.0000%	52,679	52,489	50,506
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	61,694
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	110,402	110,477	105,918
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	92,955	92,776	93,497
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	16,756	16,254	16,826
THERMOSTAT BUYER/REEDY/PREMIST	0.0000%	8,483	8,483	8,445
THEVELIA/TRICOR GROUP/VISTRA 7	0.0000%	97,634	96,550	97,878
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	136,377	136,371	136,467
TMS/TUBE CITY 1/25 TLB	0.0000%	54,616	53,911	54,821
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	127,501	126,226	127,766
TRACE3 10/25 TLB	0.0000%	54,330	53,786	54,420
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	32,387	32,387	32,440
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	65,698	65,698	65,764
TRC COMPANIES 1/25 COV-LITE TL	0.0000%	14,452	14,457	14,484
TRICO GROUP/FIRST BRANDS 10/25	0.0000%	20,576	17,870	3,704
TRICO GROUP/FIRST BRANDS 10/25	0.0000%	124	124	1
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	13,488	13,285	27
TRICO GROUP/FIRST BRANDS 6/25	0.0000%	22,512	20,623	46
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	134,524	134,218	129,900
TRONOX FINANCE 9/24 TLB	0.0000%	37,072	36,887	28,534
TRUCORDIA INSURANCE 6/25 TLB	0.0000%	39,309	39,211	39,014
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	42,536	42,429	42,554
TTF/SOLIAN HEALTH/SOLIAN LOW	0.0000%	34,003	33,663	27,288
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	263,864
ULTRA CLEAN 9/25 TL	0.0000%	45,814	45,584	46,005
UNITED TALENT 11/25 COV-LITE T	0.0000%	14,000	13,965	14,088
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	6,131	6,085	5,993
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	129,619	129,589	130,209
USALCO 7/25 TL	0.0000%	25,487	25,360	25,575
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	51,824	51,686	52,018
VALVOLINE 3/25 COV-LITE TLB	0.0000%	35,028	34,853	35,225
VEEAM SOFTWARE 7/25 COV-LITE T	0.0000%	87,239	86,554	87,457
VERACODE 5/22 TL	0.0000%	115,106	101,173	73,542
VERITEXT 12/24 TLB	0.0000%	0	0	0
VESTIS 2/24 TL	0.0000%	35,275	35,187	32,189
VICTORY CAPITAL 9/25 TLB3	0.0000%	84,281	84,176	84,648
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	57,301	57,144	57,372
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	87,084	86,867	87,266
VIRTUSA 6/24 COV-LITE TLB2	0.0000%	0	0	0
VODAFONEZIGGO/LIBERTY GLOBAL 1	0.0000%	46,850	45,913	46,499
WARNER MUSIC 9/24 TLB	0.0000%	11,732	11,652	11,758
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	21,788	21,743	21,890
WHATABRANDS/WHATABURGER 12/24	0.0000%	57,186	57,250	57,321
WHITE CAP 6/24 TLB	0.0000%	111,871	111,469	112,300
WHITEWATER WHISTLER 12/24 TLB	0.0000%	0	0	0
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	33,354	32,728	33,409
WORLD WIDE TECHNOLOGY 7/25 TLB	0.0000%	75,995	75,637	76,043
WORLDPAY/BOOST NEWCO 1/25 (USD	0.0000%	134,035	133,520	134,120
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	168,111	166,952	168,453
XPLOR TECHNOLOGIES 10/25 COV-L	0.0000%	161,368	161,277	161,368
ZELIS/REDCARD 10/24 TLB	0.0000%	65,290	64,964	64,719
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	15,337	15,189	14,992
ZUFFA/TKO GROUP 9/25 TL	0.0000%	146,144	145,962	146,732
ZUORA 12/24 COV-LITE TLB	0.0000%	40,358	40,176	40,196
Total of Senior Secured Loans			17,222,370	16,563,692
Total of Domestic Fixed Income Securities			126,771,970	133,291,082
International Securities				21.29%
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	103,539	103,262	103,216
AUSTRALIA GOVERNMENT BOND REGS	1.6769%	130,000	105,942	95,445
AUSTRALIA GOVERNMENT BOND REGS	0.9720%	210,000	152,046	178,945
AUSTRALIA GOVERNMENT BOND REGS	0.3038%	120,000	83,195	84,824
AUSTRALIA GOVERNMENT BOND REGS	1.2714%	100,000	81,071	56,061

	Coupon	Units	Cost	Market Value
AUSTRALIA GOVERNMENT BOND REGS	2.7962%	150,000	133,185	133,848
AUSTRALIA GOVERNMENT BOND REGS	3.7703%	160,000	136,310	164,063
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	5,364,000	3,846,388	4,185,209
CCP_ZCS_R BRL-CDI 1D CME	0.0100%	2,600,000	0	0
CCP_ZCS_R BRL-CDI 1D CME	14.9000%	-2,600,000	0	0
CANADA				
BAUSCH + LOMB 6/25	0.0000%	27,779	27,640	28,029
BIFM/BROOKFIELD GLOBAL/BGIS 9/	0.0000%	101,011	98,470	101,600
BURGER KING/RESTAURANT 6/24 TL	0.0000%	82,490	82,601	82,515
CELESTICA 5/24	0.0000%	0	0	0
COREL 6/19 COV-LITE TL	0.0000%	115,279	112,935	108,033
FOUR SEASONS 9/25 TLB	0.0000%	105,083	105,083	105,623
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	109,302	109,302	109,630
GOVERNMENT OF CANADA	0.5000%	197,124	154,668	104,396
GOVERNMENT OF CANADA	2.0000%	208,061	193,028	156,926
GOVERNMENT OF CANADA	0.2500%	59,171	39,893	27,860
GOVERNMENT OF CANADA	3.0000%	192,581	164,223	160,416
GOVERNMENT OF CANADA	1.2500%	221,204	178,173	143,641
GOVERNMENT OF CANADA	1.5000%	243,069	200,151	168,179
GOVERNMENT OF CANADA	4.2500%	0	0	0
GOVERNMENT OF CANADA	4.0000%	208,005	184,430	175,526
JONES DESLAURIERS/NAVACORD	0.0000%	54,444	54,014	54,444
JONES DESLAURIERS/NAVACORD 12/	0.0000%	8,788	8,768	8,788
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	134,714	134,380	134,756
ROCKPOINT GAS STORAGE 10/25 TL	0.0000%	58,434	57,850	58,654
XPLORE INC EQUITY	0.0000%	1,425	7,125	2,968
XPLORENET/XPLORE 10/24 SECOND	0.0000%	33,405	29,705	20,043
XPLORENET/XPLORE 10/24 SUPER	0.0000%	11,413	11,413	10,576
CAYMAN ISLANDS				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	37,102	31,709	24,116
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	155,321	122,827	7,766
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	951,446,160	1,071,512	1,198,327
BONOS DE LA TESORERIA DE LA RE	1.9000%	39,643,590	41,683	43,544
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	-6,241
CCP_OIS_P COP-IBR-OIS COMPOUN	12.0119%	-286,800,000	0	0
COLOMBIAN TES	11.0000%	803,300,000	199,998	200,865
COLOMBIAN TES	13.2500%	701,200,000	186,508	186,300
COLOMBIAN TES	12.7500%	810,100,000	205,926	214,027
COLOMBIAN TES	11.7500%	764,400,000	186,210	188,149
COLOMBIAN TES	3.7500%	4,605,063,543	951,026	906,597
COLOMBIAN TES	2.2500%	3,470,655,125	740,228	813,624
COLOMBIAN TES	5.0000%	436,310,930	89,629	99,106
COLOMBIAN TES	3.3000%	1,170,106,585	299,705	300,548
COLOMBIAN TES	5.2500%	1,586,585,200	343,398	347,864
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	986,293	149,858	145,603
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	2,403
CCP_IFS_P FRC-EXT-CPI CME	1.8660%	130,000	0	1,273
CCP_IFS_P FRC-EXT-CPI CME	1.5830%	265,000	0	2,151
CCP_IFS_R EUR-EXT-CPI CME	0.0100%	470,000	285	-2,505
CCP_IFS_P FRC-EXT-CPI CME	0.0100%	-470,000	-365	0
CCP_IFS_R EUR-EXT-CPI CME	2.0575%	-75,000	0	0
CCP_IFS_R EUR-EXT-CPI CME	1.9630%	-130,000	0	0
CCP_IFS_R EUR-EXT-CPI CME	1.8450%	-265,000	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%	14,879	14,730	14,693
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	137,413	135,742	133,910

	Coupon	Units	Cost	Market Value
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	695,390	801,752	833,548
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	284,883	306,400	310,625
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	3,100,905	3,320,755	3,174,832
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	452,102	519,326	525,635
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	501,585	613,766	578,819
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	322,786	393,454	408,973
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	477,777	596,005	629,807
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	173,405	180,006	169,971
NUMERICABLE / YPSO / ALTICE 10	0.0000%	129,236	130,331	128,427
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	76,240	74,968	76,621
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	631,276	716,864	732,639
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	651,793	805,863	641,660
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	6,074,000	1,650,367	1,539,321
ISRAEL GOVERNMENT BOND - CPI L	0.1000%	100,000	26,388	33,723
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	3,850,000	1,047,765	1,268,636
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	518,483	537,794	550,931
ITALY BUONI POLIENNALI DE 144A	0.1500%	182,799	184,152	127,645
ITALY BUONI POLIENNALI DE 144A	1.8000%	307,422	335,324	360,834
ITALY BUONI POLIENNALI DE 144A	2.3500%	269,480	346,781	340,008
ITALY BUONI POLIENNALI DE 144A	3.1000%	0	0	0
ITALY BUONI POLIENNALI DE 144A	2.5500%	734,081	945,720	907,708
ITALY BUONI POLIENNALI DE 144A	0.4000%	481,215	527,949	550,005
ITALY BUONI POLIENNALI DE 144A	1.2500%	479,950	505,777	563,360
ITALY BUONI POLIENNALI DE 144A	1.3000%	443,811	491,552	525,919
ITALY BUONI POLIENNALI DE 144A	2.4000%	207,272	243,099	253,459
ITALY BUONI POLIENNALI DE REGS	1.5000%	480,866	519,966	574,336
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. 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	-523
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	348,745,585	0	3,753
CCP_OIS. R JPY-TONA-OIS COMPOU	0.4770%	12,378,532	0	-21
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0000%	40,283,773	0	941
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	84,892,647	0	-138
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	0.6781%	-40,283,773	0	0
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	19,950,000	129,102	104,536
JAPAN GOVERNMENT THIRTY YEAR B	2.3000%	12,650,000	81,683	64,804
JAPANESE GOVERNMENT CPI LINKED	0.1000%	100,756,667	829,051	652,919
JAPANESE GOVERNMENT CPI LINKED	0.0050%	103,356,128	771,493	657,870
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	84,413	82,056	62,195
ALTICE FRANCE	0.0000%	754	17,446	17,445
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	20,391	16,588	14,600
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	59,022	59,022	59,169
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	128,388	126,469	128,597
ITP AERO 11/25 TL	0.0000%	50,425	50,299	50,640
SK NEPTUNE HUSKY/HEUBACH 12/23	0.0000%	7,656	7,656	1,455
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	31,029	31,029	31,031
URSA MINOR/PG POLARIS/ROSEN 11	0.0000%	5,031	5,018	5,041
VFS GLOBAL/SPEED MIDCO 9/25 (U	0.0000%	46,740	46,679	46,915
WEBPROS/PARTICLE INVESTMENTS 3	0.0000%	0	0	0
MEXICO				
CCP_IRS. P MXN-TIIE ON-OIS COM	7.5200%	4,700,000	3,076	-1,814
CCP_IRS. R MXN-TIIE ON-OIS COM	7.0834%	5,400,000	0	5,985
CCP_IRS. P MXN-TIIE ON-OIS COM	7.0758%	-4,700,000	0	0
CCP_IRS. R MXN-TIIE ON-OIS COM	7.2100%	-5,400,000	-90	0
MEXICAN UDIBONOS	3.2500%	83,113,338	3,454,348	3,877,035

	Coupon	Units	Cost	Market Value
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	200,000	202,227	213,400
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	33,787	33,074	33,759
BARENTZ 2/25 (USD) TLB	0.0000%	16	16	16
NORD ANGLIA 7/25 TL	0.0000%	111,502	111,261	111,781
RANPAK/RANGER PACKAGING 12/24	0.0000%	7,911	7,832	7,891
RECKITT ESSENTIAL HOME 9/25 (U	0.0000%	34,183	34,198	34,425
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	22,745	22,375	22,738
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	315,000	245,299	236,193
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	120,000	95,993	99,833
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	500,000	144,583	169,489
PERUVIAN GOVERNMENT INTER REGS	2.2639%	83,000	25,316	26,970
PERUVIAN GOVERNMENT INTER REGS	2.0405%	103,000	29,530	32,915
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	34,612
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	6.7750%	-5,800,000	-470	0
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	7,800,000	381,121	471,416
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	5,700,000	278,406	357,915
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	1,800,000	91,818	110,863
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	8,022,623	365,562	410,494
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	21,289,245	886,428	975,057
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	673,198,020	469,079	458,708
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	572,417	676,078	674,956
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	145,660	162,326	164,386
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	462,186	517,748	543,265
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	575,570	649,548	647,811
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	162,762	183,082	198,311
SPAIN GOVERNMENT INFLATION LIN	0.1500%	0	0	0
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.1250%	1,775,000	219,445	236,460
SWEDEN INFLATION LINKED B REGS	3.5000%	810,000	117,988	153,337
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	19,388,872	605,458	607,358
UNITED KINGDOM				
BELRON 7/25 TLB	0.0000%	105,269	105,006	105,795
CCP_IFS. P UK RPI ALL ITEMS NS	3.2409%	101,302	0	3,107
CCP_IFS. P UK-RPI CME	3.2300%	315,000	7	1,818
CCP_IFS. P UK-RPI CME	3.2040%	315,000	0	1,602
CCP_IFS. P UK-RPI CME	3.1990%	145,000	0	3,700
CCP_IFS. P UK-RPI CME	3.2115%	145,000	0	3,922
CCP_IFS. P UK-RPI CME	3.2440%	50,700	0	1,574
CCP_IFS. P UK-RPI CME	3.3040%	118,269	0	913
CCP_IFS. P UK-RPI CME	3.2419%	51,714	0	1,592
CCP_IFS. P UK-RPI CME	3.2840%	115,950	0	834
CCP_IFS. P UK-RPI CME	3.3165%	231,676	0	1,865
CCP_IFS. P UK-RPI CME	3.4289%	113,629	1	1,252
CCP_IFS. P UK-RPI CME	3.2729%	49,685	29	1,720
CCP_IFS. P UK-RPI CME	3.2029%	84,599	0	2,362
CCP_IFS. P UK-RPI CME	3.2553%	193,476	0	1,802
CCP_IFS. P UK-RPI CME	3.0860%	275,000	1,071	4,379
CCP_IFS. P UK-RPI CME	3.0770%	272,000	177	2,366
CCP_IFS. P UK-RPI CME	3.0780%	270,000	0	2,380
CCP_IFS. R UK-RPI CME	0.0100%	2,848,000	222	-42,822
CCP_IFS. P UK-RPI CME	0.0100%	-2,848,000	-248	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

	Coupon	Units	Cost	Market Value
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
CCP_IFS._R UK-RPI CME	3.1530%	-275,000	-604	0
CCP_IFS._R UK-RPI CME	3.1775%	-272,000	-227	0
CCP_IFS._R UK-RPI CME	3.1730%	-270,000	0	0
CCP_IRS._R GBP-SONIA-OIS COMPO	3.8052%	131,000	59	556
CCP_IRS._R GBP-SONIA-OIS COMPO	3.9530%	-131,000	0	0
COGNITA 11/25 (USD) TLB3	0.0000%	8,243	8,201	8,253
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	120,328	120,172	120,694
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	16,271	16,230	16,368
EQUINITI GROUP/ORBIT PRIVATE 1	0.0000%	141,073	139,578	141,558
IGLO BIRDS EYE 10/25 (USD) COV	0.0000%	114,292	113,159	114,756
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	25,807	25,742	25,510
OSTTRA 5/25 COV-LITE TL	0.0000%	0	0	0
R&R ICE CREAM/FRONERI 7/25 (US	0.0000%	126,914	126,930	126,865
R&R ICE CREAM/FRONERI 9/24	0.0000%	5,621	5,621	5,615
UNITED KINGDOM GILT REGS	4.2500%	80,000	90,654	92,424
Total of International Securities			40,205,962	40,963,335

Cash Equivalent Securities

6.65%

BNY MELLON CASH RESERVE	0.0000%	907	907	907
CASH COLLATERAL HELD AT GS	0.0000%	10000	10000	10000
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 JP MORGAN	0.0000%	57,000	57,000	57,000
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
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
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%	3,260,000	3,246,621	3,246,621
WTU CASH SWEEP ACCOUNT	2.5375%	7,540,838	7,540,838	7,540,838
Others (Payables, Receivables, etc.)			1,865,508	1,728,660
Total of Cash Equivalent Securities			12,932,875	12,796,026

Total of Cash Equivalent Securities

12,932,875

12,796,026

Futures Contracts

0.15%

AUST 3YR BOND FUTURE (SFE)	0.0000%	10	0	-480
CANADA 10YR BOND FUTURE (MSE)	0.0000%	2	0	343
EURO-BUND FUTURE (EUX)	0.0000%	1	0	282
ECX EMISSION FUTURE (EDX)	0.0000%	1	0	6,577
IRON ORE 62% (SGX)	0.0000%	2	0	137
BRENT CRUDE FUTURE (ICE)	0.0000%	18	0	-42,562
COCOA FUTURE (ICE)	0.0000%	1	0	668
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	1	0	-4,205
GAS OIL FUTURE (ICE)	0.0000%	2	0	-9,725
PRI ALUMINUM FUTURE (LME)	0.0000%	3	0	10,434
WHITE SUGAR FUTURE (ICE)	0.0000%	1	0	-2,218
ZINC FUTURE (LME)	0.0000%	2	0	6,808
3 MONTH SOFR FUT (CME)	0.0000%	10	0	1,768
3 MONTH SOFR FUT (CME)	0.0000%	-2	0	146
ALUMINUM HG FUTURE (LME)	0.0000%	7	0	20,257
CATTLE FEEDER FUTURE (CME)	0.0000%	1	0	10,004
COCOA FUTURE (NYB)	0.0000%	2	0	2,883
COFFEE 'C' FUTURE (NYB)	0.0000%	3	0	-19,264
COPPER FUTURE (CMX)	0.0000%	7	0	89,713
COPPER FUTURE (LME)	0.0000%	1	0	22,013
CORN FUTURE (CBT)	0.0000%	34	0	-10,126
COTTON NO 2 FUTURE (NYB)	0.0000%	5	0	-4,574
GASOLINE RBOB FUTURE (NYM)	0.0000%	5	0	-13,818
GOLD 100 OZ FUTURE (CMX)	0.0000%	9	0	115,574
HEATING OIL FUTURE (NYM)	0.0000%	4	0	-17,065

	Coupon	Units	Cost	Market Value
KC HRW WHEAT FUTURE (CBT)	0.0000%	6	0	-5,163
LEAD FUTURE (LME)	0.0000%	3	0	-655
LEAN HOGS FUTURE (CME)	0.0000%	9	0	11,219
LIVE CATTLE FUTURE (CME)	0.0000%	10	0	3,569
LOW SU GASOIL G FUTURE (ICE)	0.0000%	5	0	-12,638
NATURAL GAS FUTR (NYM)	0.0000%	42	0	-258,740
NICKEL FUTURE (LME)	0.0000%	3	0	31,016
PALLADIUM FUTURE (NYM)	0.0000%	1	0	16,330
PLATINUM FUTURE (NYM)	0.0000%	1	0	16,381
SILVER FUTURE (CMX)	0.0000%	5	0	461,955
SOYBEAN FUTURE (CBT)	0.0000%	20	0	-51,095
SOYBEAN MEAL FUTURE (CBT)	0.0000%	13	0	-14,864
SOYBEAN OIL FUTURE (CBT)	0.0000%	18	0	-35,006
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	16	0	-13,285
ULTRA 10YR US TREAS NT FUT CBT	0.0000%	-18	0	984
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	4	0	-1,172
US 2YR TREAS NTS FUT (CBT)	0.0000%	16	0	914
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	20	0	549
US TREAS BD FUTURE (CBT)	0.0000%	-3	0	3,434
US ULTRA BOND (CBT)	0.0000%	-3	0	750
WHEAT FUTURE (CBT)	0.0000%	10	0	-20,275
WTI CRUDE FUTURE (NYM)	0.0000%	16	0	-8,950
ZINC FUTURE (LME)	0.0000%	2	0	-2,467
Total of Futures Contracts			0	286,361

Real Assets

Real Estate	5,092,146	4,796,714	5,092,146
Total Real Assets	5,092,146	4,796,714	5,092,146

Total of INFLATION PROTECTION FUND-I	184,707,522	192,428,951
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