

	Coupon	Units	Cost	Market Value
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INFLATION PROTECTION FUND-I

Domestic Fixed Income Securities

70.11%

Domestic Corporate & Other Bonds

ALLY AUTO RECEIVABLES TRU 1 A2	5.7600%	4,593	4,591	4,594
ALLY AUTO RECEIVABLES TRU 1 A2	5.3200%	44,715	44,742	44,761
AMERICAN EXPRESS CREDIT AC 2 A	3.3900%	259,000	257,456	258,594
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	226,000	228,775	228,760
AMERICREDIT AUTOMOBILE R 1 A2B	5.4300%	96,682	96,800	96,752
AMSPEC PARENT 12/24 DELAYED TL	0.0000%	8,021	8,008	8,006
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	107,000	98,934	102,572
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	54,406	55,083	55,035
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	208,397	208,496	208,860
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	49,757	49,757	50,035
ARAMSCO 10/23 COV-LITE DELAYED	0.0000%	3,340	3,282	3,110
ARES COMMERCIAL MOR IND A 144A	6.0135%	100,000	100,308	99,750
AT&T INC	5.4000%	39,000	40,211	39,627
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	140,604	141,674	141,869
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	145,000	144,925	144,864
BA CREDIT CARD TRUST A1 A1	3.5300%	285,000	281,452	284,398
BANK OF AMERICA CORP	5.4680%	25,000	25,757	25,364
BARCLAYS DRYROCK ISSUANCE 2 A	5.2447%	361,000	362,676	361,996
BFLD 2024-VICT MOR VICT A 144A	6.2119%	10,000	9,975	10,000
BMW VEHICLE LEASE TRUST 1 A2B	4.7537%	144,702	144,751	144,757
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	220,209	219,798	219,900
BMW VEHICLE LEASE TRUST 2 A2B	4.7737%	205,396	205,599	205,460
BMW VEHICLE OWNER TRUST A A2B	4.6537%	258,000	258,000	257,604
BOFA AUTO TRUST 202 1A A2 144A	5.5700%	87,896	87,891	88,131
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	81,705	79,237	81,098
BROADCOM INC 144A	3.4690%	37,000	32,758	32,569
BX COMMERCIAL MORT KING A 144A	5.8629%	128,311	127,660	127,990
BX COMMERCIAL MORT MDHS A 144A	5.9632%	79,666	79,066	79,616
BX TRUST 2024-VLT4 VLT4 A 144A	5.8133%	60,000	59,787	59,700
CAMB COMMERCIAL MO LIFE A 144A	5.6890%	178,000	178,189	177,666
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	129,000	128,917	129,051
CAPITAL ONE PRIME AUTO R 2 A2B	4.9347%	41,044	41,088	41,065
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	97,163	97,360	97,431
CARMAX AUTO OWNER TRUST 3 A2B	4.9447%	19,966	19,987	19,973
CARMAX AUTO OWNER TRUST 4 A2A	6.0800%	50,612	50,742	50,729
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	292,000	292,088	292,199
CARMAX AUTO OWNER TRUST 4 A2B	4.7947%	101,000	100,954	101,009
CARMAX AUTO OWNER TRUST 4 A2B	5.1447%	57,951	58,066	57,996
CCG RECEIVABLES TRUS 1 A2 144A	3.9100%	59,759	58,927	59,618
CCP_IFS_P USA-CPI-U CME	2.7000%	675,000	0	-3,973
CCP_IFS_R USA-CPI-U CME	0.0100%	9,446,000	22	81,122
CCP_IFS_P USA-CPI-U CME	0.0100%	-675,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6000%	-155,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4800%	-55,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5277%	-675,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5495%	-5,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5217%	-295,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4675%	-10,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2022%	-365,000	0	0
CCP_IFS_R USA-CPI-U CME	2.1767%	-490,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3100%	-5,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2752%	-115,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5070%	-30,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4542%	-270,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4502%	-1,025,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4477%	-1,665,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5510%	-340,000	0	0
CCP_IFS_R USA-CPI-U CME	2.9556%	-330,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6875%	-200,500	0	0
CCP_IFS_R USA-CPI-U CME	2.8338%	-153,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6850%	-62,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8355%	-77,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8350%	-77,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6840%	-61,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IFS._R USA-CPI-U CME	2.7235%	-123,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8695%	-153,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5767%	-700,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6612%	-370,000	0	0
CCP_IFS._R USA-CPI-U CME	2.8172%	-1,250,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7427%	-190,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5363%	-61,000	-10	0
CCP_IFS._R USA-CPI-U CME	2.6913%	-77,500	0	0
CCP_IFS._R USA-CPI-U CME	2.5313%	-61,000	-12	0
CCP_IRS._P USD-SOFR-OIS COMPOU	5.0499%	0	0	0
CCP_OIS._P USD-SOFR-OIS COMPO	0.0100%	-1,094,000	0	0
CCP_OIS.P USD-SOFR-OIS COMPOU	3.9048%	475,000	0	119
CCP_OIS.P USD-SOFR-OIS COMPOU	3.7983%	619,000	0	0
CCP_OIS.P USD-SOFR-OIS COMPOU	3.2760%	0	0	0
CCP_OIS.R USD-SOFR-OIS COMPOU	0.0100%	1,094,000	342	818
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
CFCRE COMMERCIAL MORTGA C4 ASB	3.0910%	5,097	4,980	5,074
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	144,531	145,423	144,927
CHENIERE ENERGY PARTNERS LP	5.7500%	34,000	35,041	34,481
CITIBANK CREDIT CARD ISS A2 A2	4.9750%	296,000	296,446	296,326
CITIBANK CREDIT CARD ISS A5 A5	5.0456%	172,000	172,515	172,285
CITIGROUP COMMERCIAL GC37 AAB	3.0980%	29,696	29,359	29,501
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	105,217	104,175	104,296
CITIGROUP COMMERCIAL MOR P3 A2	2.7430%	1,191	1,138	1,186
CITIGROUP INC	5.4490%	25,000	25,603	25,141
CITIZENS AUTO RECEI 1 A2A 144A	5.4300%	9,124	9,114	9,138
CITIZENS AUTO RECEI 2 A2B 144A	5.0747%	79,254	79,245	79,282
CITIZENS AUTO RECEI 2 A2B 144A	4.8847%	121,619	121,539	121,652
CMS USSO01 2Y-10	0.0000%	0	3,177	3,682
CNH EQUIPMENT TRUST 2023- B A2	5.9000%	38,923	38,964	38,997
COMM 2015-LC21 MORTGA LC21 ASB	3.4210%	0	0	0
COMM 2016-CR28 MORTGA CR28 ASB	3.5250%	13,291	13,045	13,235
COMM 2024-WCL1 MOR WCL1 A 144A	6.1629%	35,000	35,010	34,890
COMMIT TO PUR FNMA SF MTG	6.0000%	979,000	993,351	994,314
COMMIT TO PUR FNMA SF MTG	5.0000%	320,000	314,513	313,616
COMMIT TO PUR FNMA SF MTG	5.5000%	1,640,000	1,636,445	1,637,820
CPS AUTO RECEIVABLES A A 144A	5.7100%	25,938	26,018	25,982
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	97,920	97,920	98,243
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	21,002	20,707	20,752
CSMC 2022-NQM4 T NQM4 A1A 144A	4.8190%	74,938	74,250	74,492
CSMC 2022-NQM5 TR NQM5 A1 144A	5.1690%	119,816	119,225	119,214
DAIMLER TRUCKS RETAIL TRU 1 A2	5.6000%	40,971	40,970	41,032
DAIMLER TRUCKS RETAIL TRU 1 A3	5.2300%	23,051	23,030	23,065
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	89,865	89,859	90,052
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	110,000	110,164	110,126
DIAMONDBACK ENERGY INC	5.4000%	79,000	79,015	78,869
DISCOVER CARD EXECUTION A3 A3	3.5600%	73,000	72,564	72,765
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	206,112	207,272	207,186
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	58,000	58,158	58,124
DUKE ENERGY CORP	5.4500%	34,000	34,856	34,462
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	85,749	66,838	70,725
FHLMC MULTICLASS MTG 5515 FM	5.7037%	36,642	36,671	36,787
FHLMC MULTICLASS MTG 5516 FC	5.7537%	352,826	352,797	354,080
FHLMC MULTICLASS MTG 5518 FC	5.6737%	145,000	145,000	145,391
FNMA GTD REMIC P/T 25-12 GF	5.7037%	76,628	76,747	76,940
FNMA GTD REMIC P/T 25-13 FB	5.6537%	261,297	261,186	261,815
FNMA GTD REMIC P/T 25-21 FB	5.6537%	63,719	63,698	63,886
FORD CREDIT AUTO LEASE T A A2B	4.8447%	61,408	61,367	61,415
FORD CREDIT AUTO OWNER T A A2A	5.3200%	101,761	101,662	101,997
FORD CREDIT AUTO OWNER T B A2A	5.4000%	41,364	41,543	41,509
FORD CREDIT AUTO OWNER T C A2A	5.6800%	100,646	100,853	100,824
GLS AUTO RECEIVABLE 1A A2 144A	5.5700%	30,504	30,524	30,523
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	51,000	50,999	51,029
GM FINANCIAL AUTOMOBILE 1 A2B	4.8001%	37,484	37,509	37,495
GM FINANCIAL AUTOMOBILE 3 A2B	4.8204%	146,000	146,017	146,014
GM FINANCIAL CONSUMER AU 1 A2A	5.1200%	63,531	63,454	63,603
GM FINANCIAL CONSUMER AU 1 A2A	4.4400%	83,000	82,971	82,969
GM FINANCIAL CONSUMER AU 1 A2B	4.7474%	21,177	21,182	21,179
GM FINANCIAL CONSUMER AU 3 A2A	5.7400%	11,825	11,835	11,832
GM FINANCIAL CONSUMER AU 4 A2B	4.7474%	81,000	80,687	80,992
GOLDMAN SACHS GROUP INC/THE	5.3300%	30,000	30,560	29,850

	Coupon	Units	Cost	Market Value
GREATAMERICA LEASING 2 A2 144A	5.2800%	165,000	165,855	165,781
GS MORTGAGE SECURITIES GS4 AAB	3.2780%	97,627	96,732	96,777
GWT 2024-WLF2 WLF2 A 144A	6.0131%	100,000	99,643	99,969
HARLEY-DAVIDSON MOTORCYCL A A2	5.6500%	90,294	90,431	90,546
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	175,257	175,657	175,744
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	202,889	202,886	202,939
HCA INC	5.6000%	34,000	34,750	34,188
HCA INC	5.4500%	40,000	39,283	39,653
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	237,000	237,018	237,225
HONDA AUTO RECEIVABLES 20 2 A2	5.4800%	37,169	37,300	37,276
HONDA AUTO RECEIVABLES 20 3 A2	4.8900%	85,332	85,510	85,458
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	20,000	20,007	19,999
HONDA AUTO RECEIVABLES 20 4 A3	0.8800%	7,165	7,071	7,140
HPEFS EQUIPMENT TRU 2A A2 144A	6.0400%	60,269	60,405	60,414
HYUNDAI AUTO LEASE A A2B 144A	4.8447%	111,372	111,441	111,405
HYUNDAI AUTO RECEIVABLES A A2B	4.7647%	113,379	113,427	113,402
HYUNDAI AUTO RECEIVABLES B A2A	5.1500%	62,908	63,143	63,088
HYUNDAI AUTO RECEIVABLES B A2B	4.8287%	56,315	56,333	56,322
HYUNDAI AUTO RECEIVABLES C A2B	4.7447%	215,000	215,265	214,993
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	38,006	35,775	36,805
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	65,547	65,412	65,704
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	96,179	96,550	96,458
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	83,016	82,871	83,268
JPMORGAN CHASE & CO	5.2940%	33,000	33,789	33,132
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	7,893	7,853	7,897
MARLETTE FUNDING TRU 1A A 144A	5.9500%	73,711	73,949	73,926
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	166,826	167,975	167,412
MERCEDES-BENZ AUTO LEASE A A2B	4.7647%	74,058	74,054	74,042
MERCEDES-BENZ AUTO LEASE B A2B	4.7847%	154,632	154,639	154,650
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	125,000	125,102	125,117
MERCEDES-BENZ AUTO RECEI 1 A2B	4.7147%	14,124	14,064	14,124
MERCEDES-BENZ AUTO RECEIV 2 A2	5.9200%	63,074	63,155	63,195
MERRILL LYNCH MORTGAGE HE2 A1B	5.3811%	7,541	7,170	7,292
MORGAN STANLEY	5.3200%	30,000	30,567	30,003
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	11,781	11,604	11,715
NAVIENT PRIVATE EDU A A2B 144A	5.3363%	18,002	17,914	18,002
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	105,000	96,567	100,365
NISSAN AUTO LEASE TRUST A A2A	5.1100%	220,806	220,940	221,184
NISSAN AUTO RECEIVABLES B A2B	4.7247%	215,000	215,179	214,960
OIS R 3.74% P SOFR	0.0000%	12,223,000	25,757	9,547
OIS R SOFR P 2.94%	0.0000%	-12,223,000	-6,462	-569
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	111,243	111,173	111,230
ORACLE CORP	4.9000%	37,000	37,013	36,381
PENFED AUTO RECEIVAB A A2 144A	5.0400%	234,898	235,378	235,293
PFS FINANCING CORP A A 144A	5.1947%	120,000	120,310	120,375
PFS FINANCING CORP D A 144A	4.2700%	120,000	118,960	119,796
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	105,000	104,996	105,852
PROGRESS RESIDENTI SFR7 D 144A	5.5000%	140,000	133,925	139,238
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	126,397	126,399	126,762
SANTANDER DRIVE AUTO RECE 1 A2	5.7100%	19,983	19,993	19,991
SANTANDER DRIVE AUTO RECE 3 A2	5.9100%	28,677	28,676	28,732
SBNA AUTO LEASE TRUS A A2 144A	6.2700%	38,941	39,032	38,972
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	172,000	172,051	172,046
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	110,000	110,536	110,296
SCCU AUTO RECEIVABL 1A A2 144A	5.4500%	56,194	56,398	56,372
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	929	929	924
SFS AUTO RECEIVABL 1A A2A 144A	5.8900%	9,114	9,126	9,122
SFS AUTO RECEIVABL 1A A2B 144A	5.1504%	21,989	22,014	21,996
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	218,026	218,175	218,131
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	101,228	80,732	81,824
SIGNIA AEROSPACE 11/24 COV-LIT	0.0000%	5,675	5,661	5,633
SOFI PROFESSIONAL B A2FX 144A	3.3400%	93,064	91,554	92,435
SOFI PROFESSIONAL F A2FX 144A	2.8400%	87,659	85,683	86,924
SOFI PROFESSIONAL L A A2B 144A	2.9500%	4,871	4,758	4,842
TESLA AUTO LEASE TR A A2B 144A	4.8501%	35,259	35,242	35,261
TESLA ELECTRIC VEHI 1 A2B 144A	4.8704%	141,352	140,879	141,392
TOYOTA AUTO RECEIVABLES A A2B	4.6947%	38,635	38,634	38,642
TOYOTA AUTO RECEIVABLES B A2B	4.8687%	1,823	1,824	1,823
TOYOTA AUTO RECEIVABLES B A2B	4.6947%	146,874	146,865	146,847
TOYOTA AUTO RECEIVABLES C A2B	4.7147%	371,832	371,888	371,869
TOYOTA LEASE OWNER A A2B 144A	4.7504%	36,090	36,097	36,094
TOYOTA LEASE OWNER B A2B 144A	4.7901%	47,120	47,173	47,146

	Coupon	Units	Cost	Market Value
U S TREASURY BOND	3.0000%	170,000	128,575	128,556
USAA AUTO OWNER TRUS A A2 144A	5.2500%	47,159	47,156	47,267
USALCO 9/24 DELAYED TL	0.0000%	2,646	2,633	2,643
VERIZON MASTER TRUST 1 A	4.4900%	80,000	79,988	79,993
VERIZON MASTER TRUST 1 A1A	5.0000%	144,000	144,540	144,490
VERIZON MASTER TRUST 2 A	4.8900%	215,000	214,092	215,008
VERIZON MASTER TRUST 5 A1A	5.6100%	362,000	364,422	363,713
VERIZON MASTER TRUST 5 A1B	5.0301%	174,000	174,497	174,260
VERIZON MASTER TRUST 6 A	3.6700%	190,000	189,311	189,427
VERUS SECURITIZATION 7 A1 144A	5.1520%	110,773	110,772	110,254
VISTRA OPERATIONS CO LLC 144A	6.0000%	45,000	45,674	45,475
VOLKSWAGEN AUTO LEASE TR A A2B	4.8201%	191,260	190,167	190,984
VOLKSWAGEN AUTO LOAN ENH 2 A2A	5.7200%	69,526	69,637	69,788
VOLKSWAGEN AUTO LOAN ENH 2 A2B	4.9804%	90,703	90,785	90,814
WELLS FARGO & CO	5.4990%	25,000	25,694	25,340
WELLS FARGO COMMERCIA LC22 ASB	3.5710%	14,510	14,340	14,481
WELLS FARGO COMMERCIAL C35 ASB	2.7880%	6,532	6,452	6,484
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	89,272	87,972	88,137
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	228,000	228,190	228,104
WESTLAKE AUTOMOBIL 1A A2B 144A	4.9174%	34,425	34,384	34,425
WESTLAKE AUTOMOBIL 2A A2B 144A	5.0047%	230,364	229,456	230,715
WESTLAKE AUTOMOBIL 3A A2A 144A	5.9600%	25,797	25,814	25,815
WESTLAKE AUTOMOBIL 3A A2B 144A	5.0147%	12,092	12,077	12,094
WORLD OMNI AUTO RECEIVAB B A2A	5.4800%	39,563	39,703	39,684
WORLD OMNI AUTO RECEIVAB B A2B	4.7747%	167,108	167,125	167,171
WORLD OMNI AUTO RECEIVAB D A2A	5.9100%	57,392	57,633	57,544
WORLD OMNI AUTO RECEIVAB D A2B	4.9247%	47,091	47,100	47,135
WORLD OMNI AUTO RECEIVABL C A3	0.4400%	3,890	3,819	3,883
WORLD OMNI AUTO RECEIVABL D A3	0.8100%	7,798	7,697	7,771
WORLD OMNI SELECT AUTO T A A2B	5.1987%	1,483	1,484	1,483
Total of Domestic Corporate & Other Bonds			20,581,148	20,681,386

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	1,688,092	1,652,773	1,308,242
US TREAS-CPI INFLAT	0.5000%	1,285,787	1,229,504	1,262,830
US TREAS-CPI INFLAT	1.3750%	2,097,601	2,044,194	1,962,929
US TREAS-CPI INFLAT	1.7500%	1,970,299	1,974,627	1,978,720
US TREAS-CPI INFLAT	1.8750%	1,378,589	1,387,117	1,391,402
US TREAS-CPI INFLAT	3.6250%	722,612	777,898	774,398
US TREAS-CPI INFLAT	3.8750%	946,670	1,073,650	1,040,219
US TREAS-CPI INFLAT	3.3750%	241,558	281,966	269,918
US TREAS-CPI INFLAT	2.3750%	697,635	715,830	711,879
US TREAS-CPI INFLAT	2.5000%	484,471	512,654	506,275
US TREAS-CPI INFLAT	2.1250%	3,932,920	4,127,923	3,984,612
US TREAS-CPI INFLAT	0.7500%	2,153,362	2,043,347	1,790,427
US TREAS-CPI INFLAT	0.6250%	2,192,061	2,113,322	1,916,492
US TREAS-CPI INFLAT	0.8750%	1,440,330	1,492,645	1,273,862
US TREAS-CPI INFLAT	0.2500%	1,419,129	1,349,975	1,185,292
US TREAS-CPI INFLAT	0.1250%	10,186,969	9,596,432	9,168,756
US TREAS-CPI INFLAT	0.3750%	1,181,517	1,142,297	1,167,962
US TREAS-CPI INFLAT	1.2500%	1,101,214	1,075,961	1,101,482
US TREAS-CPI INFLAT	1.5000%	528,888	484,571	439,919
US TREAS-CPI INFLAT	1.1250%	1,313,595	1,289,568	1,258,348
US TREAS-CPI INFLAT	1.6250%	1,286,274	1,274,227	1,304,572
WII USTPF UNIT	0.0000%	6,399,079	68,733,167	78,046,328
Total of Inflation Protection Securities			106,373,647	113,844,861

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	26,004	25,939	25,874
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	0	0	0
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	80,164	79,809	79,565
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	20,503	20,235	20,477
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	2,713	2,713	2,673
ADVANCED COMPUTER 9/19	0.0000%	47,500	47,393	45,125
AIR TRANSPORT/STONEPEAK NILE 2	0.0000%	36,876	36,804	36,703
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	50,000	49,750	49,886
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	83,907	82,229	83,782

	Coupon	Units	Cost	Market Value
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	92,343	92,126	92,241
ALKERMES 3/21 COV-LITE TLB	0.0000%	0	0	0
ALLEGRO MICROSYSTEMS 1/25 COV-	0.0000%	83,131	82,715	82,768
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	51,106	50,563	50,758
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	112,511	112,229	108,573
AMERICAN AXLE 12/22 TLB	0.0000%	0	0	0
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	36,296	36,115	36,006
AMERICAN RESIDENTIAL 1/25 TLB	0.0000%	81,138	80,733	80,733
AMSPEC PARENT 12/24 COV-LITE T	0.0000%	52,139	51,948	52,042
AMWINS 1/25 TLB	0.0000%	188,890	188,654	187,230
ANCHOR PACKAGING 12/24 COV-LIT	0.0000%	18,995	18,948	18,968
ANKURA 12/24 COV-LITE TLB	0.0000%	128,305	126,426	126,674
API GROUP 2/25 TL	0.0000%	56,050	55,980	55,833
APPLIED SYSTEMS 2/24 TL	0.0000%	96,871	96,800	96,785
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	81,775	82,007	81,345
ARAMARK 3/24 B8 TL	0.0000%	45,013	44,712	44,947
ARAMSCO 10/23 COV-LITE TL	0.0000%	25,226	24,720	23,492
ARBY'S/INSPIRE BRANDS 12/24 TL	0.0000%	216,228	215,401	214,731
ARCLIGHT GCX 1/25 TLB	0.0000%	19,845	19,795	19,696
ARCOSA 8/24 TL	0.0000%	22,713	22,713	22,657
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	63,602	55,544	15,264
ASCEND PERFORMANCE 3/25 TL	0.0000%	6,239	5,605	5,498
ASCENSUS 12/24 COV-LITE TLB	0.0000%	143,544	142,439	142,332
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	22,392	22,280	14,462
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	91,398	84,995	91,598
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	85,942	85,312	84,890
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	0	0	0
ASPIRE BAKERIES 12/23 TL	0.0000%	20,009	19,909	20,009
ASSETMARK 6/24 TLB	0.0000%	0	0	0
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	255,993	255,713	256,157
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	72,602	69,894	43,380
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	89,124	80,100	891
ATLANTIC AVIATION 2/25 TL	0.0000%	99,663	99,670	98,822
AUTHENTIC BRANDS 12/24 TLB	0.0000%	196,680	194,296	194,432
AUTODATA/JD POWER 7/24 TL	0.0000%	92,937	92,080	92,341
AVALARA 3/25 COV-LITE TL	0.0000%	89,785	89,336	89,364
BAY CLUB 12/24 COV-LITE TL	0.0000%	86,266	85,842	85,924
BAYOU/CORDIS 8/21 TLB	0.0000%	44,243	42,943	44,188
BCP RENAISSANCE 11/24 TLB	0.0000%	89,358	88,693	89,116
BELFOR 1/25 (USD) TLB3	0.0000%	59,015	58,425	58,868
BERKELEY RESEARCH/BRG 2/25 TLB	0.0000%	31,145	30,678	30,717
BERRY PLASTICS 10/23 AA TL	0.0000%	0	0	0
BLACKSTONE CQP 12/24 TL	0.0000%	96,897	96,389	96,571
BOYD 7/24 TLB	0.0000%	163,648	161,193	163,000
BROOKFIELD NGPL 12/23 TL	0.0000%	102,325	102,131	101,920
BWAY 4/24 TLB	0.0000%	43,684	43,842	43,484
C&D TECHNOLOGIES 1/25 TL	0.0000%	17,212	17,158	17,062
CAST & CREW ENTERTAINMENT	0.0000%	133,677	133,085	128,646
CCC INFORMATION/CCC INTELLIGEN	0.0000%	0	0	0
CEDAR FAIR 4/24 TLB	0.0000%	82,713	82,596	82,382
CENTURI GROUP 8/21 COV-LITE TL	0.0000%	11,248	11,136	11,230
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	70,661	70,734	70,573
CIENA 1/25 TLB	0.0000%	18,519	18,473	18,488
CITADEL SECURITIES 10/24 TLB	0.0000%	130,452	129,143	130,241
CITCO 6/24 TLB	0.0000%	243,627	241,043	243,844
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	49,427	48,747	48,727
CLUBESSENTIAL 1/25 TLB	0.0000%	109,070	109,070	108,457
CLUBESSENTIAL 10/21 TLB	0.0000%	33,059	32,860	32,790
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	103,994	102,286	102,824
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	85,940	85,295	85,779
CONSOLIDATED CONTAINER/ALTUM	0.0000%	0	0	0
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	21,144	21,091	20,994
CORELOGIC 6/21 COV-LITE TL	0.0000%	192,198	181,085	188,154
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	84,186	81,635	80,767
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	93,224	90,808	80,522
COVANTA/REORLD 12/24 TLB	0.0000%	44,844	44,942	44,700
COVANTA/REORLD 12/24 TLC	0.0000%	3,617	3,625	3,606
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	37,453	37,266	37,149
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	46,540	46,424	46,026
CPM HOLDINGS 9/23 TL	0.0000%	64,508	63,541	63,309
CUBE INDUSTRIALS/CIRCOR 10/24	0.0000%	22,078	22,023	21,894
CUBIC 4/21 TLC	0.0000%	0	0	0

	Coupon	Units	Cost	Market Value
CULLIGAN 12/24 TLB	0.0000%	111,166	109,236	110,025
DAE AVIATION (STANDARD AERO) 1	0.0000%	34,607	34,564	34,485
DAYFORCE 2/25 TLB	0.0000%	80,719	80,518	80,316
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	162,229	147,645	94,093
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	19,949	19,088	18,525
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	162,955	162,858	160,103
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	42,353	41,506	41,625
DRW 6/24 TLB	0.0000%	102,421	101,857	101,973
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	45,513	45,684	45,430
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	99,080	96,896	96,603
E2OPEN 02/21 COV-LITE TL	0.0000%	9,393	9,334	9,365
ECO MATERIAL 1/25 TLB	0.0000%	40,351	40,302	40,174
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	64,498	64,527	64,339
EMG UTICA 10/24 TLB	0.0000%	22,190	21,969	22,190
ENDEAVOR/EOC 1/25 TLB	0.0000%	165,224	164,398	164,915
ENGINEERED COMPONENTS/CENTROMO	0.0000%	74,669	72,429	72,429
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	4,566	4,555	4,570
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	67,778	67,439	67,511
EPIC CRUDE 10/24 TLB	0.0000%	16,292	16,210	16,263
EPICOR 5/24 TL	0.0000%	158,738	158,003	158,206
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	117,145	117,059	116,633
EYECARE PARTNERS 4/24 SECOND O	0.0000%	56,009	60,842	43,617
FAIRBANKS MORSE 8/24 TL	0.0000%	57,489	57,764	57,115
FILTRATION GROUP 1/25 TLB	0.0000%	7,924	7,904	7,909
FIRST ADVANTAGE 9/24 TLB	0.0000%	64,818	64,494	64,373
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	78,352	78,195	78,083
FLEETPRIDE 9/23 TL	0.0000%	7,299	7,190	6,742
FLEXERA SOFTWARE 12/24 COV-LIT	0.0000%	89,275	89,191	88,732
FLYNN RESTAURANT 12/21 EXTENDE	0.0000%	137,478	133,668	137,398
FNZ GROUP 11/24 (USD) TLB	0.0000%	187,200	183,456	172,145
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	17,323	17,279	17,139
FOCUS FINANCIAL PARTNERS 9/24	0.0000%	50,021	49,878	49,550
FORTRESS INVESTMENT 9/24 COV-L	0.0000%	96,097	95,376	96,165
FOUNDATION BUILDING MATERIALS	0.0000%	128,705	127,019	118,147
FRANKLIN SQUARE 4/24 TLB	0.0000%	130,255	129,930	129,930
GARRETT MOTION 1/25 TLB	0.0000%	57,555	57,301	57,051
GEN II FUND SERVICES 11/24 TLB	0.0000%	67,060	67,055	66,557
GENESEE & WYOMING 4/24 TL	0.0000%	102,282	101,870	101,273
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GIP PILOT 1/25 TLB	0.0000%	25,302	25,175	25,160
GO DADDY 12/24 B8 TLB	0.0000%	104,697	103,721	104,090
GOLDEN STATE FOODS 10/24 TLB	0.0000%	39,369	39,074	39,443
GOOSEHEAD INSURANCE 12/24 TLB	0.0000%	10,776	10,750	10,790
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	37,972	37,308	37,820
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	21,789	21,814	21,571
GYPSUM 1/24 TL	0.0000%	197,127	196,742	196,759
HANESBRANDS 2/25 TLB	0.0000%	13,182	13,149	13,144
HARBOURVEST PARTNERS 8/24 TLB	0.0000%	238	237	238
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	91,749	89,545	91,520
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	27,815	27,536	27,606
HERSCHEND/HARLEM 1/24 TLB	0.0000%	0	0	0
HERSCHEND/HARLEM 8/21 COV-LITE	0.0000%	49,951	50,075	49,951
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	78,738	78,376	1,083
HEXION 12/24 TLB	0.0000%	37,564	35,734	36,437
HIGHTOWER 1/25 COV-LITE TLB	0.0000%	20,325	20,275	20,160
HUB INTERNATIONAL 1/25 TLB	0.0000%	312,280	310,786	310,731
HUDSON RIVER 10/24 TLB	0.0000%	87,349	85,553	87,130
II-VI/COHERENT 12/24 TLB	0.0000%	65,409	64,881	65,232
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	19,244	19,196	19,172
INEOS 12/24 (USD) COV-LITE	0.0000%	37,020	36,732	35,280
INEOS 2/23 TLB	0.0000%	93,856	93,387	89,985
INGRAM MICRO 9/24 TLB	0.0000%	50,667	50,019	50,794
INNOMOTICS 9/24 (USD) TLB	0.0000%	34,064	33,893	34,064
INSTRUCTURE/ICON PARENT 9/24 T	0.0000%	68,768	68,424	68,193
INSULET 7/24 TLB	0.0000%	72,701	72,519	72,777
INTERNET BRANDS 12/24 TLB4	0.0000%	153,441	150,690	140,356
INTERNET BRANDS 4/23 COV-LITE	0.0000%	66,737	65,872	63,109
INTRAWEST/ALTERRA 10/24 TLB	0.0000%	99,054	96,787	98,807
JANE STREET 12/24 TLB	0.0000%	156,707	156,647	154,733
JEFFERIES FINANCE/JFIN CO-ISSU	0.0000%	14,431	14,286	14,370
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	33,599	33,576	33,295
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	47,357	47,120	47,379

	Coupon	Units	Cost	Market Value
KESTRA FINANCIAL 12/24 TL	0.0000%	158,062	157,871	156,456
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	31,372	31,034	31,293
KODIAK BUILDING PARTNERS 11/24	0.0000%	12,720	12,656	12,193
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	99,456	98,311	97,405
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	88,790	89,012	84,277
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	15,056	14,117	14,868
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	61,857	61,857	35,413
LATHAM POOL 2/22 TLB	0.0000%	25,000	24,500	24,125
LEARNING CARE 5/24 TLB	0.0000%	69,753	68,707	69,126
LES SCHWAB 1/25 TLB	0.0000%	63,221	63,264	62,708
LEVEL 3 3/25 TLB	0.0000%	81,808	80,581	80,708
LIVE NATION 10/19 TLB	0.0000%	76,888	76,985	76,649
M6 MIDSTREAM 9/22 TLB	0.0000%	10,707	10,534	10,689
MACDERMID/ELEMENT SOLUTIONS 12	0.0000%	29,929	29,854	29,833
MADISON SAFETY 9/24 TLB	0.0000%	17,222	17,179	17,184
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	0	0	0
MANNINGTON MILLS 3/25 TLB	0.0000%	22,484	22,260	22,260
MARINER WEALTH ADVISORS 8/21 C	0.0000%	58,772	58,145	58,533
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	152,535	152,444	143,383
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	10,982	10,956	10,947
MEDIAOCEAN 12/21 TL	0.0000%	4,041	4,030	4,029
MEDIWARE INFORMATION/WELLSKY 1	0.0000%	81,790	81,636	81,463
MEDLINE INDUSTRIES/MOZART 6/24	0.0000%	232,929	232,365	232,395
MERLIN 1/24 (USD) TL	0.0000%	60,150	58,901	57,669
MINERALS TECH 11/24 COV-LITE T	0.0000%	12,313	12,297	12,282
MIRION TECHNOLOGIES 5/24 TLB	0.0000%	70,040	70,215	69,799
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	30,246	30,095	29,654
MRC GLOBAL 10/24 COV-LITE TLB	0.0000%	8,153	8,112	8,133
N-ABLE 7/21 COV-LITE TLB	0.0000%	80,249	80,048	80,048
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	189,380	188,907	187,907
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	28,186	28,257	27,781
NEWLY WEDS FOODS 2/25 COV-LITE	0.0000%	76,834	76,450	76,257
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	41,894	41,795	41,702
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	167,263	158,935	149,617
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	2,942	2,883	2,924
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	25,768	24,178	24,038
ONTIC 7/23 COV-LITE TLB	0.0000%	74,758	74,909	74,116
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPTION CARE/BIOSCRIP 10/21 COV	0.0000%	77,601	77,571	77,853
ORYX MIDSTREAM 1/25 TLB	0.0000%	0	0	0
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	21,517	21,409	21,355
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	62,093	62,031	61,667
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	16,930	16,845	16,888
PAR PACIFIC 3/24 COV-LITE TLB	0.0000%	23,551	23,198	23,090
PARTS AUTHORITY 10/20 TLB	0.0000%	0	0	0
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	93,864	76,969	82,600
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	6,963	6,945	6,963
PERATON 2/21 COV-LITE TLB	0.0000%	206,154	203,498	183,122
PERFORCE SOFTWARE 12/24 TL	0.0000%	105,942	104,087	100,807
PERFORMANCE HEALTH 2/25 TL	0.0000%	28,545	28,259	28,331
PLASTIPAK PACKAGING 10/24 TLB	0.0000%	121,384	120,777	121,146
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	84,620	81,538	70,810
PODS 3/21 COV-LITE TLB	0.0000%	98,426	89,567	88,740
POTTERS INDUSTRIES 2/25 COV-LI	0.0000%	42,552	42,127	42,521
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	143,891	143,711	141,552
POWER SOLUTIONS 6/24	0.0000%	117,037	117,183	115,282
PRECISION MEDICINE 2/21 COV-LI	0.0000%	35,284	34,655	34,905
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	40,190	39,989	40,064
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	131,986	124,266	115,652
PRO MACH 2/25 COV-LITE TLB	0.0000%	21,829	21,829	21,757
PROJECT ALPHA (QLIK) 11/24 ADD	0.0000%	75,993	75,803	75,771
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	180,297	177,939	179,770
PROLAMINA 3/24 COV-LITE TL	0.0000%	171,093	167,716	169,810
PROOFPOINT 5/24 TL	0.0000%	134,077	133,424	133,532
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	113,477	112,910	108,938
QUALTRICS 2/25 TLB	0.0000%	21,668	21,641	21,506
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	64,003	60,642	63,843
QUIKRETE 1/25 COV-LITE TLB	0.0000%	40,265	40,164	39,772
QUIKRETE 3/24 TLB	0.0000%	99,250	99,250	98,202
RAISING CANES 9/24 TL	0.0000%	104,078	104,175	103,623
RANPAK/RANGER PACKAGING 12/24	0.0000%	12,455	12,330	12,424
REALPAGE 12/24 INCREMENTAL TL	0.0000%	38,332	38,140	38,289

	Coupon	Units	Cost	Market Value
REALPAGE 2/21 COV-LITE TL	0.0000%	114,306	112,432	112,663
RELADYNE 2/22 COV-LITE TL	0.0000%	38,704	38,656	38,608
REYNOLDS GROUP 3/25 TLB	0.0000%	15,700	15,719	15,710
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	6,590	6,590	6,528
RV RETAILER 1/21 COV-LITE TLB	0.0000%	84,145	83,896	74,609
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	88,440	88,115	88,064
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	11,287	11,202	11,259
SANDISK 12/24 TLB	0.0000%	140,138	138,036	137,861
SAVAGE ENTERPRISES 11/24 COV-L	0.0000%	49,321	49,152	49,191
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	103,048	102,837	102,914
SCIQEST/JAGGAER 10/24 TL	0.0000%	34,259	34,176	34,062
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	111,691	108,215	110,713
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	7,707	7,669	7,669
SEDGWICK CMS 2/23 TLB	0.0000%	160,703	157,779	160,101
SELECT MEDICAL 12/24 COV-LITE	0.0000%	3,096	3,093	3,089
SERVICE LOGIC 2/25 TLB	0.0000%	18,417	18,417	18,348
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	57,353	57,240	31,448
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	173,308	171,244	172,172
SIGNIA AEROSPACE 11/24 TL	0.0000%	68,104	67,934	67,593
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	0	0	0
SOFTWARE AG/MOSEL 7/23 (USD) T	0.0000%	0	0	0
SOLARWINDS 6/24 TLB	0.0000%	76,319	76,223	76,271
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	152,720	148,138	148,043
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	191,829	188,984	183,269
SOUTHERN VETERINARY 10/24 COV-	0.0000%	8,050	8,010	8,023
SOVOS COMPLIANCE 2/25 COV-LITE	0.0000%	46,250	45,958	46,005
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	37,239	37,308	37,195
STARWOOD PROPERTY 12/24 (USD)	0.0000%	59,140	59,089	58,882
STARWOOD PROPERTY 12/24 TLB	0.0000%	68,331	66,282	68,246
STARWOOD PROPERTY 7/19 TLB	0.0000%	0	0	0
STARWOOD PROPERTY 9/21 TLB3	0.0000%	0	0	0
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	32,937	32,772	32,814
STYROLUTION 1/20 (USD) TLB	0.0000%	55,658	53,440	53,710
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	20,552	20,449	20,526
SUNSOURCE 3/24 TL	0.0000%	10,407	10,355	9,967
SURGERY CENTER/SURGERY PARTNER	0.0000%	62,774	62,146	62,650
SUSE 10/24 (USD)	0.0000%	71,180	70,679	71,269
SYNECHRON 10/24 TLB	0.0000%	38,753	38,365	38,607
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	71,155	70,799	69,287
TECTA AMERICA 2/25 TLB	0.0000%	62,091	61,935	61,563
TEKNI-PLEX 10/24 B6 TLB	0.0000%	83,463	83,251	80,513
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	59,720
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	131,337	131,426	130,209
TEMPUR PEDIC/MATTRESS FIRM 10/	0.0000%	50,076	49,826	50,003
TEREX 9/24 TLB	0.0000%	0	0	0
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	17,238	16,721	17,303
THEVELIA/TRICOR GROUP/MISTRA 7	0.0000%	52,364	51,054	52,167
TI AUTOMOTIVE 4/21 (USD) TL	0.0000%	36,960	36,693	36,960
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	153,611	153,454	152,029
TMS/TUBE CITY 1/25 TLB	0.0000%	63,270	62,453	62,953
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	128,524	127,238	121,240
TRACE3 10/21 COV-LITE TL	0.0000%	129,163	128,554	128,726
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	32,633	32,633	32,519
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	106,725	105,768	106,503
TRC COMPANIES 1/25 COV-LITE TL	0.0000%	10,209	10,240	10,099
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	78,852	77,630	73,037
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	53,782	53,227	49,816
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	100,596	100,490	99,599
TRONOX FINANCE 12/24 TLB	0.0000%	0	0	0
TRONOX FINANCE 9/24 TLB	0.0000%	37,352	37,165	36,325
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	52,978	52,845	52,580
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	35,467	35,112	34,713
TWITTER 2/25 FIXED TL	0.0000%	58,448	58,448	59,919
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	284,773	284,679	284,019
ULTRA CLEAN 9/24 COV-LITE TLB	0.0000%	46,689	46,455	46,669
UNITED AIR LINES 10/24 TLB	0.0000%	66,632	66,299	66,370
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	39,699	39,401	37,350
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	141,669	141,480	141,432
US OUTPATIENT/US RADIOLOGY 7/2	0.0000%	141,494	141,225	141,240
USALCO 9/24 COV-LITE TLB	0.0000%	25,680	25,551	25,652
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	51,824	51,686	51,630

	Coupon	Units	Cost	Market Value
VALVOLINE 3/25 COV-LITE TLB	0.0000%	35,028	34,853	34,984
VANTAGE SPECIALTY 3/23 COV-LIT	0.0000%	135,831	133,971	130,681
VEEAM SOFTWARE 11/24 TLB	0.0000%	92,766	91,779	92,650
VERACODE 5/22 TL	0.0000%	98,262	89,523	82,785
VERITEXT 12/24 TLB	0.0000%	0	0	0
VERTIV 12/24 TLB	0.0000%	113,436	113,614	113,088
VESTIS 2/24 TL	0.0000%	35,275	35,187	35,099
VIRGIN MEDIA 10/19 COV-LITE	0.0000%	128,782	126,841	125,117
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	57,301	57,144	56,109
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	87,084	86,867	87,030
VIRTUS INVESTMENT 9/21	0.0000%	96,200	95,719	96,109
VIRTUSA 6/24 COV-LITE TLB2	0.0000%	48,596	47,199	48,459
VISTAJET 3/25 TLB	0.0000%	12,085	11,995	11,995
WARNER MUSIC 9/24 TLB	0.0000%	178,992	177,766	178,265
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	19,897	19,847	19,860
WHATABRANDS/WHATABURGER 12/24	0.0000%	96,747	96,850	96,267
WHITE CAP 6/24 TLB	0.0000%	119,941	119,594	116,086
WHITEWATER WHISTLER 12/24 TLB	0.0000%	0	0	0
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	45,757	44,899	44,769
WORLD WIDE TECHNOLOGY 12/24 TL	0.0000%	93,681	93,239	93,446
WORLDPAY/BOOST NEWCO 1/25 (USD)	0.0000%	196,270	195,407	194,737
WRENCH 4/19 COV-LITE TLB	0.0000%	75,435	75,246	71,475
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	106,329	103,992	105,664
WYNDHAM HOTELS 5/24 TL	0.0000%	118,074	117,727	117,991
XPLOR TECHNOLOGIES 12/24 COV-L	0.0000%	40,931	40,757	40,880
XPO LOGISTICS 2/25 (2031) COV-	0.0000%	30,000	30,000	29,916
ZELIS/REDCARD 10/24 TLB	0.0000%	299,625	298,127	298,594
ZUFFA/TKO GROUP 11/24 TLB	0.0000%	179,395	179,171	178,834
ZUORA 12/24 COV-LITE TLB	0.0000%	69,912	69,563	68,864
Total of Senior Secured Loans			22,390,880	21,882,253

Total of Domestic Fixed Income Securities			149,345,675	156,408,500
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International Securities				21.40%
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AUSTRALIA

ARDONAGH 6/24 (USD) COV-LITE	0.0000%	138,624	138,249	136,718
AUSTRALIA GOVERNMENT BOND REGS	1.2410%	120,000	97,647	63,656
AUSTRALIA GOVERNMENT BOND REGS	3.6803%	160,000	141,192	151,745
AUSTRALIA GOVERNMENT BOND REGS	2.7292%	165,000	149,142	136,496
AUSTRALIA GOVERNMENT BOND REGS	0.9488%	210,000	153,332	161,881
AUSTRALIA GOVERNMENT BOND REGS	0.2965%	155,000	107,407	99,660
AUSTRALIA GOVERNMENT BOND REGS	1.6368%	155,000	127,230	105,503

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	3.3000%	70,860	74,331	67,857
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BRAZIL

BRAZIL NOTAS DO TESOURO NACION	6.0000%	4,410,000	3,129,330	3,133,168
CCP_ZCS. P BRL-CDI 1D CME	11.3150%	3,700,000	0	-47,869
CCP_ZCS. R BRL-CDI 1D CME	0.0100%	5,700,000	0	15,979
CCP_ZCS._P BRL-CDI 1D CME	0.0100%	-3,700,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	12.7603%	-2,400,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	13.5600%	-3,300,000	0	0

CANADA

BIFM/BROOKFIELD GLOBAL/BGIS	0.0000%	117,789	114,559	117,691
BURGER KING/RESTAURANT 6/24 TL	0.0000%	68,077	67,907	67,324
CARDS II TRUST 2A A 144A	5.2007%	150,000	150,360	150,203
CELESTICA 5/24	0.0000%	0	0	0
COREL 6/19 COV-LITE TL	0.0000%	121,043	118,582	113,629
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	129,302	129,302	127,880
GOLDEN CREDIT CARD T 4A A 144A	4.3100%	150,000	149,623	149,800
GOVERNMENT OF CANADA	0.5000%	235,801	185,458	132,128
GOVERNMENT OF CANADA	2.0000%	232,043	218,152	177,605
GOVERNMENT OF CANADA	0.2500%	57,742	38,727	29,297
GOVERNMENT OF CANADA	3.0000%	250,579	216,513	211,678
GOVERNMENT OF CANADA	1.2500%	261,654	211,825	176,184
GOVERNMENT OF CANADA	1.5000%	272,083	228,112	193,393
GOVERNMENT OF CANADA	4.2500%	220,387	173,069	163,848
GOVERNMENT OF CANADA	4.0000%	255,935	232,317	216,108
JONES DESLAURIERS/NAVACORD	0.0000%	87,916	87,257	86,670
MASTER CREDIT CARD T 1A A 144A	4.7000%	215,000	215,323	215,248

	Coupon	Units	Cost	Market Value
MASTER CREDIT CARD T 2A A 144A	5.1947%	255,000	255,726	255,350
POINTCLICKCARE 10/24 TLB	0.0000%	63,989	63,670	63,790
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	0	0	0
ROCKPOINT GAS STORAGE 9/24 TLB	0.0000%	58,876	58,287	58,685
TRILLIUM CREDIT CARD 1A A 144A	5.0603%	100,000	100,206	100,201
XPLORE INC EQUITY	0.0000%	1,425	7,125	7,125
XPLOARNET/XPLORE 10/24 SECOND	0.0000%	25,274	21,574	19,746
XPLOARNET/XPLORE 10/24 SUPER	0.0000%	11,085	11,085	10,711
CAYMAN ISLANDS				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	37,289	31,869	37,041
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	146,638	114,144	52,423
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	614,073,120	670,567	715,540
BONOS DE LA TESORERIA DE LA RE	0.0000%	537,106,220	567,906	520,577
BONOS DE LA TESORERIA DE LA RE	2.0000%	921,109,680	920,180	920,768
BONOS DE LA TESORERIA DE LA RE	1.9000%	172,708,065	170,343	176,163
CCP_IRS_R CL-CLICP-BLOOMBERG	0.0100%	554,200,000	6,446	4,672
CCP_IRS_R CLP-ICP 1D CME	0.0100%	187,300,000	1,946	1,811
CCP_IRS_R CL-CLICP-BLOOMBERG	5.0550%	-173,200,000	0	0
CCP_IRS_R CL-CLICP-BLOOMBERG	4.9700%	-243,100,000	0	0
CCP_IRS_R CL-CLICP-BLOOMBERG	4.9800%	-137,900,000	0	0
CCP_IRS_R CLP-ICP 1D CME	4.6600%	-187,300,000	0	-2
COLOMBIA				
CCP_OIS_P COP-IBR-OIS COMPOUN	8.3750%	286,800,000	0	-765
CCP_OIS_P COP-IBR-OIS COMPOUN	12.0176%	-286,800,000	0	0
COLOMBIAN TES	3.7500%	6,059,657,792	1,225,421	1,095,106
COLOMBIAN TES	2.2500%	5,136,737,970	1,068,303	1,066,685
COLOMBIAN TES	3.3000%	3,123,437,740	795,689	716,234
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	1,128,738	176,230	157,310
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P FRC-EXT-CPI CME	2.0200%	75,000	0	34
CCP_IRS_R EUR-EXT-CPI CME	0.0100%	75,000	285	-163
CCP_IRS_P FRC-EXT-CPI CME	0.0100%	-75,000	-365	0
CCP_IRS_R EUR-EXT-CPI CME	2.0575%	-75,000	0	0
CCP_IRS_P EUR-EURIBOR 6M CME	2.4413%	9,000	0	-377
CCP_IRS_P EUR-EURIBOR 6M CME	2.1843%	14,000	0	-1,372
CCP_IRS_R EUR-EURIBOR 6M CME	2.6000%	10,000	0	732
CCP_IRS_R EUR-EURIBOR 6M CME	2.1940%	56,000	0	1,099
CCP_IRS_R EUR-EURIBOR 6M CME	2.4210%	15,000	0	622
CCP_IRS_R EUR-EURIBOR 6M CME	2.6640%	14,000	0	625
CCP_IRS_R EUR-EURIBOR 6M CME	2.6520%	15,000	0	670
CCP_IRS_R EUR-EURIBOR 6M CME	2.6490%	18,000	65	1,453
CCP_IRS_R EUR-EURIBOR 6M CME	2.6850%	16,000	28	1,092
CCP_IRS_R EUR-EURIBOR 6M CME	2.4890%	69,300	0	2,302
CCP_IRS_R EUR-EURIBOR 6M CME	2.4840%	195,300	0	5,432
CCP_IRS_R EUR-EURIBOR 6M CME	2.3890%	35,000	0	1,038
CCP_IRS_R EUR-EURIBOR 6M CME	2.1730%	6,000	0	392
CCP_IRS_R EUR-EURIBOR 6M CME	2.4040%	40,000	130	-252
CCP_IRS_P EUR-EURIBOR 6M CME	2.6240%	-9,000	0	0
CCP_IRS_P EUR-EURIBOR 6M CME	2.9230%	-14,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.6500%	-40,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.2500%	-8,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4287%	-29,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4837%	-69,300	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5002%	-69,300	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5130%	-126,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4972%	-35,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4432%	-15,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5430%	-56,000	-112	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.2760%	-10,000	-53	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.3312%	-6,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.3200%	-16,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.2960%	-10,000	-1	0
FRANCE				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	42,793	42,365	42,472
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	141,701	138,563	133,639
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	841,194	988,604	947,730
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	212,891	224,668	217,423
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	3,549,220	3,896,676	3,387,006
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	656,396	761,520	709,662
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	547,889	675,794	612,037

	Coupon	Units	Cost	Market Value
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	305,509	381,512	366,121
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	537,067	679,139	670,634
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	97,575	105,613	94,091
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	88,831	87,348	89,201
GERMANY				
BUNDESREPUBLIK DEUTSCHLAND REGS	2.5000%	57,000	60,495	54,677
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	705,938	811,171	765,937
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	1,389,801	1,653,868	1,393,628
MINIMAX 2/25 (USD) COV-LITE TL	0.0000%	125,724	125,724	125,252
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	8,235,242	2,272,527	1,677,122
ISRAEL GOVERNMENT BOND - CPI L	0.1000%	167,285	45,360	45,729
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	7,281,739	2,002,018	1,990,929
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	606,143	623,254	578,359
ITALY BUONI POLIENNALI DE 144A	0.1500%	214,871	214,929	137,140
ITALY BUONI POLIENNALI DE 144A	1.8000%	290,238	308,699	306,273
ITALY BUONI POLIENNALI DE 144A	2.3500%	496,591	646,473	567,029
ITALY BUONI POLIENNALI DE 144A	3.1000%	473,907	552,260	536,677
ITALY BUONI POLIENNALI DE 144A	2.5500%	629,128	855,618	708,895
ITALY BUONI POLIENNALI DE 144A	0.4000%	470,256	516,639	491,463
ITALY BUONI POLIENNALI DE 144A	1.2500%	475,358	484,825	510,370
ITALY BUONI POLIENNALI DE 144A	1.3000%	571,990	633,040	631,032
ITALY BUONI POLIENNALI DE 144A	2.4000%	129,843	145,844	142,655
ITALY BUONI POLIENNALI DE REGS	0.6500%	234,137	263,901	254,106
ITALY BUONI POLIENNALI DE REGS	1.5000%	428,147	458,699	473,141
JAPAN				
CCP_OIS. R JPY-TONA-OIS COMPOU	1.0060%	-55,084,470	0	0
CCP_IRS. P JPY-TONA-OIS COMPOU	1.2225%	25,728,000	0	-1,114
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. R JPY-TONA-OIS COMPOU	0.4773%	122,017,000	0	287
CCP_IRS. P JPY-TONA-OIS COMPOU	0.1661%	0	0	0
CCP_IRS. P JPY-TONA-OIS COMPOU	0.4773%	-25,728,000	0	0
CCP_IRS. R JPY-TONA-OIS COMPOU	0.2700%	0	0	0
CCP_IRS. R JPY-TONA-OIS COMPOU	0.8095%	-122,017,000	0	0
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	142,031,561	0	-69
CCP_OIS. R JPY-TONA-OIS COMPOU	0.4770%	12,378,532	0	-27
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	84,892,647	0	0
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	1.0171%	-84,892,647	0	0
JAPAN GOVERNMENT THIRTY YEAR B	2.3000%	11,950,000	77,028	76,878
JAPANESE GOVERNMENT CPI LINKED	0.2000%	15,364,580	133,174	109,902
JAPANESE GOVERNMENT CPI LINKED	0.1000%	158,152,365	1,383,098	1,086,556
JAPANESE GOVERNMENT CPI LINKED	0.0050%	94,365,739	716,584	645,744
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	85,064	82,689	69,242
ASP BLADE/OREGON TOOL 2/25 TL	0.0000%	7,655	7,561	7,713
FORMULA ONE 9/24 COV-LITE B2	0.0000%	25,000	25,000	24,930
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	50,000	50,000	49,860
HYPERION INSURANCE/HOWDEN	0.0000%	213,397	210,207	211,647
PARADOCS/ALTER DOMUS 5/24 (USD)	0.0000%	12,215	12,215	12,221
PARADOCS/ALTER DOMUS 5/24 (USD)	0.0000%	903	903	904
SAMSONITE INTERNATIONAL 4/24 T	0.0000%	0	0	0
SK NEPTUNE HUSKY/HEUBACH 12/23	0.0000%	17,078	16,273	12,809
WEBPROS/PARTICLE INVESTMENTS 3	0.0000%	39,091	39,149	39,140
MEXICO				
MEXICAN UDIBONOS	4.0000%	63,781,640	3,240,174	2,665,933
MEXICAN UDIBONOS	2.7500%	43,472,747	2,094,772	1,876,323
MEXICAN UDIBONOS	3.2500%	8,423,374	323,900	323,764
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	200,000	202,328	204,720
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	119,776	117,248	119,327
BARENTZ 2/25 (USD) TLB	0.0000%	24,586	24,463	24,412
NORD ANGLIA 12/24 INCREMENTAL	0.0000%	71,945	71,552	71,788
RANPAK/RANGER PACKAGING 12/24	0.0000%	7,971	7,891	7,951
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	91,305	89,783	88,887
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.0000%	0	0	0
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	305,000	239,878	218,418

	Coupon	Units	Cost	Market Value
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	120,000	98,399	94,567
PERU				
PERU GOVERNMENT BOND 144A	7.6000%	200,000	55,241	56,292
PERUVIAN GOVERNMENT INTER REGS	1.8914%	1,500,000	412,244	437,774
POLAND				
CCP_IRS_P PLN-WIBOR-WIBO 6M C	4.5600%	200,000	0	-100
CCP_IRS_P PLN-WIBOR-WIBO 6M C	5.8100%	-200,000	-409	0
REPUBLIC OF POLAND GOVERNMENT	2.0000%	1,908,488	449,028	432,786
PUERTO RICO				
EVERTEC 10/23 COV-LITE	0.0000%	50,852	50,090	50,979
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
SINGAPORE				
SIVANTOS/WS AUDIOLOGY 9/24 B6	0.0000%	12	12	12
SOUTH AFRICA				
CCP_IRS_P ZAR-JIBAR-SAFEX 3M	8.7700%	11,600,000	0	0
CCP_IRS_P ZAR-JIBAR-SAFEX 3M	7.5580%	-11,600,000	-940	-919
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	13,300,000	647,210	597,099
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	14,300,000	696,005	695,799
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	22,164,253	1,000,880	962,724
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	28,021,960	1,161,149	1,019,506
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	553,098	659,832	605,707
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	96,589	107,509	100,516
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	552,287	622,773	603,426
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	692,266	783,435	718,383
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	174,961	195,921	197,636
SPAIN GOVERNMENT INFLATION LIN	0.1500%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				
EUROPEAN UNION REGS	3.0000%	345,854	334,335	317,852
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.1250%	2,725,000	324,300	340,758
SWEDEN INFLATION LINKED B REGS	3.5000%	1,125,000	173,130	199,538
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	23,351,506	728,691	674,315
UNITED KINGDOM				
BELRON 10/24 (USD) TLB	0.0000%	142,246	141,890	141,802
COGNITA 10/24 TLB	0.0000%	8,305	8,263	8,289
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	34,965	34,834	34,572
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	16,353	16,312	16,312
EQUINITI GROUP 12/24 TLB	0.0000%	103,407	102,090	102,955
IGLO BIRDS EYE 9/23 TLB4	0.0000%	115,458	114,313	115,025
INEOS COMPOSITES 1/25 (USD) TL	0.0000%	25,871	25,807	25,645
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	1,520	1,489	1,519
NVENT ELECTRIC/NVENT THERMAL 9	0.0000%	27,985	27,845	27,938
UNITED KINGDOM GILT REGS	4.3750%	191,943	220,570	214,353
Total of International Securities			51,936,908	47,747,620

Cash Equivalent Securities

6.10%

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%	55,000	55,000	55,000
CME CCP COLL HELD AT GSC	0.0000%	50,000	50,000	50,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	0	0	0
MSI CASH COLLATERAL	0.0100%	0	0	0
SWAP COLLATERAL WITH CITIBANK	0.0000%	-9,996	-9,996	-9,996
SWAP COLLATERAL WITH 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
U S TREASURY BILL	0.0000%	5,625,000	5,599,297	5,599,297
USD/AUD SPOT OPTION 2025	0.0000%	0	-831	0
USD/EUR SPOT OPTION 2025	0.0000%	0	719	0
WTU CASH SWEEP ACCOUNT	4.9782%	9,507,940	9,507,940	9,507,940
Others (Payables, Receiveables, etc.)			-1,231,011	-1,770,889
Total of Cash Equivalent Securities			14,157,118	13,617,352

	Coupon	Units	Cost	Market Value
Total of Cash Equivalent Securities			14,157,118	13,617,352

Futures Contracts				0.14%
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AUST 10Y BOND FUTURE (SFE)	0.0000%	1	0	145
CANADA 10YR BOND FUTURE (MSE)	0.0000%	-2	0	1,070
GOLD FUTURE (OSE)	0.0000%	1	0	7,363
ECX EMISSION FUTURE (EDX)	0.0000%	1	0	-3,256
IRON ORE 62% (SGX)	0.0000%	5	0	-55
BRENT CRUDE FUTURE (ICE)	0.0000%	17	0	21,585
BRENT CRUDE OIL FUTURE (ICE)	0.0000%	10	0	18,585
COCOA FUTURE - IC (ICE)	0.0000%	1	0	-14,593
COPPER FUTURE (LME)	0.0000%	2	0	-2,328
LEAD FUTURE (LME)	0.0000%	2	0	192
LONG GILT FUTURE (ICF)	0.0000%	-1	0	2,246
TTF NAT GAS F FUTURE (EDX)	0.0000%	5	0	-15,054
WHITE SUGAR FUTURE (ICE)	0.0000%	3	0	-1,101
3 MONTH SOFR FUT (CME)	0.0000%	2	0	305
ALUMINUM FUTURES (CMX)	0.0000%	1	0	-4,569
CATTLE FEEDER FUTURE (CME)	0.0000%	1	0	7,269
COCOA FUTURE (NYB)	0.0000%	1	0	-24,660
COFFEE 'C' FUTURE (NYB)	0.0000%	4	0	-15,256
COPPER FUTURE (CMX)	0.0000%	4	0	20,051
COPPER FUTURE (LME)	0.0000%	2	0	15,455
CORN FUTURE (CBT)	0.0000%	39	0	-70,740
COTTON NO 2 FUTURE (NYB)	0.0000%	5	0	-3,128
CRUDE OIL FUTURE (NYM)	0.0000%	23	0	33,989
GAS OIL FUTURE (ICE)	0.0000%	9	0	-8,457
GASOLINE RBOB FUTURE (NYM)	0.0000%	2	0	6,189
GASOLINE RBOB FUTURE (NYM)	0.0000%	5	0	8,964
GOLD 100 OZ FUTURE (CMX)	0.0000%	12	0	212,818
KC HRW WHEAT FUTURE (CBT)	0.0000%	8	0	-17,295
LEAD FUTURE (LME)	0.0000%	1	0	307
LEAN HOGS FUTURE (CME)	0.0000%	12	0	-20,219
LIVE CATTLE FUTURE (CME)	0.0000%	13	0	19,726
NATURAL GAS FUTURE (NYM)	0.0000%	53	0	162,247
NICKEL FUTURE (LME)	0.0000%	4	0	4,621
NY HARB ULSD FUTURE (NYM)	0.0000%	3	0	5,878
NY HARB ULSD FUTURE (NYM)	0.0000%	1	0	-4,524
PLATINUM FUTURE (NYM)	0.0000%	1	0	1,035
PRI ALUMINUM FUTURE (LME)	0.0000%	12	0	-33,076
RED WHEAT FUTURE (MGE)	0.0000%	2	0	-3,987
SILVER FUTURE (CMX)	0.0000%	7	0	75,455
SOYBEAN FUTURE (CBT)	0.0000%	21	0	-22,318
SOYBEAN MEAL FUTURE (CBT)	0.0000%	16	0	-18,521
SOYBEAN OIL FUTURE (CBT)	0.0000%	22	0	-12,923
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	23	0	2,098
US 10YR NOTE FUTURE (CBT)	0.0000%	-11	0	-4,471
US 10YR ULTRA FUTURE (CBT)	0.0000%	-15	0	-3,728
US 2YR NOTE FUTURE (CBT)	0.0000%	43	0	23,413
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	3	0	3,211
US TREAS BD FUTURE (CBT)	0.0000%	-3	0	-3,531
US ULTRA BOND (CBT)	0.0000%	-3	0	2,344
WHEAT FUTURE (CBT)	0.0000%	16	0	-37,287
ZINC FUTURE (LME)	0.0000%	4	0	-5,221
Total of Futures Contracts			0	306,263

Real Assets

Real Estate	5,000,000	5,000,000	5,000,000
Total Real Assets	5,000,000	5,000,000	5,000,000

Total of INFLATION PROTECTION FUND-I	220,439,701	223,079,735
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