

INFLATION PROTECTION FUND

Domestic Fixed Income Securities

68.23%

Domestic Corporate & Other Bonds

	Coupon	Units	Cost	Market Value
ALLY AUTO RECEIVABLES TRU 1 A2	2.6700%	928,054	925,209	922,832
AMERICAN EXPRESS CREDIT AC 7 A	5.5533%	1,790,000	1,801,751	1,789,955
AMERICAN EXPRESS CREDIT AC 9 A	5.5733%	2,626,000	2,631,995	2,626,767
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	740,000	679,734	657,988
AMUR EQUIPMENT FINA 1A A2 144A	0.7500%	193,756	187,561	188,881
ATHENAHEALTH 2/22 COV-LITE DEL	0.0000%	85,564	85,564	82,249
AVIS BUDGET RENTAL C 1A A 144A	3.7000%	130,000	129,320	129,659
B&G FOODS 9/19 COV-LITE TLB	0.0000%	312,519	304,132	305,487
BA CREDIT CARD TRUST A1 A1	0.4400%	515,000	493,276	494,635
BA CREDIT CARD TRUST A1 A1	0.3400%	1,340,000	1,294,362	1,308,818
BMW VEHICLE OWNER TRUST A A2B	5.5866%	1,213,685	1,214,058	1,213,990
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	576,506	558,817	550,638
CAPITAL ONE PRIME AUTO R 2 A2A	3.7400%	2,024,572	2,006,016	2,004,896
CAPITAL ONE PRIME AUTO RE 1 A2	2.7100%	1,373,421	1,358,161	1,359,458
CAPITAL ONE PRIME AUTO RE 1 A2	5.2000%	1,715,000	1,712,102	1,707,682
CARMAX AUTO OWNER TRUST 2 3 A3	0.6200%	676,853	672,554	671,202
CARMAX AUTO OWNER TRUST 3 A2B	5.8366%	261,497	261,535	261,677
CARMAX AUTO OWNER TRUST 4 A2B	5.9666%	1,255,004	1,258,604	1,256,963
CARVANA AUTO RECEIVABLES P1 A3	0.4400%	159,961	159,947	159,362
CCG RECEIVABLES TRUS 1 A2 144A	0.5400%	111,507	111,412	110,148
CCP_IFS_P USA-CPI-U CME	2.5535%	275,000	0	-515
CCP_IFS_R CPURNSA US CPI URBA	0.0100%	0	0	0
CCP_IFS_R USA-CPI-U CME	0.0100%	22,572,500	0	37,532
CCP_IFS_P USA-CPI-U CME	0.0100%	-275,000	0	0
CCP_IFS_R CPURNSA US CPI URBA	2.3880%	0	0	0
CCP_IFS_R USA-CPI-U CME	2.6000%	-1,345,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4400%	-128,750	0	0
CCP_IFS_R USA-CPI-U CME	3.4350%	-3,790,000	0	0
CCP_IFS_R USA-CPI-U CME	2.9949%	-635,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4925%	-90,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3125%	-640,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4930%	-2,570,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4700%	-3,655,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4210%	-4,260,000	0	0
CCP_IFS_R USA-CPI-U CME	2.1575%	-645,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3860%	-810,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4138%	-3,715,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4570%	-128,750	0	0
CCP_IFS_R USA-CPI-U CME	2.4250%	-160,000	0	0
CCP_ZCS_P USD-FEDERAL FUNDS-H	5.2830%	43,353,000	0	-1,363
CCP_ZCS_P USD-FEDERAL FUNDS-H	5.2800%	42,979,000	0	-281
CCP_ZCS_P USD-FEDERAL FUNDS-H	0.0100%	-86,332,000	0	0
CHASE AUTO OWNER TR AA A2 144A	3.8600%	1,135,502	1,127,838	1,126,506
CHASE FUNDING TRUST SERI 4 2A2	5.7504%	188,807	193,154	183,551
CITIBANK CREDIT CARD ISS A5 A5	5.7741%	2,575,000	2,576,661	2,579,240
CITIGROUP COMMERCIAL MOR P3 A2	2.7430%	147,332	147,866	139,815
CNH EQUIPMENT TRUST 2020- A A3	1.1600%	241,637	241,434	238,784
COMM 2013-CCRE11 MORT CR11 ASB	3.6600%	66,108	66,520	66,026
COMM 2014-CCRE17 MORT CR17 ASB	3.5980%	164,797	166,420	163,605
COMMIT TO PUR FNMA SF MTG	5.0000%	3,799,820	3,729,836	3,723,034
COMMIT TO PUR FNMA SF MTG	5.5000%	3,676,968	3,668,275	3,659,158
CSMC 2022-NQM4 T NQM4 A1A 144A	4.8190%	532,376	532,424	521,904
DELL EQUIPMENT FINAN 2 A3 144A	0.5300%	820,845	795,133	803,362
DISCOVER CARD EXECUTION A4 A4	2.5300%	1,800,000	1,761,673	1,756,953
DLLST 2022-1 LLC 1A A2 144A	2.7900%	480,513	479,830	479,043
DT AUTO OWNER TRUST 2A A 144A	2.8800%	205,479	202,601	203,149
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	694,785	537,470	534,684
FLAGSHIP CREDIT AUTO 2 A 144A	0.3700%	178,012	177,521	176,483
FLAGSHIP CREDIT AUTO 2 A2 144A	3.2800%	80,929	80,080	80,540
FORD CREDIT AUTO LEASE T A A2B	5.6666%	1,307,634	1,308,264	1,307,779
FORD CREDIT AUTO OWNER T B A2A	3.4400%	4,709	4,709	4,680
FORD CREDIT AUTO OWNER T B A2B	5.6666%	224,172	227,858	224,217
FORD CREDIT AUTO OWNER T C A2B	5.5866%	179,319	179,320	179,365
FORD CREDIT AUTO OWNER T D A2A	5.3700%	1,004,592	1,004,405	1,002,272
FORD CREDIT AUTO OWNER TR B A4	0.7900%	2,680,000	2,592,103	2,616,691
GM FINANCIAL AUTOMOBILE 3 A2B	5.7763%	1,281,322	1,283,221	1,281,439
GM FINANCIAL AUTOMOBILE L 1 A3	1.9000%	1,754,000	1,710,364	1,719,855
GM FINANCIAL CONSUMER AU 1 A2B	5.6866%	238,000	238,483	238,262
GM FINANCIAL CONSUMER AU 3 A2B	5.6666%	646,427	646,870	646,496
GM FINANCIAL CONSUMER AU 4 A2A	4.6000%	1,122,419	1,116,285	1,116,438
GM FINANCIAL CONSUMER AUT 1 A3	0.3500%	721,047	709,342	703,063
GREATAMERICA LEASING 1 A4 144A	1.8500%	790,932	775,648	782,201
HARLEY-DAVIDSON MOTORCYC A A2A	2.4500%	239,805	238,531	238,682
HARLEY-DAVIDSON MOTORCYCL A A3	0.3700%	348,376	337,911	339,999
HOMEWARD OPPORTUNITI 1 A1 144A	5.0820%	479,585	474,636	461,992
HONDA AUTO RECEIVABLES 20 1 A3	0.2700%	493,272	483,279	481,694
HONDA AUTO RECEIVABLES 20 2 A3	0.8200%	311,172	309,926	309,600
HONDA AUTO RECEIVABLES 20 4 A2	0.3900%	33,559	33,555	33,458
HPEFS EQUIPMENT TRU 2A A2 144A	3.1500%	761,463	752,471	754,519
HSI ASSET SECURITIZATIO NC1 A1	5.2504%	827	826	532
HYUNDAI AUTO LEASE B A2B 144A	5.6866%	1,210,789	1,211,062	1,210,782
HYUNDAI AUTO LEASE C A2A 144A	4.3400%	2,310,667	2,298,915	2,295,412
HYUNDAI AUTO LEASE S A A2 144A	0.8100%	31,635	31,346	31,560
HYUNDAI AUTO RECEIVABLES A A2B	5.6966%	292,011	294,621	292,123

	Coupon	Units	Cost	Market Value
HYUNDAI AUTO RECEIVABLES A A3	0.3800%	389,464	379,114	379,251
HYUNDAI AUTO RECEIVABLES C A2A	5.3500%	720,923	719,878	718,725
HYUNDAI AUTO RECEIVABLES C A2B	5.2666%	127,917	128,526	127,906
INDYMAC INDX MORTGAGE AR29 A1	5.4904%	166,940	174,723	161,538
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	300,678	282,761	279,291
JOHN DEERE OWNER TRUST 20 A A2	1.9000%	225,695	224,346	224,664
JP MORGAN CHASE COMMER C16 ASB	3.6744%	17,578	17,921	17,534
JPMBB COMMERCIAL MORTG C25 ASB	3.4074%	163,908	159,661	159,988
LAUREL ROAD PRIME S C A2B 144A	2.8100%	708,566	694,599	697,797
MARLETTE FUNDING TRU 3A A 144A	5.1800%	810,987	804,825	806,149
MERCEDES-BENZ AUTO RECEIV 1 A2	5.2600%	1,535,620	1,535,536	1,532,080
MERRILL LYNCH MORTGAGE HE2 A1B	6.0904%	91,857	98,886	87,942
MMAF EQUIPMENT FINAN A A2 144A	0.7400%	62,601	62,633	62,528
MMAF EQUIPMENT FINAN B A3 144A	2.0100%	623,975	623,770	616,191
NAVIENT PRIVATE EDU A A2B 144A	6.0933%	1,337,494	1,335,839	1,334,958
NAVIENT PRIVATE EDU CA A2 144A	3.5200%	163,210	158,861	160,202
NAVIENT STUDENT LOA 3A A2 144A	5.5704%	9,430	9,424	9,426
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	745,000	680,324	661,946
NISSAN AUTO LEASE TRUST 2 A A3	0.5200%	657,712	645,670	652,891
NISSAN AUTO LEASE TRUST A A2A	5.1000%	855,000	853,256	851,397
NISSAN AUTO LEASE TRUST A A2B	5.7466%	1,277,566	1,279,159	1,277,908
NISSAN AUTO RECEIVABLES 2 A A2	1.3200%	646,046	642,659	640,638
NISSAN AUTO RECEIVABLES 2 B A2	4.5000%	786,588	783,662	782,146
OBX 2022-NQM9 TR NQM9 A1A 144A	6.4500%	655,797	653,374	654,892
OIS P 3.305% R SOFR	0.0000%	-2,063,100	-42,294	-38,702
OIS R 3.305% P SOFR	0.0000%	-2,063,100	-42,294	-53,785
OIS R 4.05% P SOFR	0.0000%	-1,572,600	-4,104	-21,093
OIS R 4.1% P SOFR	0.0000%	-756,000	-1,890	-7,106
OIS R 4.11% P SOFR	0.0000%	-756,000	-1,966	-6,997
OIS R 4.13% P SOFR	0.0000%	-786,600	-2,124	-7,063
OIS R 4.15% P SOFR	0.0000%	-786,600	-2,124	-6,840
OIS R 4.18% P SOFR	0.0000%	-1,512,000	-3,950	-12,416
OIS R 4.3% P SOFR	0.0000%	-1,512,600	-4,046	-10,063
OIS R 4.39% P SOFR	0.0000%	-1,512,600	-4,129	-8,672
OIS R 4.43% P SOFR	0.0000%	-1,512,000	-3,780	-7,842
OIS R 4.605% P SOFR	0.0000%	-1,512,000	-4,347	-8,506
PAGAYA AI TECHNOLOGY 1 D 144A	4.2500%	460,000	433,012	425,897
PENFED AUTO RECEIVAB A A2 144A	3.8300%	1,173,677	1,166,367	1,168,252
PFS FINANCING CORP B A 144A	5.6666%	978,000	969,617	976,254
PFS FINANCING CORP G A 144A	0.9700%	100,000	96,693	96,751
PRESTIGE AUTO RECEI 1A A2 144A	5.9000%	281,965	281,954	281,584
PRKCM 2022-AFC2 T AFC2 A1 144A	5.3350%	157,627	149,010	153,341
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	425,000	424,979	408,788
SANTANDER CONSUMER AA A3 144A	0.3300%	364,281	361,590	360,522
SANTANDER RETAIL AUT A A2 144A	0.9700%	287,527	284,501	284,622
SANTANDER RETAIL AUT B A2 144A	2.8400%	85,339	84,305	84,426
SANTANDER RETAIL AUT C A3 144A	0.5000%	1,139,355	1,119,733	1,128,727
SG RESIDENTIAL MORTG 2 A1 144A	5.3530%	243,808	243,657	236,920
SLM PRIVATE CREDIT STUDEN B A3	5.8820%	35,193	35,127	35,098
SOFI PROFESSIONAL F A2FX 144A	2.8400%	218,654	219,341	209,631
TESLA AUTO LEASE TRU B A2 144A	0.3600%	467,824	459,568	463,916
TOYOTA AUTO RECEIVABLES 2 A A2	0.7400%	91,459	91,456	90,973
TOYOTA AUTO RECEIVABLES 2 A A2	5.0500%	1,100,000	1,099,964	1,095,120
TOYOTA AUTO RECEIVABLES B A2B	5.5666%	624,370	624,370	624,238
TOYOTA AUTO RECEIVABLES C A2A	3.8300%	808,014	800,734	800,961
TOYOTA AUTO RECEIVABLES C A2B	5.6366%	2,376,830	2,382,561	2,377,189
VERIZON OWNER TRUST 2020-B B A	0.4700%	376,243	373,131	373,618
VERIZON OWNER TRUST 2020-C C A	0.4100%	483,285	476,638	478,079
VERUS SECURITIZAT INV2 A1 144A	6.7900%	208,537	206,422	208,894
VERUS SECURITIZATION 7 A1 144A	5.1520%	708,256	708,250	681,380
WELLS FARGO COMMERCIA LC18 ASB	3.2440%	367,158	359,774	358,650
WESTERN DENTAL 8/21 DELAYED TL	0.0000%	25,476	24,660	21,894
WFRBS COMMERCIAL MORTG C17 ASB	3.5580%	41,815	41,950	41,699
WORLD OMNI AUTO RECEIVABL A A2	1.1500%	184,866	182,915	183,708
WORLD OMNI AUTO RECEIVABL C A3	0.4400%	2,718,343	2,606,096	2,612,484
WORLD OMNI AUTOMOBILE LEA A A3	0.4200%	886,122	864,916	874,181
WORLD OMNI AUTOMOBILE LEA A A3	3.2100%	429,000	421,725	420,955
Total of Domestic Corporate & Other Bonds			83,017,170	82,815,266

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	8,668,577	9,843,287	7,473,082
US TREAS-CPI INFLAT	0.5000%	1,006,469	985,714	941,304
US TREAS-CPI INFLAT	1.7500%	2,393,954	2,519,040	2,365,923
US TREAS-CPI INFLAT	2.1250%	6,736,670	7,700,879	7,223,890
US TREAS-CPI INFLAT	2.3750%	8,666,386	9,008,153	8,626,314
US TREAS-CPI INFLAT	3.6250%	3,840,447	4,345,541	4,121,630
US TREAS-CPI INFLAT	3.8750%	3,773,107	4,475,305	4,167,883
US TREAS-CPI INFLAT	3.3750%	1,119,264	1,375,596	1,272,463
US TREAS-CPI INFLAT	2.0000%	3,988,576	4,120,211	3,935,213
US TREAS-CPI INFLAT	2.5000%	2,602,672	2,838,208	2,679,939
US TREAS-CPI INFLAT	0.7500%	14,316,551	14,585,969	12,717,482
US TREAS-CPI INFLAT	0.6250%	16,846,133	16,729,736	15,354,754
US TREAS-CPI INFLAT	1.3750%	3,714,310	3,817,127	3,495,876
US TREAS-CPI INFLAT	0.2500%	14,590,136	14,841,729	13,172,850
US TREAS-CPI INFLAT	0.8750%	8,495,914	9,192,621	7,714,907
US TREAS-CPI INFLAT	0.1250%	75,491,117	73,950,104	68,175,215
US TREAS-CPI INFLAT	0.3750%	12,786,893	12,730,964	12,120,401
US TREAS-CPI INFLAT	1.5000%	1,423,394	1,412,711	1,383,292
US TREAS-CPI INFLAT	1.2500%	702,791	685,325	679,950

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	1.1250%	6,344,716	6,244,584	6,077,358
US TREAS-CPI INFLAT	0.0163	2,769,677	2,761,005	2,728,699
UST INFLATIONARY FUND	-	31,648,155	317,466,435	359,594,655

Total of Inflation Protection Securities

521,630,244 546,023,082

Senior Secured Loans

ACRISURE 1/20 TLB	0.0000%	320,018	319,731	310,075
ADDISON GROUP 12/21 COV-LITE T	0.0000%	247,950	244,233	241,132
ADVANCED COMPUTER 9/19	0.0000%	282,994	281,678	237,715
ADVISOR GROUP 1/21 TL	0.0000%	0	0	0
ALKERMES 3/21 COV-LITE TLB	0.0000%	413,146	405,733	402,817
ALLEGRO MICROSYSTEMS 9/20 COV-	0.0000%	11,598	11,482	11,309
ALLIANT HOLDINGS 10/21 TLB4	0.0000%	137,287	135,911	136,355
ALLIANT HOLDINGS 2/23 B5 COV-L	0.0000%	639,622	638,279	635,094
AMERICAN AXLE 12/22 TLB	0.0000%	130,056	126,155	129,569
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	217,893	217,076	158,517
AMERICAN RESIDENTIAL 10/20	0.0000%	579,208	576,312	571,244
AMWINS 2/21 TLB	0.0000%	678,049	675,822	671,187
AMWINS 2/23 INCREMENTAL TLB	0.0000%	0	0	0
ANKURA 3/21 COV-LITE TL	0.0000%	284,447	272,358	277,336
APPLIED SYSTEMS 12/22 COV-LITE	0.0000%	541,364	539,642	541,873
AQA ACQUISITION/SMARTBEAR 11/2	0.0000%	266,724	267,724	262,056
ARBY'S/INSPIRE BRANDS 1/22 TLB	0.0000%	484,822	480,095	481,036
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	278,728	272,675	272,674
ASCENSUS 8/21 COV-LITE TL	0.0000%	332,915	330,599	326,882
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	118,547	117,955	102,578
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	673,826	669,552	632,555
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	113,178	110,897	105,491
ASTRA/ANTHOLOGY 10/21 COV-LITE	0.0000%	372,615	354,522	258,502
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	703,356	698,230	676,101
ATLANTIC AVIATION 9/21 COV-LIT	0.0000%	246,596	245,305	244,219
AUTHENTIC BRANDS 12/21 TLB1	0.0000%	317,628	315,245	315,801
AUTHENTIC BRANDS 3/23 COV-LITE	0.0000%	887,575	877,549	884,025
AUTODATA 5/19 COV-LITE TLB	0.0000%	146,274	143,066	144,282
AUTODATA/JD POWER 7/21 TL	0.0000%	141,324	138,144	139,381
BAY CLUB 9/18 COV-LITE TL	0.0000%	459,191	456,777	427,429
BCP RENAISSANCE 2/22 TL	0.0000%	424,315	420,935	422,269
BELFOR 4/19 TLB	0.0000%	199,262	198,864	198,640
BELFOR 4/22 INCREMENTAL TL	0.0000%	296,852	288,896	296,852
BIFM/BROOKFIELD GLOBAL 5/19	0.0000%	283,865	271,801	282,091
BLACKSTONE CQP 6/21 TL	0.0000%	595,632	593,167	594,143
BOYD 7/19 TL	0.0000%	435,850	434,493	423,681
BOYD 8/18 COV-LITE TLB	0.0000%	28,445	26,893	27,287
CABLEVISION SYSTEMS 3/17 TLB	0.0000%	250,573	248,976	240,969
CAMBREX 1/21 COV-LITE TLB2	0.0000%	283,929	283,616	280,970
CAMPING WORLD 6/21 COV-LITE TL	0.0000%	261,039	256,797	248,574
CARESTREAM 9/22 TL	0.0000%	328,680	328,704	235,664
CAST & CREW ENTERTAINMENT	0.0000%	283,884	282,819	276,858
CAST & CREW ENTERTAINMENT 1/19	0.0000%	199,275	195,788	195,664
CCC INFORMATION/CCC INTELLIGEN	0.0000%	0	0	0
CCI/CONSUMER CELLULAR 12/20 TL	0.0000%	367,139	354,034	359,874
CENTURI GROUP 8/21 COV-LITE TL	0.0000%	106,751	105,683	106,101
CERIDIAN 4/18 COV-LITE TLB	0.0000%	1,162,623	1,145,712	1,161,170
CHARTER COMM OPERATING 10/19 T	0.0000%	657,855	635,829	633,467
CIENA 1/23 TLB	0.0000%	307,840	307,101	307,840
CINEWORLD 9/19 INCREMENTAL TL	0.0000%	0	0	0
CITADEL SECURITIES 8/22 TLB	0.0000%	277,809	272,252	277,561
CLARIVATE ANALYTICS 10/19 COV-	0.0000%	276,176	269,039	275,624
CLAROS MORTGAGE 11/21 TLB	0.0000%	566,134	567,588	532,166
COHU 9/18 COV-LITE TLB	0.0000%	92,666	92,517	92,473
COMMSCOPE 1/19 TLB	0.0000%	271,876	271,277	259,914
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	537,424	533,373	522,312
CONSOLIDATED CONTAINER/ALTIUM	0.0000%	123,020	122,405	121,598
CORELOGIC 6/21 COV-LITE TL	0.0000%	723,450	720,185	652,191
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	585,149	552,905	543,703
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	512,644	509,139	477,082
CORPORATION SERVICE COMPANY/CS	0.0000%	314,108	305,458	314,422
COVANTA 11/21 COV-LITE TLB	0.0000%	445,498	445,068	441,114
COVANTA 11/21 COV-LITE TLC	0.0000%	33,708	33,675	33,376
CPG INTERNATIONAL/AZEK 4/22 TL	0.0000%	163,416	162,190	162,530
CPM HOLDINGS 10/18 COV-LITE TL	0.0000%	410,958	405,821	409,520
CTC HOLDINGS/CHICAGO TRADING C	0.0000%	246,194	240,039	240,039
CUBIC 4/21 TLB	0.0000%	235,808	213,921	204,158
CUBIC 4/21 TLC	0.0000%	47,961	43,509	41,524
DEALER TIRE 12/22 COV-LITE TLB	0.0000%	276,302	274,674	274,920
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	745,958	666,366	576,252
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	250,031	248,255	238,155
DIAMOND SPORTS/SINCLAIR/REGION	0.0000%	0	0	0
DISCOVERORG/ZOOMINFO 2/23 COV-	0.0000%	217,441	217,319	217,034
DIVERSEY 9/21 COV-LITE TL	0.0000%	124,467	123,845	124,267
DRW 3/21 TL	0.0000%	588,210	585,011	582,328
DUFF & PHELPS 4/20 (USD) COV-L	0.0000%	896,396	886,057	868,222
DUPONT PERFORMANCE 12/22 TLB	0.0000%	153,310	153,776	153,501
EZOPEN 02/21 COV-LITE TL	0.0000%	464,563	460,481	461,859
ENTEGRIS 3/23 TLB	0.0000%	361,804	361,804	362,032
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	497,590	497,058	495,475
EYECARE PARTNERS 10/21 INCREME	0.0000%	263,666	262,989	188,302
EYECARE PARTNERS 2/20 COV-LITE	0.0000%	137,434	131,249	100,702

	Coupon	Units	Cost	Market Value
EYECARE PARTNERS 8/22 INCREMEN	0.0000%	60,634	56,389	44,465
FENDER MUSICAL 11/21 TLB	0.0000%	149,397	148,650	142,301
FILTRATION GROUP 10/21 INCREME	0.0000%	66,672	66,505	66,362
FIRSTLIGHT FIBER 5/18 TL	0.0000%	531,097	530,289	495,360
FLEXERA SOFTWARE 12/20 COV-LIT	0.0000%	849,542	845,128	836,000
FLYNN RESTAURANT 12/21 EXTENDE	0.0000%	510,079	495,903	503,193
FORTRESS INVESTMENT 9/20 COV-L	0.0000%	527,708	523,750	527,049
FOUR SEASONS 11/22 COV-LITE TL	0.0000%	532,296	524,311	532,961
GATES GLOBAL 2/21 COV-LITE TL	0.0000%	283,876	283,699	282,128
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	145,383	144,293	143,157
GLOBAL HEALTHCARE EXCHANGE 4/2	0.0000%	514,892	502,020	515,217
GO DADDY 10/22 TLB	0.0000%	425,269	417,469	425,843
GRAFTECH 2/18 COV-LITE TLB	0.0000%	0	0	0
GRIFFON/HUNTER FAN 1/22 TLB	0.0000%	580,027	572,245	577,370
GUGGENHEIM PARTNERS 12/22 TLB	0.0000%	167,701	164,767	167,373
GYPSSUM 4/23 TL	0.0000%	389,005	389,433	388,885
HD SUPPLY WATERWORKS 6/21 TLB	0.0000%	853,592	835,201	847,993
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	380,811	373,608	277,040
HEXION 3/22 COV-LITE TL	0.0000%	80,641	78,725	75,890
HORIZON PHARMA/HORIZON THERAPE	0.0000%	845,798	842,826	842,931
HORNBLLOWER 11/20 INCREMENTAL C	0.0000%	467,932	466,539	218,758
HUB INTERNATIONAL 1/21 COV-LIT	0.0000%	596,077	592,074	594,647
HUB INTERNATIONAL 10/22 COV-LI	0.0000%	184,280	177,510	183,996
HUB INTERNATIONAL 6/23 TLB	0.0000%	0	0	0
HUDSON RIVER 3/21 TL	0.0000%	507,557	494,429	492,838
HYLAND SOFTWARE 10/18	0.0000%	1,150,357	1,126,853	1,140,004
II-VI 7/22 COV-LITE TLB	0.0000%	581,487	575,229	579,307
IMG WORLDWIDE 5/18 TLB	0.0000%	874,547	854,877	871,408
INEOS 2/23 TLB	0.0000%	347,192	343,720	344,897
INGRAM MICRO 7/21 COV-LITE TL	0.0000%	906,438	884,596	902,477
INSTRUCTURE 10/21 COV-LITE TLB	0.0000%	547,459	546,467	547,120
INTERNET BRANDS 4/23 COV-LITE	0.0000%	732,474	729,523	701,711
INTERNET BRANDS 6/20 INCREMENT	0.0000%	123,155	122,121	123,053
INTRAWEST/ALTERRA 7/21 SERIES	0.0000%	772,963	771,602	770,065
JANE STREET 1/21 TL	0.0000%	419,107	418,644	417,762
JMC STEEL/ZEKELMAN 1/20 TL	0.0000%	189,166	189,166	187,590
JUMP FINANCIAL 7/21 TLB	0.0000%	210,920	205,647	200,901
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	44,620	42,389	44,118
KREF HOLDINGS/KKR REAL ESTATE	0.0000%	287,911	287,911	277,834
L&W/AUTOKINITON GROUP (AGG) 4/	0.0000%	515,262	507,997	511,913
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	411,121	412,149	402,899
LASERSHIP 5/21 COV-LITE TL	0.0000%	300,080	299,812	246,066
LES SCHWAB 10/20 COV-LITE TLB	0.0000%	268,125	267,373	266,114
LIFE SCIENCES/ASP NAVIGATE 9/2	0.0000%	419,164	412,876	409,733
LIVE NATION 10/19 TLB	0.0000%	526,203	527,477	524,451
LPL 11/19 TLB1	0.0000%	0	0	0
M6 MIDSTREAM 9/22 TLB	0.0000%	314,854	308,098	311,904
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	111,619	111,317	108,717
MARAVAI LIFESCIENCES 1/22 COV-	0.0000%	199,275	199,275	199,026
MARINER WEALTH ADVISORS 8/21 C	0.0000%	615,242	608,879	592,940
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	698,502	698,203	689,771
MEDIWARE INFORMATION/WELLSKY 3	0.0000%	152,894	152,130	149,263
MEDLINE INDUSTRIES/MOZART 10/2	0.0000%	976,089	971,752	964,190
MEDPLAST 6/18 2ND LIEN TL	0.0000%	142,083	141,544	125,271
MESSER INDUSTRIES 10/18 (USD)	0.0000%	658,991	657,017	658,207
MIRION TECHNOLOGIES 9/21 COV-L	0.0000%	359,596	356,925	357,348
MISTER CAR WASH 5/19 TLB	0.0000%	513,448	493,619	512,406
N-ABLE 7/21 COV-LITE TLB	0.0000%	582,628	581,171	579,714
NAVICURE/WAYSTAR 9/19 COV-LITE	0.0000%	0	0	0
NFP 2/20 COV-LITE TL	0.0000%	634,205	623,861	620,386
NORD ANGLIA 1/23 (USD) TLB	0.0000%	80,884	79,266	80,581
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	658,832	654,482	650,926
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	843,234	842,487	747,671
ODYSSEY LOGISTICS 5/18 COV-LIT	0.0000%	451,733	441,000	448,747
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	504,610	470,337	492,413
OPEN TEXT 11/22 TLB	0.0000%	1,058,073	1,026,330	1,062,485
ORYX MIDSTREAM 1/23 INCREMENTA	0.0000%	543,467	534,154	541,771
PACIFIC DENTAL SERVICES 4/21 T	0.0000%	227,067	225,364	226,215
PACKAGING COORDINATORS/PCI PHA	0.0000%	558,720	553,272	549,903
PAR PACIFIC 2/23 COV-LITE TL	0.0000%	357,541	352,178	350,987
PARTS AUTHORITY 10/20 TLB	0.0000%	256,725	253,837	237,278
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	781,707	641,462	661,191
PERATON 2/21 COV-LITE TLB	0.0000%	786,159	783,759	770,860
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	1,358,887	2,940,750	17,942
PIKE 8/22 COV-LITE INCREMENTAL	0.0000%	213,045	207,719	212,832
PLASTIPAK PACKAGING 12/21 COV-	0.0000%	455,152	452,876	454,961
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	686,520	685,057	656,059
POTTERS INDUSTRIES 11/20 COV-L	0.0000%	290,345	287,441	290,255
PRECISION MEDICINE 2/21 COV-LI	0.0000%	435,159	429,395	416,665
PRECYSE SOLUTIONS/NTHRIVE	0.0000%	582,918	579,382	493,539
PRESS GANEY 7/19 TLB	0.0000%	0	0	0
PRIMESOURCE 1/21 COV-LITE TL	0.0000%	107,066	105,871	102,454
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	677,123	642,181	595,022
PROJECT ALPHA (QLIK) 2/21 TLB	0.0000%	816,875	799,374	814,833
PROLAMINA 11/20 EXTENDED COV-L	0.0000%	653,311	641,715	645,556
PROOFPOINT 8/21 COV-LITE TL	0.0000%	450,080	448,978	439,953
RAVAGO 2/21 COV-LITE TLB	0.0000%	729,579	726,387	715,593
REALPAGE 2/21 COV-LITE TL	0.0000%	329,821	325,693	322,318
RECORDED BOOKS/RBMEDIA 1/21	0.0000%	397,214	388,806	396,717
RESONETICS 4/21 COV-LITE TL	0.0000%	0	0	0
REYNOLDS GROUP/PACTIV EVERGREE	0.0000%	0	0	0

	Coupon	Units	Cost	Market Value
RV RETAILER 1/21 COV-LITE TLB	0.0000%	416,645	414,614	386,959
RYAN SPECIALTY GROUP 9/20 COV-	0.0000%	275,042	274,132	274,439
RYMAN HOSPITALITY PROPERTIES 5	0.0000%	55,297	54,882	55,216
SAVAGE ENTERPRISES 9/21 COV-LI	0.0000%	124,510	123,887	124,266
SBA FINANCE 4/18 TLB	0.0000%	518,771	511,339	518,537
SEAWORLD 8/21 COV-LITE TLB	0.0000%	397,961	380,535	396,345
SEDGWICK CMS 2/23 TLB	0.0000%	553,574	548,055	549,682
SELECT MEDICAL 2/17 COV-LITE	0.0000%	531,850	528,425	530,121
SHAPE TECHNOLOGIES 4/18	0.0000%	141,929	129,865	130,752
SI GROUP/ADDIVANT 7/18 TL	0.0000%	294,389	290,531	231,339
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	352,362	350,597	346,636
SITEONE LANDSCAPE 3/21 COV-LIT	0.0000%	0	0	0
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	227,765	224,349	197,967
SOLARWINDS 11/22 TL	0.0000%	157,529	155,158	157,451
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	1,018,750	993,280	935,548
SOUTHERN VETERINARY 9/20 TL	0.0000%	269,723	268,623	264,666
SOVOS COMPLIANCE 8/21 COV-LITE	0.0000%	327,758	322,625	315,585
SPECTRUM BRANDS 3/21 COV-LITE	0.0000%	0	0	0
SRAM 5/21 COV-LITE TLB	0.0000%	616,909	604,942	613,053
SRS DISTRIBUTION 1/22 INCREMEN	0.0000%	487,981	464,640	475,479
SRS DISTRIBUTION 6/21 COV-LITE	0.0000%	285,120	266,231	276,495
SS&C TECHNOLOGIES 3/22 B6 TLB	0.0000%	57,355	55,921	57,140
SS&C TECHNOLOGIES 3/22 B7 TLB	0.0000%	105,568	103,116	105,172
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000%	600,494	594,845	599,797
STARWOOD PROPERTY 11/22 TL	0.0000%	318,483	308,928	309,724
STARWOOD PROPERTY 7/19 TLB	0.0000%	298,547	298,221	289,092
STARWOOD PROPERTY 9/21 TLB3	0.0000%	322,733	319,588	313,454
STERIGENICS-NORDION/SOTERA 1/2	0.0000%	520,546	519,296	511,764
STRATEGIC MATERIALS 11/17	0.0000%	276,833	277,253	193,783
STYROLUTION 1/20 (USD) TLB	0.0000%	301,442	302,188	292,022
STYROLUTION/INEOS QUATTRO 3/23	0.0000%	144,726	143,279	144,364
SUMMIT MATERIALS 12/22 TLB	0.0000%	0	0	0
SUPERVALU/UNITED NATURAL FOODS	0.0000%	221,015	221,015	220,224
SUSE 9/18 (USD) TLB	0.0000%	223,506	223,194	222,389
SYNAPTICS 10/21 TLB	0.0000%	453,064	445,155	446,495
TACALA 1/18 COV-LITE TL	0.0000%	548,015	546,541	537,674
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	427,119	421,785	415,373
TELENET 1/20 (USD) AR TL	0.0000%	414,869	414,274	406,721
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	807,666	801,940	807,666
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	67,732	65,700	67,450
THEVELIA/TRICOR GROUP 3/23 (US	0.0000%	233,754	227,910	232,585
THOUGHTWORKS 3/21 COV-LITE TL	0.0000%	224,410	224,050	222,415
TI AUTOMOTIVE 4/21 (USD) TL	0.0000%	285,680	280,348	284,966
TMS 2/23 TLB4	0.0000%	264,247	256,619	262,926
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	830,816	822,508	829,428
TRACE3 10/21 COV-LITE TL	0.0000%	324,461	322,006	303,371
TRACTMANAGER/SYMPLR 12/20 COV-	0.0000%	507,694	505,600	454,894
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	426,133	423,381	421,872
TRUGREEN 10/20 TL	0.0000%	174,754	173,894	160,424
U.S.I. 11/22 INCREMENTAL TL	0.0000%	136,330	133,603	135,989
ULTIMATE SOFTWARE 12/21 COV-LI	0.0000%	606,061	602,636	594,128
ULTIMATE SOFTWARE 3/19	0.0000%	526,051	526,813	518,361
UNITED AIR LINES 4/21 TLB	0.0000%	569,356	566,120	568,251
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	479,922	478,131	477,225
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	1,008,345	973,856	978,660
UPC FINANCING 4/21 AX TL	0.0000%	181,138	179,326	177,062
US OUTPATIENT/US RADIOLOGY	0.0000%	498,604	495,152	484,892
UTZ QUALITY FOODS 1/21 TLB	0.0000%	282,645	280,525	281,938
VANTAGE SPECIALTY 3/23 COV-LIT	0.0000%	471,394	457,252	457,016
VEEAM SOFTWARE 2/20 TLB	0.0000%	474,571	464,882	467,452
VERTIV 3/21 COV-LITE TLB	0.0000%	243,128	238,570	241,988
VIRTU 1/22 COV-LITE TLB	0.0000%	389,258	388,428	387,191
VIRTUS INVESTMENT 9/21	0.0000%	392,215	390,254	389,764
VIRTUSA 2/22 INCREMENTAL COV-L	0.0000%	264,060	261,123	260,430
WALKER & DUNLOP 12/22 INCREMEN	0.0000%	262,218	256,974	261,562
WALTER INVESTMENT 12/13	0.0000%	468,180	468,180	23,409
WARNER MUSIC 1/21 COV-LITE TLG	0.0000%	500,000	495,050	498,215
WARNER MUSIC 9/22 INCREMENTAL	0.0000%	646,213	633,289	644,759
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	0	0	0
WEST CORP//INTRADO 1/23 TLB	0.0000%	0	0	0
WESTERN DENTAL 8/21 TLB	0.0000%	249,390	235,362	214,321
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000%	826,636	826,636	824,338
WHITE CAP 10/20 COV-LITE TL	0.0000%	585,679	582,302	579,658
WHITewater WHISTLER 1/23 TLB	0.0000%	65,379	65,052	65,281
WORLD WIDE TECHNOLOGY 2/23 COV	0.0000%	240,500	238,095	240,199
WRENCH 4/19 COV-LITE TLB	0.0000%	657,956	656,264	650,008
WRIGHT EXPRESS 4/21 COV-LITE T	0.0000%	577,085	560,144	576,093
ZYWAVE (EISI) 11/20 COV-LITE T	0.0000%	141,579	127,067	123,764
Total of Senior Secured Loans			96,191,989	91,085,420
Total of Domestic Fixed Income Securities			700,839,403	719,923,768
International Securities				21.53%
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.4230%	830,000	783,274	813,231
AUSTRALIA GOVERNMENT BOND REGS	4.2108%	1,025,000	1,019,517	1,003,507
AUSTRALIA GOVERNMENT BOND REGS	1.1733%	305,000	271,372	193,520
AUSTRALIA GOVERNMENT BOND REGS	2.5800%	815,000	742,613	718,938

	Coupon	Units	Cost	Market Value
AUSTRALIA GOVERNMENT BOND REGS	0.8970%	890,000	652,938	687,336
AUSTRALIA GOVERNMENT BOND REGS	0.2804%	160,000	102,784	104,552
AUSTRALIA GOVERNMENT BOND REGS	1.5473%	800,000	633,840	601,593
BRAZIL				
BRAZIL NOTAS DO TESOUREO NACION	6.0000%	36,300,000	25,873,649	32,768,471
CANADA				
BURGER KING/RESTAURANT BRANDS	0.0000%	596,280	589,572	591,558
CARDS II TRUST 1A A 144A	0.6020%	2,632,000	2,499,557	2,522,663
CCP_IRS_P CAD-CORRA-OIS-COMPO	3.5610%	1,990,978	0	13,703
CCP_IRS_P CAD-CORRA-OIS-COMPO	3.5398%	405,000	0	2,261
CCP_IRS_R CAD-CORRA-OIS-COMPO	4.8064%	1,062,000	0	-30,671
CCP_IRS_P CAD-CORRA-OIS-COMPO	4.8064%	-2,395,978	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.4235%	-885,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.3623%	-177,000	0	0
COREL 6/19 COV-LITE TL	0.0000%	528,357	515,365	478,163
GFL ENVIRONMENTAL 1/23 TL	0.0000%	567,782	568,492	567,720
GOLDEN CREDIT CARD T 2A A 144A	5.5675%	935,000	930,542	933,414
GOVERNMENT OF CANADA	0.5000%	1,142,945	739,733	690,202
GOVERNMENT OF CANADA	2.0000%	624,078	557,306	508,045
GOVERNMENT OF CANADA	1.5000%	1,104,829	1,091,775	834,211
GOVERNMENT OF CANADA	3.0000%	1,158,127	1,236,655	1,030,026
GOVERNMENT OF CANADA	1.2500%	2,047,739	1,809,159	1,481,581
GOVERNMENT OF CANADA	4.0000%	1,418,162	1,521,686	1,279,223
GOVERNMENT OF CANADA	4.2500%	1,100,015	1,000,545	895,423
HUB INTERNATIONAL 4/18 (USD)	0.0000%	511,743	510,196	510,888
MASTER CREDIT CARD T 1A A 144A	0.5300%	2,158,000	2,048,533	2,056,148
PIVOTAL PAYMENTS 9/18 (USD) TL	0.0000%	526,934	525,935	525,179
POINTCLICKCARE 12/20 COV-LITE	0.0000%	208,017	206,977	207,497
SOLMAX 6/21 TL	0.0000%	337,149	300,413	316,290
TRILLIUM CREDIT CARD 2A A 144A	5.2866%	2,148,000	2,184,531	2,146,325
VALEANT 1/22 TLB	0.0000%	0	0	0
XPLORNET 10/21 COV-LITE TL	0.0000%	584,868	582,680	474,959
CHILE				
BONOS DE LA TESORERIA DE LA RE	2.0000%	667,588,595	998,567	838,515
BONOS DE LA TESORERIA DE LA RE	3.0000%	3,355,985,910	4,948,048	5,018,654
COLOMBIA				
COLOMBIAN TES	3.7500%	23,328,440,560	4,222,880	5,049,066
COLOMBIAN TES	2.2500%	16,985,269,440	3,303,139	3,685,948
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	3,674,422	597,001	515,823
EURO CURRENCY GEOGRAPHIC				
CCP_IFS_P EUR HICP ALL ITEMS	2.7000%	35,000	0	-105
CCP_IFS_P EUR HICP ALL ITEMS	2.7650%	92,500	0	1,951
CCP_IFS_P EUR HICP ALL ITEMS	2.4330%	35,000	0	-4,882
CCP_IFS_P EUR HICP ALL ITEMS	2.4410%	140,000	0	-18,121
CCP_IFS_P EUR HICP ALL ITEMS	2.6880%	35,000	0	-508
CCP_IFS_P EUR HICP ALL ITEMS	2.6410%	40,000	0	-1,229
CCP_IFS_P EUR HICP ALL ITEMS	2.4380%	1,000,000	0	-3,581
CCP_IFS_P EUR HICP ALL ITEMS	2.7510%	40,000	0	747
CCP_IFS_P EUR HICP ALL ITEMS	2.7720%	92,500	0	2,180
CCP_IFS_P EUR HICP ALL ITEMS	2.7299%	105,000	0	918
CCP_IFS_R EUR HICP ALL ITEMS	0.0100%	1,070,000	0	6,934
CCP_IFS_P EUR HICP ALL ITEMS	0.0100%	-1,615,000	-102	0
CCP_IFS_R EUR HICP ALL ITEMS	2.6040%	-70,000	0	0
CCP_IFS_R EUR HICP ALL ITEMS	2.4085%	-1,000,000	0	0
FRANCE				
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	9,493,107	11,045,402	9,708,493
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	2,465,002	3,137,927	3,195,813
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	2,709,261	3,334,611	3,009,056
FRENCH REPUBLIC GOVERNMENT REGS	0.2500%	2,885,168	3,220,133	3,117,053
FRENCH REPUBLIC GOVERNMENT REGS	1.8500%	3,516,867	4,544,588	4,030,849
FRENCH REPUBLIC GOVERNMENT REGS	0.1000%	6,646,188	7,697,499	7,090,938
FRENCH REPUBLIC GOVERNMENT REGS	3.4000%	1,837,118	2,537,156	2,366,921
FRENCH REPUBLIC GOVERNMENT REGS	3.1500%	2,220,808	3,387,824	2,993,389
OBERTHUR 3/21 (USD) TLB	0.0000%	444,721	445,044	442,128
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	3,503,795	4,193,068	3,890,377
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	6,221,119	7,624,280	6,800,444
MINIMAX 12/16 (USD) B1B TLB	0.0000%	539,001	538,635	537,880
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	32,158,527	9,643,634	7,901,520
ISRAEL GOVERNMENT BOND - CPI L	0.7500%	8,952,174	2,802,568	2,656,981
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	2,208,502	2,316,957	2,025,487
ITALY BUONI POLIENNALI DE 144A	0.1500%	1,033,877	1,097,936	741,656
ITALY BUONI POLIENNALI DE 144A	2.3500%	4,649,065	5,280,451	5,227,929
ITALY BUONI POLIENNALI DE 144A	2.5500%	2,594,041	3,930,294	3,121,203

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE 144A	0.4000%	1,986,265	2,036,498	1,978,502
ITALY BUONI POLIENNALI DE 144A	1.2500%	2,377,591	2,295,062	2,493,970
ITALY BUONI POLIENNALI DE 144A	1.3000%	2,348,890	2,592,778	2,512,554
ITALY BUONI POLIENNALI DE 144A	3.1000%	2,497,447	3,109,616	2,855,288
ITALY BUONI POLIENNALI DE REGS	0.6500%	1,361,570	1,426,363	1,437,100
JAPAN				
CCP_IRS. R JPY-TONA-OIS-COMPOU	-0.0313%	0	0	0
CCP_IRS. R JPY-TONA-OIS-COMPOU	-0.0614%	164,509,000	0	-34,767
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.9000%	-164,509,000	0	0
JAPANESE GOVERNMENT CPI LINKED	0.2000%	62,328,488	573,533	476,299
JAPANESE GOVERNMENT CPI LINKED	0.1000%	1,145,007,136	10,319,139	8,293,297
JAPANESE GOVERNMENT CPI LINKED	0.0050%	267,204,403	2,197,606	1,983,695
OSCAR US FUNDING XI 1A A2 144A	1.6000%	284,232	280,261	278,825
OSCAR US FUNDING XI 2A A2 144A	0.3900%	169,520	168,374	169,163
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	469,158	465,403	452,737
FORMULA ONE 11/22 TLB	0.0000%	426,904	422,635	426,690
GARRETT MOTION 3/21 (USD) TLB	0.0000%	124,533	124,046	120,175
HYPERION INSURANCE/HOWDEN 3/23	0.0000%	139,521	133,940	138,997
IGLO BIRDS EYE 11/22 COV-LITE	0.0000%	454,648	449,717	454,080
JAZZ PHARMACEUTICALS 5/21 USD	0.0000%	42,033	41,772	41,965
UFINET/ZACAPA 1/22 COV-LITE TL	0.0000%	113,463	109,067	110,220
MEXICO				
CCP_IRS. P MXN-TIIE-BANXICO 28	9.1650%	0	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	0.0100%	0	0	0
CCP_IRS_R MXN-TIIE-BANXICO 28	7.9050%	0	0	0
CCP_IRS_R MXN-TIIE-BANXICO 28	6.5550%	0	0	0
CCP_IRS_R MXN-TIIE-BANXICO 28	8.6800%	0	0	0
MEXICAN UDIBONOS	4.0000%	342,497,887	17,762,254	18,738,815
MEXICAN UDIBONOS	2.7500%	145,231,530	7,170,998	7,537,554
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	180,181	178,380	178,304
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BOND	1.7500%	0	0	0
NEW ZEALAND GOVERNMENT IN REGS	2.0000%	0	0	0
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	1,668,000	1,277,970	1,247,896
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	440,000	360,281	356,698
NORWAY				
ADEVINTA 10/20 COV-LITE TLB	0.0000%	436,628	432,262	436,536
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	4,800,000	67,735	19,844
RUSSIAN FEDERAL INFLATION LINK	2.5000%	368,827,884	5,083,204	1,772,022
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	277,195,188	11,034,625	9,589,402
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	1.1250%	4,334,964,018	3,704,878	3,183,543
SPAIN				
SPAIN GOVERNMENT BOND 144A	3.1500%	1,350,000	1,417,926	1,443,157
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	2,649,007	3,310,239	2,880,952
SPAIN GOVERNMENT INFLATIO 144A	1.8000%	2,196,187	2,584,666	2,405,993
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	2,039,404	2,348,779	2,183,983
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	2,689,308	3,174,556	2,803,764
SWEDEN				
SWEDEN INFLATION LINKED B REGS	1.0000%	7,696,003	906,250	899,820
SWEDEN INFLATION LINKED B REGS	0.1250%	6,910,092	898,661	776,268
SWEDEN INFLATION LINKED B REGS	3.5000%	13,385,179	2,539,567	2,195,539
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	112,228,564	3,524,926	3,008,081
UNITED ARAB EMIRATES				
GEMS MENASA 7/19 TL	0.0000%	478,314	475,276	478,414
UNITED KINGDOM				
CCP_IRS. P GBP-SONIA-COMPOUND	4.3200%	372,000	1,077	-1,570
CCP_IRS. R GBP-SONIA-COMPOUND	5.0515%	163,000	0	2,037
CCP_IRS_P GBP-SONIA-COMPOUND	5.0515%	-372,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7700%	-163,000	-436	0
CULLIGAN 7/21 COV-LITE TLB	0.0000%	475,652	463,335	466,377
EQUIINITI GROUP 12/21 (USD) TL	0.0000%	413,994	408,036	414,512
HYPERION INSURANCE/HOWDEN 2/21	0.0000%	190,744	188,641	189,367
MERLIN 10/19 (USD) DELAYED	0.0000%	0	0	0
MISYS 6/17 (USD) COV-LITE TLB	0.0000%	940,857	935,216	902,733
OIS R 4.92% P SONIA	0.0000%	-2,225,000	-11,360	-56,930
R&R ICE CREAM/FRONERI 1/20	0.0000%	0	0	0
UNITED KINGDOM INFLATION- REGS	0.2500%	76,971	83,591	80,937
Total of International Securities			237,414,518	227,199,219
Cash Equivalent Securities				6.68%
Master Notes/Money Markets				

	Coupon	Units	Cost	Market Value
BNY MELLON CASH RESERVE	0.0000%	418,801	418,801	418,801
CASH COLLATERAL ISDA CREDIT AG	0.0100%	0	0	0
CASH HELD AT GOLDMAN SACHS	0.0000%	13,000	13,000	13,000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	-144,000	-144,000	-144,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	212,000	212,000	212,000
MSI CASH COLLATERAL	0.0100%	-9,000	-9,000	-9,000
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	-25,186	-25,186	-25,186
SWAP COLLATERAL WITH JP MORGAN	0.0000%	760,000	760,000	760,000
SWAP/ISDA BANK OF AMERICA (BOA)	1.5500%	339,000	339,000	339,000
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA UBS AG CASH COLLATER	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	12,500,000	12,432,910	12,434,391
UMC CASH SWEEP ACCOUNT	8.9104%	50,538,407	50,538,407	50,538,407
WESTLAKE AUTOMOBILE 2A A1 144A	5.2660%	1,009,381	1,009,319	1,009,319
Others (Payables, Receivables, Etc.)			7,351,532	4,933,834
Total of Master Notes/Money Markets			72,896,783	70,480,567
Total of Cash Equivalent Securities			72,896,783	70,480,567
Real Assets				3.59%
Real Assets				
HANCOCK TIMBERLAND XII LP	0.0000%	31,997,427	19,641,060	31,997,427
JP MORGAN ASIAN INFRASTRUCTURE	0.0000%	5,911,397	6,857,277	5,911,397
Total Real Assets			26,498,337	37,908,824
Total Real Assets			26,498,337	37,908,824
Derivatives				-0.034%
Futures Contracts				
EURO-BTP FUTURE (EUX)	0.0000%	-6	0	-6,121
EURO-OAT FUTURE (EUX)	0.0000%	-5	0	218
JAPAN 10YR BOND FUTURE (OSE)	0.0000%	-6	0	-27,260
BRENT CRUDE OIL FUT (ICE)	0.0000%	82	0	25,621
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	44	0	-92,971
COPPER FUTURE (LME)	0.0000%	11	0	-24,713
ICE 3MTH SONIA FUTURE (ICF)	0.0000%	27	0	-24,791
LEAD FUTURE (LME)	0.0000%	4	0	-2,650
PRI ALUMINUM FUTURE (LME)	0.0000%	11	0	-20,763
WHITE SUGAR FUTURE (ICE)	0.0000%	10	0	-15,643
ZINC FUTURE (LME)	0.0000%	19	0	13,219
3 MONTH SOFR FUT (CME)	0.0000%	131	0	-74,032
3 MONTH SOFR FUT (CME) DEC 23	0.0000%	0	23,604	-19,206
BRENT CRUDE FUTURE (ICE)	0.0000%	43	0	206
CATTLE FEEDER FUTURE (CME)	0.0000%	18	0	141,645
COCOA FUTURE (NYB)	0.0000%	25	0	46,326
COFFEE 'C' FUTURE (NYB)	0.0000%	39	0	-222,598
COPPER FUTURE (CMX)	0.0000%	20	0	-20,639
CORN FUTURE (CBT)	0.0000%	212	0	-530,918
COTTON NO 2 FUTURE (NYB)	0.0000%	43	0	-16,777
GASOLINE RBOB FUT (NYM)	0.0000%	18	0	33,960
GASOLINE RBOB FUTURE (NYM)	0.0000%	21	0	87,525
GOLD 100 OZ FUTURE (CMX)	0.0000%	75	0	-964,330
KC HRW WHEAT FUTURE (CBT)	0.0000%	40	0	16,860
LEAD FUTURE (LME)	0.0000%	6	0	5,013
LEAN HOGS FUTURE (CME)	0.0000%	55	0	31,231
LIVE CATTLE FUTURE (CME)	0.0000%	85	0	283,774
LOW SU GASOIL G FUTURE (ICE)	0.0000%	36	0	-6,901
NATURAL GAS FUTURE (NYM)	0.0000%	261	0	1,088,880
NICKEL FUTURE (LME)	0.0000%	12	0	-77,874
NY HARB ULSD FUTURE (NYM)	0.0000%	23	0	78,008
PALLADIUM FUTURE (NYM)	0.0000%	4	0	-159,666
PLATINUM FUTURE (NYM)	0.0000%	20	0	-78,118
PRI ALUMINUM FUTURE (LME)	0.0000%	65	0	-172,888
RED WHEAT FUTURE (MGE)	0.0000%	7	0	3,022
SILVER FUTURE (CMX)	0.0000%	38	0	-238,773
SOFR 1YR MIDCURVE FUT DEC 24	0.0000%	0	17,467	29,700
SOYBEAN FUTURE (CBT)	0.0000%	106	0	492,755
SOYBEAN MEAL FUTURE (CBT)	0.0000%	74	0	19,901
SOYBEAN OIL FUTURE (CBT)	0.0000%	61	0	252,050
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	133	0	-351,356
US 10YR NOTE FUTURE (CBT)	0.0000%	10	0	-9,156
US 10YR ULTRA FUTURE (CBT)	0.0000%	-1	0	992
US 2YR NOTE FUTURE (CBT)	0.0000%	7	0	-4,922
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	59	0	-44,297
US LONG BOND FUTURE (CBT)	0.0000%	-5	0	747
WHEAT FUTURE (CBT)	0.0000%	86	0	32,533

	Coupon	Units	Cost	Market Value
WTI CRUDE FUTURE (NYM)	0.0000%	110	0	164,327
Total of Futures Contracts			41,071	-358,849
Total of INFLATION PROTECTION FUND			1,037,690,112	1,055,153,529