

**INFLATION PROTECTION FUND**

**Domestic Fixed Income Securities**

**68.74%**

**Domestic Corporate & Other Bonds**

	Coupon	Units	Cost	Market Value
AASET 2017-1 TRUST 1A B 144A	5.9260	956,220	958,170	777,108
AASET 2018-2 US LTD 2A B 144A	5.4330	1,028,601	1,028,580	853,495
ACCESS GROUP INC 2005-A A B	0.9239	408,431	382,546	397,462
ACCESSLEX INSTITUTE A A3	0.4293	0	0	0
AMERICAN CREDIT ACCEP 2 A 144A	1.6500	212,489	213,431	212,651
AMERICAN EXPRESS CREDIT AC 2 A	0.5403	6,080,000	6,099,860	6,089,658
AMERICAN EXPRESS CREDIT AC 5 A	0.4703	5,710,000	5,728,457	5,725,066
AMERICREDIT AUTOMOBILE RE 3 A2	0.4200	1,321,873	1,322,933	1,322,531
ARBOR MULTIFAMILY M MF2 E 144A	2.0000	372,000	318,023	307,079
BA CREDIT CARD TRUST A1 A1	1.7400	3,050,000	3,098,279	3,091,750
BAMLL RE-REMIC TR CS1 AJA 144A	5.4570	749,681	749,681	80,291
BAMLL RE-REMIC TRU FRR2 C 144A	0.0000	533,225	492,405	491,764
BAMLL RE-REMIC TRU FRR3 B 144A	0.0000	701,519	566,037	619,940
BAMLL RE-REMIC TRU FRR8 C 144A	0.0000	200,272	132,091	175,460
BAMLL RE-REMIC TRU FRR8 D 144A	0.0000	200,272	121,616	171,926
BAMLL RE-REMIC TRU FRR8 E 144A	0.0000	200,272	87,725	146,513
BANCORP COMMERCIAL CRE5 E 144A	3.8403	190,000	190,000	188,870
BANCORP COMMERCIAL CRE5 F 144A	8.4353	177,000	177,000	176,164
BANCORP COMMERCIAL CRE6 E 144A	3.0145	2,191,000	2,191,015	2,179,874
BANK 2021-BNK35 BN35 H 144A	1.6586	300,000	160,376	160,313
BBCMS TRUST 2018-RR RRI F 144A	4.7403	350,000	351,963	351,699
BCC FUNDING CORP XV 1A A2 144A	2.4600	1,197,244	1,211,550	1,210,062
BCRR 2014-FRR1 FRR1 C716 144A	0.0000	50,250	36,470	49,823
BENCHMARK 2020-B B18 AGNF 144A	4.1390	224,000	215,184	226,464
BENCHMARK 2020-B B18 AGNG 144A	4.3885	130,000	116,238	129,231
BMD2 RE-REMIC TRU FRR1 6C 144A	0.0000	203,000	132,052	141,737
BMW VEHICLE LEASE TRUST 2 2 A2	0.1900	1,555,000	1,554,903	1,554,802
BMW VEHICLE OWNER TRUST 2 A A2	0.3900	134,019	134,014	134,053
BOYD 6/21 DELAYED TL	0.0000	255,000	253,725	254,044
CAPITAL ONE MULTI-ASSET A2 A2	0.5003	5,927,000	5,943,105	5,936,562
CAPITAL ONE MULTI-ASSET A7 A7	0.6003	3,132,000	3,140,019	3,133,921
CARMAX AUTO OWNER TRUST 1 A2A	0.2200	1,052,068	1,052,396	1,052,167
CARMAX AUTO OWNER TRUST 3 A2B	0.3403	918,326	918,993	918,583
CARVANA AUTO RECEIVABLES P1 A2	0.2800	1,573,899	1,574,296	1,574,077
CCP_IRS R USD-LIBOR-3M-BBA-CM	0.1218	1,000,000	0	8,439
CCP_IRS.P CPURNSA US CPI URBA	1.9488	1,345,000	0	-141,298
CCP_IRS.P CPURNSA US CPI URBA	2.3250	5,630,000	0	-276,332
CCP_IRS.P CPURNSA US CPI URBA	2.4990	2,257,500	0	-70,428
CCP_IRS.P CPURNSA US CPI URBA	2.3285	1,385,000	0	-82,894
CCP_IRS.P USA-CPI-U CME	2.5450	5,605,000	0	-159,246
CCP_IRS.P USA-CPI-U CME	2.5350	2,200,000	0	-56,492
CCP_IRS.P USA-CPI-U CME	2.5813	2,240,000	0	-53,275
CCP_IRS.P USA-CPI-U CME	2.6340	4,530,000	0	-118,112
CCP_IRS.P USA-CPI-U CME	2.5288	2,210,000	0	-43,160
CCP_IRS.P USA-CPI-U CME	2.5900	4,480,000	0	-59,730
CCP_IRS.P USA-CPI-U CME	2.6950	4,475,000	0	-19,703
CCP_IRS.R CPURNSA US CPI URBA	0.0100	26,287,500	40	2,880,198
CCP_IRS.R USA-CPI-U CME	0.0100	30,135,000	0	713,048
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.2500	2,510,000	0	-4,832
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.9300	3,420,000	0	-24,912
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.6700	920,000	0	-30,260
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.0950	6,380,000	0	77,796
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.0550	140,000	0	1,628
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.5075	790,000	0	2,589
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.7900	750,000	0	-63,844
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.3580	280,000	0	-4,737
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.6520	1,885,000	0	-63,975
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.6795	1,885,000	0	-61,442
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.6540	1,920,000	0	-95,989
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.3965	3,850,000	0	-10,644
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.4780	2,750,000	0	-56,589
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.3995	5,000	0	-14
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.8700	310,000	0	519
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.5130	120,000	0	-573
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.9050	155,000	0	1,543
CCP_IRS.P USD-LIBOR-BBA 3M CM	2.5710	3,000	4	69
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.4450	7,160,000	0	-17,111
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.3405	1,960,000	0	-4,731
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.9035	270,000	0	2,668
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.5915	3,170,000	0	-3,012
CCP_IRS.P USD-LIBOR-BBA 3M CM	2.0030	110,000	0	3,677
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.8300	760,000	0	10,067
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.1900	1,360,000	0	-12,297
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.0513	2,960,000	0	-48,148
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.3790	2,260,000	0	-6,985
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.2240	680,000	0	-5,941
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.7591	3,850,000	0	-8,514
CCP_IRS.P USD-LIBOR-BBA 3M CM	1.4000	2,020,000	0	-32,286
CCP_IRS.P USD-LIBOR-BBA 3M CM	0.6330	3,150,000	0	1,791
CCP_IRS.P USD-SOFR-COMPOUND C	1.0815	340,000	0	-7,544
CCP_IRS.P USD-SOFR-COMPOUND C	1.1130	670,000	0	-12,950
CCP_IRS.P USD-SOFR-COMPOUND C	1.1150	335,000	0	-6,411
CCP_IRS.P USD-SOFR-COMPOUND C	1.1095	2,120,000	0	-42,159
CCP_IRS.P USD-SOFR-COMPOUND C	1.4420	1,010,000	0	-35,089

	Coupon	Units	Cost	Market Value
CCP_IRS. P USD-SOFR-COMPOUND C	1.1160	730,000	0	-13,780
CCP_IRS. P USD-SOFR-COMPOUND C	1.1230	340,000	0	-6,234
CCP_IRS. P USD-SOFR-COMPOUND C	1.1350	330,000	0	-5,684
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0100	45,325,000	0	259,550
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1990	2,920,000	0	70,126
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1349	4,550,000	0	330,511
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1379	8,785,000	0	-393
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1460	2,820,000	0	64
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1338	200,000	0	-418
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1243	720,000	0	62,620
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1284	10,395,000	165	21,240
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1238	60,000	0	5,791
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1158	3,400,000	0	2,721
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1239	2,020,000	0	30,375
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1196	600,000	0	-16,913
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1199	200,000	0	-3,979
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1240	2,900,000	0	-87
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1266	1,200,000	0	-1,005
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100	4,040,000	0	133,545
CCP_IRS. R USD-SOFR-COMPOUND C	0.0498	1,140,000	0	13,123
CCP_IRS. R USD-SOFR-COMPOUND C	0.0498	3,890,000	0	37,204
CFG INVESTMENTS LTD 1 A 144A	4.7000	604,000	603,939	621,515
CFG INVESTMENTS LTD 1 B 144A	5.8200	1,627,000	1,626,512	1,669,627
CGMS COMMERCIAL MO MDRA C 144A	3.7524	280,000	277,690	278,046
CGMS COMMERCIAL MO MDRC F 144A	3.4900	282,000	249,054	266,016
CHASE FUNDING TRUST SERI 4 2A2	0.6893	212,757	215,842	210,737
CHASE ISSUANCE TRUST A1 A1	1.5300	1,035,000	1,053,822	1,052,256
CHASE ISSUANCE TRUST A2 A	0.4903	5,090,000	5,105,448	5,099,271
CIM RETAIL PORTFOL RETL E 144A	3.8410	1,000,000	1,002,491	999,992
CIM RETAIL PORTFOL RETL F 144A	4.9410	300,000	299,990	300,583
CITIBANK CREDIT CARD ISS A2 A2	2.1900	1,080,000	1,097,080	1,082,924
CITIBANK CREDIT CARD ISS A3 A3	0.5758	5,365,000	5,381,367	5,369,673
CITIBANK CREDIT CARD ISS A7 A7	0.4571	4,580,000	4,596,349	4,590,076
CITIGROUP COMMERCIAL GC23 E 144A	3.2080	261,000	207,628	214,477
CITIGROUP COMMERCIAL GC29 E 144A	4.1492	592,000	468,432	480,416
CITIGROUP COMMERCIAL GC29 F 144A	4.1492	215,000	153,650	119,481
CITIGROUP COMMERCIAL MOR P3 A2	2.7430	434,935	436,581	434,714
CLAROS MORTGAGE 8/19 TLB	0.0000	884,250	886,603	886,461
COMM 2013-CCRE11 M CR11 F 144A	4.2700	435,000	320,298	233,716
COMM 2013-LC6 MORTG LC6 F 144A	3.5000	105,000	69,536	65,475
COMM 2014-CCRE18 M CR18 E 144A	3.6000	207,000	154,676	180,961
COMM 2014-CCRE20 M CR20 E 144A	3.2200	925,000	735,250	670,359
COMM 2015-CCRE23 M CR23 E 144A	3.2340	187,000	157,266	145,093
COMM 2015-CCRE25 M CR25 E 144A	4.5301	114,000	83,052	82,799
COMM 2015-CCRE25 M CR25 G 144A	4.5301	950,531	103,874	9,198
COMM 2015-PC1 MORTG PC1 E 144A	3.4000	310,000	230,386	186,907
COMM 2015-PC1 MORTGAGE T PC1 D	4.3207	278,000	260,460	253,557
COMMERCIAL MORTGAG LTRT E 144A	4.1885	250,000	150,304	117,500
CREDIT SUISSE COMMERCIAL C1 AMFL	0.2759	1,483	1,322	1,484
CREDIT SUISSE COMMERCIAL C3 AJ	5.5504	100,593	90,529	47,584
CSMC 2021-ADV ADV F 144A	4.9910	166,000	165,992	165,999
CSMC 2021-ADV ADV G 144A	6.3410	700,000	699,402	699,402
CSMC TRUST 2017-CH CHOP F 144A	4.6900	200,000	186,658	188,473
CSWF 2018-TOP TOP H 144A	3.5035	1,696,800	1,676,042	1,679,815
CULLIGAN 6/21 COV-LITE DELAYED	0.0000	60,108	59,825	60,273
DBJPM 17-C6 MORTGAGE C6 D 144A	3.2188	100,000	92,246	93,342
DELL EQUIPMENT FINAN 1 A2 144A	0.3300	1,715,000	1,716,492	1,715,833
DEXKO GLOBAL 9/21 (USD) COV-LI	0.0000	33,866	33,696	33,823
DIAMOND SPORTS/SINCLAIR/REGION	0.0000	926,184	926,639	574,873
DISCOVER CARD EXECUTION A1 A1	0.5803	3,130,000	3,139,920	3,134,414
DISCOVER CARD EXECUTION A2 A2	0.4203	2,680,000	2,691,945	2,687,852
DISCOVER CARD EXECUTION A7 A7	0.4503	2,005,000	2,012,780	2,011,961
DT AUTO OWNER TRUST 1A A 144A	0.3500	1,339,611	1,340,433	1,340,149
FHLMC MULTICLASS MTG KC01 X1	0.4215	1,083,394	1,42,223	4,650
FLAGSHIP CREDIT AUTO 1 A 144A	1.9000	241,829	244,248	243,576
FLAGSHIP CREDIT AUTO 1 A 144A	0.3100	665,195	665,400	665,038
FLAGSHIP CREDIT AUTO 2 C 144A	3.8000	1,000,000	999,807	1,042,523
FORD CREDIT AUTO LEASE TR B A3	2.2200	206,281	207,902	206,449
FORD CREDIT AUTO OWNER TR A A2	0.1700	1,924,871	1,924,859	1,924,697
FORD CREDIT AUTO OWNER TR B A2	0.5000	180,434	180,589	180,503
FORD CREDIT AUTO OWNER TR C A2	0.2500	1,105,766	1,105,942	1,105,962
FOUNDATION FINANCE T 1A C 144A	5.4000	95,000	95,890	102,763
FREDDIE MAC MULTIF MN1 B1 144A	7.7987	18,000	19,977	21,460
FREDDIE MAC MULTIF MN1 M2 144A	3.7987	27,000	28,509	28,465
FREDDIE MAC MULTIF MN2 M2 144A	3.3987	100,000	100,047	100,000
FREDDIE MAC STACR HQA1 B1 144A	3.0487	884,000	866,824	894,902
FREED ABS TRUST 202 2CP A 144A	4.5200	0	0	0
FREED ABS TRUST 202 3FP B 144A	4.1800	407,968	407,943	411,767
FREMF 2016-K54 MO K54 X2B 144A	0.1000	3,152,000	11,574	12,242
FREMF 2016-K54 MORT K54 D 144A	0.0000	1,244,000	920,447	927,378
FREMF 2016-K58 MO K58 X2A 144A	0.1000	11,800,198	45,173	48,227
FREMF 2016-K58 MO K58 X2B 144A	0.1000	2,786,000	11,428	12,102
FREMF 2016-K58 MORT K58 D 144A	0.0000	1,122,000	798,810	797,984
FREMF 2016-K722 MO K722 D 144A	0.0000	653,000	583,083	589,911
FREMF 2016-KW01 KW01 X2A 144A	0.1000	6,665,678	117,346	22,663
FREMF 2016-KW01 KW01 X2B 144A	0.1000	878,000	4,847	3,249
FREMF 2016-KW01 MO KW01 B 144A	0.0000	878,000	615,689	660,411
FREMF 2018-KW07 KW07 X2A 144A	0.1000	3,591,875	18,268	15,762
FREMF 2018-KW07 KW07 X2B 144A	0.1000	522,000	3,047	2,832
FREMF 2018-KW07 MO KW07 C 144A	0.0100	300,000	181,976	170,066
FREMF 2019-K98 MORT K98 D 144A	0.0000	1,263,000	714,519	743,701

	Coupon	Units	Cost	Market Value
FREMF 2019-K99 MORT K99 D 144A	0.0000	725,000	393,669	424,096
GM FINANCIAL AUTOMOBILE 3 A2A	0.3500	71,036	71,069	71,060
GM FINANCIAL AUTOMOBILE 3 A2B	0.2156	712,269	712,495	712,373
GM FINANCIAL CONSUMER AU 2 A2B	1.1346	43,517	43,661	43,537
GM FINANCIAL CONSUMER AUT 2 A2	0.2700	3,794,126	3,796,067	3,795,947
GM FINANCIAL CONSUMER AUT 3 A2	0.3500	1,131,891	1,132,219	1,132,283
GS MORTGAGE SECUR RR3 A1S 144A	5.5559	2,580	1,327	257
GS MORTGAGE SECURI GC14 F 144A	4.7384	141,000	134,254	96,602
GS MORTGAGE SECURI GCJ9 F 144A	4.7377	135,000	122,095	96,927
GS MORTGAGE SECURI HART D 144A	2.3000	252,000	241,864	249,464
GS MORTGAGE SECURI RR2 A1 144A	5.2348	43,840	26,509	10,933
HARBOUR AIRCRAFT INVESTMEN 1 B	5.6820	1,539,056	1,539,045	1,247,633
HARLEY-DAVIDSON MOTORCYCL B A2	0.2400	1,045,000	1,044,932	1,044,983
HARVEST SBA LOAN TRUS 1 A 144A	2.3360	64,767	63,903	62,882
HILLMAN 2/21 DELAYED TL	0.0000	164,956	164,934	164,708
HIN TIMESHARE TRUST 2 A C 144A	3.4200	1,182,496	1,195,314	1,221,298
HONDA AUTO RECEIVABLES 20 1 A2	1.6300	133,384	133,972	133,510
HONDA AUTO RECEIVABLES 20 1 A2	0.1600	1,631,955	1,631,886	1,631,870
HONDA AUTO RECEIVABLES 20 2 A2	0.7400	70,560	70,558	70,594
HONDA AUTO RECEIVABLES 20 2 A2	0.1700	1,785,000	1,784,986	1,784,396
HONDA AUTO RECEIVABLES 20 3 A2	0.2000	1,340,000	1,339,872	1,339,843
HSI ASSET SECURITIZATIO NC1 A1	0.1893	966	965	762
HYUNDAI AUTO LEASE S A A2 144A	0.2500	1,639,405	1,639,867	1,639,997
HYUNDAI AUTO LEASE S B A2 144A	0.1900	3,573,000	3,573,000	3,572,311
HYUNDAI AUTO RECEIVABLES B A2	0.3800	538,347	538,702	538,541
HYUNDAI AUTO RECEIVABLES C A2	0.2600	2,166,863	2,167,914	2,167,309
INDYMAC INDX MORTGAGE AR29 A1	0.4293	221,647	231,773	227,004
IRS P 0.405% R US0003M	0.0000	-9,730,000	-23,790	-5,142
IRS P 0.508% R US0003M	0.0000	-14,180,000	-41,257	-20,759
IRS P 0.568% R US0003M	0.0000	-12,400,000	-40,300	-23,231
IRS P 0.9% R US0003M	0.0000	-10,650,000	-47,559	-32,190
IRS P 1% R US0003M	0.0000	-2,290,000	-11,450	-158
IRS P 1% R US0003M (OTC)	0.0000	-1,400,000	-19,180	-2,635
IRS P 1.064% R US0003M	0.0000	-995,000	-33,469	-7,517
IRS P 1.235% R US0003M	0.0000	-912,500	-29,930	-10,928
IRS P 1.244 R US0003M	0.0000	-912,500	-29,839	-11,159
IRS P 1.2475% R US0003M (OTC)	0.0000	-1,280,000	-30,144	-6,567
IRS P 1.254% R US0003M	0.0000	-1,010,000	-33,305	-10,820
IRS P 1.3% R US0003M	0.0000	-2,370,000	-23,404	-3,403
IRS P 1.305% R US0003M	0.0000	4,950,000	46,221	46,219
IRS P 1.4% R US0003M	0.0000	-1,670,000	-15,865	-21,866
IRS P 1.429% R US0003M	0.0000	550,000	29,480	42,967
IRS P 1.438% R US0003M	0.0000	-1,840,000	-59,984	-33,484
IRS P 1.525% R US0003M	0.0000	-130,000	-34,227	-39,646
IRS P 1.775% R US0003M	0.0000	-1,100,000	-23,568	-26,906
IRS P 1.8% R US0003M	0.0000	3,170,000	146,375	186,603
IRS P 1.97% R US0003M	0.0000	1,230,000	56,211	52,566
IRS P 2% R US0003M	0.0000	1,230,000	54,182	51,231
IRS P US0003M R 1.675%	0.0000	740,000	32,856	24,897
IRS P US0003M R 1.68%	0.0000	740,000	33,180	25,125
IRS R 0.45% P US0003M	0.0000	-5,348,000	-4,492	-6,540
IRS R 0.485% P US0003M	0.0000	-9,205,000	-26,464	-29,830
IRS R 0.5% P US0003M	0.0000	-9,150,000	-11,402	-11,587
IRS R 0.508% P US0003M	0.0000	-26,480,000	-78,209	-58,287
IRS R 0.518% P US0003M	0.0000	-6,290,000	-18,320	-18,590
IRS R 0.562% P US0003M	0.0000	-6,290,000	-21,150	-18,720
IRS R 0.568% P US0003M	0.0000	-12,400,000	-40,300	-36,507
IRS R 0.75% P US0003M	0.0000	-9,730,000	-22,897	-12,647
IRS R 1.064% P US0003M	0.0000	-995,000	-33,469	-67,924
IRS R 1.2% P US0003M	0.0000	7,100,000	69,509	59,738
IRS R 1.234 P US0003M	0.0000	-912,500	-29,930	-54,542
IRS R 1.244% P US0003M	0.0000	-912,500	-29,839	-53,936
IRS R 1.2475% P US0003M (OTC)	0.0000	-1,280,000	-30,144	-46,513
IRS R 1.254% P US0003M	0.0000	-1,010,000	-33,305	-63,507
IRS R 1.2825% P US0003M	0.0000	550,000	29,755	13,135
IRS R 1.305% P US0003M	0.0000	4,950,000	46,221	46,219
IRS R 1.385% P US0003M	0.0000	5,050,000	76,184	69,617
IRS R 1.429% P US0003M	0.0000	550,000	29,480	15,492
IRS R 1.438% P US0003M	0.0000	-1,840,000	-59,984	-94,008
IRS R 1.492% P US0003M	0.0000	1,230,000	64,606	36,008
IRS R 1.5% P US0003M	0.0000	-2,370,000	-28,440	-32,570
IRS R 1.5% P US0003M (OTC)	0.0000	-1,400,000	-19,180	-28,264
IRS R 1.525% P US0003M	0.0000	-130,000	-34,227	-46,717
IRS R 1.55% P US0003M	0.0000	1,600,000	58,080	46,541
IRS R 1.6% P US0003M	0.0000	-1,340,000	-24,455	-24,320
IRS R 1.62% P US0003M	0.0000	-1,210,000	-32,095	-19,895
IRS R 1.775% P US0003M	0.0000	-1,100,000	-23,568	-659
IRS R 1.8% P US0003M	0.0000	880,000	58,160	57,209
IRS R 1.848% P US0003M	0.0000	-640,000	-66,720	-77,578
IRS R 1.97% P US0003M	0.0000	1,230,000	56,211	57,169
IRS R 2% P US0003M	0.0000	-5,380,000	-114,117	-18,308
IRS R 2.012% P US0003M	0.0000	-1,870,000	-71,247	-44,771
IRS R 2.4% P US0003M	0.0000	-1,670,000	-18,704	-8,322
IRS R 2.602% P US0003M	0.0000	1,320,000	73,854	112,445
IRS R US0003M P 0.3%	0.0000	-2,530,000	-1,170	-212
IRS R US0003M P 0.485%	0.0000	-9,205,000	-26,464	-10,193
IRS R US0003M P 0.508%	0.0000	-12,300,000	-38,591	-16,578
IRS R US0003M P 0.518%	0.0000	-6,290,000	-18,320	-8,964
IRS R US0003M P 0.562%	0.0000	-6,290,000	-21,150	-11,371
IRS R US0003M P 0.9%	0.0000	-3,550,000	-18,460	-10,606
IRS R US0003M P 1.25%	0.0000	7,820,000	92,667	109,269

	Coupon	Units	Cost	Market Value
IRS R US0003M P 1.2825%	0.0000	550,000	29,755	47,824
IRS R US0003M P 1.385%	0.0000	5,050,000	73,228	34,821
IRS R US0003M P 1.492%	0.0000	1,230,000	64,606	89,192
IRS R US0003M P 1.675%	0.0000	740,000	32,856	42,338
IRS R US0003M P 1.68%	0.0000	740,000	33,180	42,415
IRS R US0003M P 1.848%	0.0000	-640,000	-66,720	-56,311
IRS R US0003M P 2%	0.0000	-440,000	-45,650	-45,650
IRS R US0003M P 2.012%	0.0000	-1,870,000	-71,247	-85,150
IRS R US0003M P 2.602%	0.0000	1,320,000	73,854	44,437
JACKSON PARK TRUST LIC F 144A	3.2424	499,000	443,321	437,273
JP MORGAN CHASE CO BKWD E 144A	2.6900	1,665,000	1,649,227	1,637,847
JP MORGAN CHASE CO BKWD F 144A	3.4900	1,082,000	1,065,286	1,067,221
JP MORGAN CHASE COM JP3 E 144A	4.2116	177,000	148,718	131,201
JP MORGAN CHASE COM LAQ A 144A	1.0900	0	0	0
JPMORGAN-CIBC COM RR1A A1 144A	5.6294	3,327	1,412	1,253
KKR INDUSTRIAL PORT AIP F 144A	3.5130	0	0	0
LOAN SCIENCE STUDEN A A1B 144A	2.1239	486,884	464,956	487,428
LOANPAL SOLAR LOAN 1GS B 144A	2.8400	236,000	235,918	240,892
MARINER WEALTH ADVISORS 8/21 C	0.0000	66,781	66,781	66,447
MARLETTE FUNDING TRU 1A A 144A	0.6000	461,999	461,986	462,247
MARLETTE FUNDING TRU 2A A 144A	0.5100	722,148	722,145	722,167
MBRT 2019-MBR MBR H1 144A	4.0900	225,000	220,080	224,143
MERCEDES-BENZ AUTO LEASE B A2	0.3100	1,583,101	1,583,423	1,583,661
MERRILL LYNCH MORTGAGE HE2 A1B	1.0293	91,857	94,836	91,417
ML-CFC COMMERCIAL MORTGAG 8 AJ	5.7467	12,846	8,805	8,736
MORGAN STANLEY BANK C19 E 144A	3.2500	209,000	175,473	155,951
MORGAN STANLEY BANK C20 D 144A	3.0710	414,000	296,865	402,365
MORGAN STANLEY BANK C9 G 144A	4.1093	849,000	685,474	553,116
MORGAN STANLEY BANK OF AM C9 F	4.1093	357,000	314,897	288,130
MORGAN STANLEY CAPITAL I HQ7 F	5.3310	850,000	897,287	553,095
MORGAN STANLEY XLF2 SNMC 144A	1.8233	514,000	508,537	155,031
MOTEL 6 TRUST 2017 MTL6 G 144A	5.8460	31	29	31
MULTIFAMILY CONNEC 01 M10 144A	3.8393	421,000	356,725	436,726
NATIONAL COLLEGIATE STUDE 1 B2	1.5000	677,000	311,870	142,430
NATIONAL COLLEGIATE STUDENT LO	0.0100	392,000	209,571	107,564
NAVIENT STUDENT LOA 2A A1 144A	0.3560	57,399	57,399	57,399
NAVIENT STUDENT LOA 2A A2 144A	1.1393	476,033	478,491	476,842
NEW ORLEANS HOTEL HNLA F 144A	3.7787	145,000	118,343	125,960
NISSAN AUTO LEASE TRUST 2 B A2	0.3400	599,179	599,470	599,461
NISSAN AUTO RECEIVABLES 2 A A2	0.1600	3,800,000	3,799,907	3,799,329
PFS FINANCING CORP B A 144A	1.2100	3,126,000	3,147,076	3,146,409
PFS FINANCING CORP F A 144A	3.5200	1,550,000	1,563,172	1,547,651
PRECISION MEDICINE 2/21	0.0000	78,888	78,888	78,855
PRESTIGE AUTO RECEI 1A A2 144A	0.5200	1,120,596	1,121,353	1,121,161
PRIMA CAPITAL CRE SE 8A C 144A	3.0000	358,000	320,339	340,207
RV RETAILER 7/21 DELAYED TL	0.0000	29,685	29,648	29,611
SANTANDER CONSUMER AA A2 144A	0.2300	1,909,759	1,909,501	1,909,820
SANTANDER RETAIL AUT A A2 144A	1.6900	1,427,823	1,436,298	1,432,181
SANTANDER RETAIL AUT A A2 144A	0.3200	792,518	793,139	792,767
SOFI PROFESSIONAL LO E A1 144A	0.5893	270,661	270,759	270,793
SOVOS COMPLIANCE 7/21 COV-LITE	0.0000	47,123	47,005	47,379
SWI P 1.62% R US0003M	0.0000	-1,210,000	-32,095	-23,209
TESLA AUTO LEASE TRU A A2 144A	0.5500	1,923,240	1,925,428	1,925,182
THARALDSON HOTEL PO THL F 144A	4.1885	174,167	172,734	169,464
TOYOTA AUTO RECEIVABLES 2 A A2	0.1600	1,660,211	1,660,201	1,659,948
TOYOTA AUTO RECEIVABLES 2 B A2	0.1400	4,465,000	4,464,927	4,462,621
TOYOTA AUTO RECEIVABLES 2 C A2	0.2000	3,275,000	3,274,753	3,274,752
TOYOTA AUTO RECEIVABLES 2 C A2	0.3600	170,854	170,923	170,906
TOYOTA AUTO RECEIVABLES 2 D A2	0.2300	1,214,052	1,214,025	1,214,333
UBS COMMERCIAL MOR NYCH G 144A	4.9283	476,000	473,648	446,977
UNIVERSAL HOSPITAL/AGILITI	0.0000	931,526	929,247	925,704
VERIZON OWNER TRUST 2018 A A1A	3.2300	464,819	470,694	466,559
VERIZON OWNER TRUST 2018 A A1B	0.3256	1,759,110	1,759,937	1,759,552
VERIZON OWNER TRUST 2019 A A1A	2.9300	796,709	808,970	803,882
VERIZON OWNER TRUST 2019 A A1B	0.4156	1,965,364	1,967,663	1,967,138
VERIZON OWNER TRUST 2019 B A1A	2.3300	1,311,232	1,328,864	1,323,118
VERIZON OWNER TRUST 2019 B A1B	0.5356	3,215,969	3,222,940	3,221,365
VERIZON OWNER TRUST 2019 C A1A	1.9400	1,945,000	1,969,828	1,964,162
VERIZON OWNER TRUST 2019 C A1B	0.5056	1,054,000	1,057,154	1,056,299
VOLKSWAGEN AUTO LEASE TRU A A2	0.2700	797,315	797,693	797,643
VOLKSWAGEN AUTO LOAN ENH 1 A2B	0.7174	118,900	119,005	118,944
VOLVO FINANCIAL EQU 1A A2 144A	0.3700	2,627,569	2,628,783	2,628,874
VX CARGO 2018-1 TRUST 1 B 144A	6.5350	1,314,437	1,314,420	1,276,944
WELLS FARGO COMMERC C29 E 144A	4.2150	100,000	89,302	87,232
WELLS FARGO COMMERC LC5 F 144A	4.7569	352,000	324,044	300,658
WELLS FARGO COMMERCIAL M C29 D	4.2150	155,000	154,276	156,428
WFRBS COMMERCIAL MO C18 D 144A	4.8629	514,000	494,715	438,900
WFRBS COMMERCIAL MO C18 E 144A	4.8629	285,000	255,747	114,798
WFRBS COMMERCIAL MO C22 D 144A	3.8982	174,000	132,237	163,233
WFRBS COMMERCIAL MO C24 D 144A	3.6920	647,000	487,079	343,977
WORLD OMNI AUTO RECEIVAB B A2A	0.5500	717,434	718,518	717,755
WORLD OMNI AUTO RECEIVABL B A2	0.2000	2,455,000	2,455,184	2,454,886
WORLD OMNI AUTOMOBILE LEA A A2	0.2100	4,127,000	4,126,625	4,126,148
WORLD OMNI SELECT AUTO TR A A2	0.4700	1,227,447	1,228,529	1,228,241
<b>Total of Domestic Corporate &amp; Other Bonds</b>			<b>184,643,994</b>	<b>184,646,496</b>
<b>Inflation Protection Securities</b>				
US TREAS-CPI INFLAT	0.1250	102,707,207	108,328,699	110,611,529
US TREAS-CPI INFLAT	0.2500	33,413,847	35,500,526	36,351,140

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	0.3750	29,693,304	30,140,997	32,287,883
US TREAS-CPI INFLAT	0.5000	13,461,776	14,405,323	14,756,920
US TREAS-CPI INFLAT	0.6250	36,510,220	37,693,348	40,072,965
US TREAS-CPI INFLAT	0.7500	36,337,448	36,732,996	42,856,584
US TREAS-CPI INFLAT	1.0000	19,351,387	20,809,560	25,700,146
US TREAS-CPI INFLAT	1.3750	3,822,797	4,245,176	5,246,241
US TREAS-CPI INFLAT	1.7500	2,193,483	2,352,167	2,639,234
US TREAS-CPI INFLAT	2.0000	2,846,809	2,997,392	3,319,794
US TREAS-CPI INFLAT	2.1250	11,694,766	13,708,661	17,501,465
US TREAS-CPI INFLAT	2.3750	9,687,415	10,575,902	11,751,139
US TREAS-CPI INFLAT	2.5000	1,153,496	1,273,679	1,477,346
US TREAS-CPI INFLAT	3.6250	2,392,905	2,827,050	3,199,061
US TREAS-CPI INFLAT	3.8750	273,966	346,010	382,122
US TREAS-CPI INFLAT	0.8750	20,040,533	21,002,651	23,357,264
US TREAS-CPI INFLAT	3.3750	2,183,676	2,849,872	3,194,934
UST INFLATIONARY FUND	0.0000	60,703,527	608,924,362	760,513,875
<b>Total of Inflation Protection Securities</b>			<b>954,714,371</b>	<b>1,135,219,642</b>

### Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	644,652	643,074	621,283
ABC SUPPLY 10/19 COV-LITE TL	0.0000	800,192	797,341	794,478
ACRISURE 1/20 TLB	0.0000	874,930	874,146	865,997
ADIENT 4/21 TLB1	0.0000	218,184	217,638	218,092
ADVANCED COMPUTER 9/19	0.0000	443,250	440,091	439,926
ADVANCED DRAINAGE 7/19 TL	0.0000	1,325,940	1,327,598	1,325,940
ADVISOR GROUP 1/21 TL	0.0000	0	0	0
ALCHEMY COPYRIGHTS 8/20 COV-LI	0.0000	992,513	990,652	992,513
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000	446,378	446,475	445,012
ALKERMES 3/21 COV-LITE TLB	0.0000	646,959	635,363	642,916
ALLEGRO MICROSYSTEMS 9/20 COV-	0.0000	17,844	17,665	17,799
ALLIANCE LAUNDRY 9/20 COV-LITE	0.0000	672,956	667,909	673,555
ALLIANT INSURANCE 10/20	0.0000	107,155	106,619	107,185
ALLIANT INSURANCE 4/18	0.0000	1,284,761	1,283,784	1,275,125
AMERICAN RESIDENTIAL 10/20	0.0000	907,042	902,507	905,908
AMERICAN TRAILER WORLD 3/21 CO	0.0000	300,000	299,875	298,425
AMWINS 2/21 TLB	0.0000	1,181,996	1,179,625	1,174,467
AQA ACQUISITION/SMARTBEAR 11/2	0.0000	417,653	419,219	419,090
ARAMARK 6/18 COV-LITE TLB	0.0000	126,020	125,257	123,131
ARBY'S/INSPIRE BRANDS 1/20 COV	0.0000	1,198,551	1,117,992	1,196,430
ARBY'S/INSPIRE BRANDS 11/20 CO	0.0000	474,754	470,007	475,348
ARUBA INVESTMENTS (ANGUS)11/20	0.0000	292,936	290,006	293,302
ASCEND PERFORMANCE 2/21 COV-LI	0.0000	769,135	761,158	777,665
ASCENSUS 5/21 TL	0.0000	428,610	426,467	427,183
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000	1,055,168	1,048,475	1,045,935
ASPEN DENTAL 6/21 INCREMENTAL	0.0000	126,153	125,522	125,995
ATHENAHEALTH 2/21 COV-LITE TLB	0.0000	1,333,898	1,309,896	1,336,565
ATKORE 5/21 TL	0.0000	232,970	231,806	232,025
ATLANTIC AVIATION 7/21 COV-LIT	0.0000	284,777	284,065	284,370
AUTHENTIC BRANDS 1/21 TLB	0.0000	712,046	711,766	710,600
AUTHENTIC BRANDS 7/20 INCREMEN	0.0000	301,597	294,057	294,057
AUTODATA 5/19 COV-LITE TLB	0.0000	755,376	738,809	751,244
AVANTOR 7/21 COV-LITE TLB4	0.0000	444,600	444,036	443,822
BAY CLUB 9/18 COV-LITE TL	0.0000	1,095,236	1,091,165	1,058,272
BEACON ROOFING 4/21 COV-LITE T	0.0000	847,489	847,365	842,277
BELFOR 4/19 TLB	0.0000	312,130	311,122	312,910
BELRON 4/21 (USD) TLB	0.0000	1,010,361	1,011,340	1,008,088
BLACKSTONE CQP 5/21 TLB	0.0000	639,878	636,679	637,747
BLACKSTONE MORTGAGE 6/21 TLB2	0.0000	840,628	816,536	839,577
BLOUNT 9/18 COV-LITE TLB	0.0000	362,743	362,524	363,065
BOYD 6/21 TL	0.0000	425,000	422,875	423,406
BRICKMAN GROUP/BRIGHTVIEW	0.0000	902,257	900,986	896,618
BROOKS AUTOMATION 10/17	0.0000	379,248	379,089	376,404
CABLEVISION SYSTEMS 3/17 TLB	0.0000	1,011,697	1,006,545	996,521
CABLEVISION SYSTEMS/ALTICE USA	0.0000	270,423	270,423	266,986
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	808,878	802,796	812,583
CAMBREX 1/21 COV-LITE TLB2	0.0000	778,668	778,668	779,361
CARESTREAM 5/20 EXTENDED TL	0.0000	539,921	539,960	541,497
CCC INFORMATION 9/21 COV-LITE	0.0000	741,282	739,428	740,355
CENSEOHEALTH / ADVANCE HEALTH	0.0000	524,510	521,887	521,887
CENTURI GROUP 8/21 TLB	0.0000	545,142	539,690	544,689
CENTURYLINK 1/20 COV-LITE TLB	0.0000	1,323,790	1,299,943	1,308,156
CERIDIAN 4/18 COV-LITE TLB	0.0000	921,516	903,534	908,154
CHROMAFLO TECHNOLOGIES 11/16	0.0000	207,137	206,619	207,137
CINEWORLD 9/19 INCREMENTAL TL	0.0000	62,706	62,461	51,105
CITADEL SECURITIES 1/21 TLB	0.0000	507,885	507,250	502,989
CLARIVATE ANALYTICS 10/19 COV-	0.0000	989,950	963,964	987,059
CLARIVATE ANALYTICS 9/20	0.0000	199,000	198,005	199,436
CLOUDERA 12/20 COV-LITE TLB	0.0000	508,782	506,238	508,146
CLOUDERA 7/21 TL	0.0000	622,300	616,077	621,136
COHU 9/18 COV-LITE TLB	0.0000	351,454	350,453	349,918
COMMSCOPE 1/19 TLB	0.0000	892,272	889,087	886,883
CONNECTWISE 9/21 TLB	0.0000	225,534	224,407	224,971
CONSOLIDATED CONTAINER/ALTIUM	0.0000	192,641	191,678	191,402
CORELOGIC 6/21 COV-LITE TL	0.0000	910,000	905,450	908,863
CORNERSTONE ONDEMAND 3/21 COV-	0.0000	364,518	353,582	363,927
CORNERSTONE ONDEMAND 9/21 TL	0.0000	758,365	755,406	756,469
COWEN 3/21 COV-LITE TLB	0.0000	567,150	564,314	568,568
CULLIGAN 6/21 COV-LITE TLB	0.0000	480,862	478,597	482,185
DEALER TIRE 1/20 TLB1	0.0000	200,000	200,000	199,916

	Coupon	Units	Cost	Market Value
DEXKO GLOBAL 9/21 (USD) COV-LI	0.0000	177,794	176,906	177,572
DIVERSEY 9/21 TLB	0.0000	193,912	192,942	194,046
DRW 3/21 TL	0.0000	878,381	874,823	874,718
DTZ/CUSHMAN 1/20 COV-LITE TLB	0.0000	1,212,872	1,208,404	1,201,046
DUFF & PHELPS 4/20 (USD) COV-L	0.0000	1,049,111	1,035,643	1,051,241
DYNATRACE 8/18 COV-LITE TL	0.0000	208,374	205,248	207,376
EZOPEN 02/21 COV-LITE TL	0.0000	665,313	658,660	664,900
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000	730,335	721,532	720,943
EMDEON 3/17 COV-LITE TLB	0.0000	1,407,431	1,406,177	1,405,742
ENERGIZER 12/20 TLB	0.0000	448,837	446,592	448,276
EPICOR 7/20 COV-LITE TL	0.0000	1,445,720	1,446,357	1,445,070
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000	444,500	444,500	445,056
FERRO 4/18 (USD) COV-LITE TLB1	0.0000	179,748	179,299	179,374
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	198,840	199,249	198,385
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	194,141	194,540	193,696
FILTRATION GROUP 3/18 (USD) TL	0.0000	724,595	725,531	720,523
FIRST ADVANTAGE 2/21 COV-LITE	0.0000	771,924	767,538	770,959
FIRSTLIGHT FIBER 5/18 TL	0.0000	832,045	829,728	820,255
FLEXERA SOFTWARE 12/20 COV-LIT	0.0000	1,748,496	1,746,478	1,749,038
FLYNN RESTAURANT 6/18 TL	0.0000	838,003	831,384	828,366
FOCUS FINANCIAL PARTNERS 1/20	0.0000	1,189,979	1,190,079	1,180,555
FORTRESS INVESTMENT 9/20 COV-L	0.0000	564,631	567,580	562,113
FOUNDATION BUILDING MATERIALS	0.0000	808,924	808,902	803,003
GATES GLOBAL 2/21 COV-LITE TL	0.0000	50,000	49,813	49,894
GCI 9/20 TLB	0.0000	431,819	429,660	431,011
GEON PERFORMANCE 8/21 COV-LITE	0.0000	227,072	225,369	228,562
GLOBAL HEALTHCARE EXCHANGE	0.0000	646,744	647,418	645,399
GRAFTECH 2/18 COV-LITE TLB	0.0000	505,883	502,603	505,883
GRAHAM PACKAGING 2/21 COV-LITE	0.0000	979,307	973,836	978,220
GREATBATCH/INTEGER 8/21	0.0000	818,098	814,008	816,904
HARSCO 3/21 TL	0.0000	1,054,773	1,049,499	1,051,693
HAYWARD INDUSTRIES 5/21 COV-LI	0.0000	941,623	941,381	938,685
HD SUPPLY WATERWORKS 6/21 TLB	0.0000	1,183,102	1,181,626	1,177,187
HEALTHCARE ROYALTY 7/21 COV-LI	0.0000	778,100	776,155	775,182
HILEX POLY/NOVOLEX 3/21 COV-LI	0.0000	1,019,654	1,019,983	1,017,248
HILLMAN 2/21 TLB1	0.0000	688,690	688,969	687,657
HORIZON PHARMA/HORIZON	0.0000	911,600	907,042	906,586
HORIZON PHARMA/HORIZON THERAPE	0.0000	350,310	349,435	349,498
HORNBLOWER 11/20 INCREMENTAL C	0.0000	729,547	727,376	688,693
HUB INTERNATIONAL 1/21 COV-LIT	0.0000	838,508	832,766	838,508
HUDSON RIVER 3/21 TL	0.0000	1,168,279	1,155,924	1,160,767
HYLAND SOFTWARE 10/18	0.0000	1,524,260	1,493,638	1,525,053
ICON/PRA HEALTH 7/21 US TERM L	0.0000	181,888	180,979	182,468
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	0	0	0
INGRAM MICRO 7/21 COV-LITE TL	0.0000	794,751	789,054	796,341
INOVALON HOLDINGS 2/20	0.0000	1,114,756	1,095,589	1,113,664
INSTALLED BUILDING 12/19 COV-L	0.0000	546,180	531,989	544,815
INSULET 4/21 COV-LITE TLB	0.0000	572,390	570,959	573,346
INTERNET BRANDS 6/20 INCREMENT	0.0000	135,712	134,355	136,009
INTERNET BRANDS 8/17 COV-LITE	0.0000	914,845	913,308	911,725
INTRAWEST/ALTERRA 7/21 SERIES	0.0000	1,127,820	1,127,581	1,123,591
ISTAR FINANCIAL 6/16 TLB	0.0000	1,148,161	1,147,651	1,145,290
JANE STREET 1/21 TL	0.0000	910,799	909,414	901,236
JMC STEEL/ZEKELMAN 1/20 TL	0.0000	1,036,067	1,036,067	1,024,194
K-MAC 7/21 COV-LITE TL	0.0000	910,000	905,450	904,995
KOFAX 1/19 INCREMENTAL	0.0000	937,722	929,024	940,264
KOFAX 2/18 COV-LITE TL	0.0000	44,092	44,092	44,183
LES SCHWAB 10/20 COV-LITE TLB	0.0000	264,732	263,409	264,237
LEVEL 3 11/19 COV-LITE TLB	0.0000	1,114,745	1,113,999	1,100,610
LIFE SCIENCES/ASP NAVIGATE 9/2	0.0000	907,042	893,436	897,972
LIVE NATION 10/19 TLB	0.0000	824,224	827,267	802,934
LPL 11/19 TLB1	0.0000	0	0	0
LUMOS NETWORKS 10/17 COV-LITE	0.0000	570,588	570,052	568,922
MADISON IAQ 6/21 COV-LITE TL	0.0000	263,900	262,581	263,459
MAJORDRIVE HOLDINGS COV-LITE T	0.0000	173,000	172,135	173,270
MARINER WEALTH ADVISORS 8/21 C	0.0000	467,464	462,789	465,127
MAXLINEAR 6/21 COV-LITE TLB	0.0000	500,214	498,963	497,923
MEDIWARE INFORMATION/WELLSKY 3	0.0000	438,947	436,752	438,262
MEDPLAST 6/18 2ND LIEN TL	0.0000	218,590	217,282	208,480
MESSER INDUSTRIES 10/18 (USD)	0.0000	1,079,721	1,076,282	1,073,513
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	554,613	547,155	553,919
MGM 6/18 TL	0.0000	513,914	512,536	510,383
MICRO FOCUS 4/17 (USD)	0.0000	129,904	129,548	128,443
MICRO FOCUS 5/20 (USD) TL	0.0000	291,218	283,937	292,764
MICRO FOCUS 6/17 (SEATTLE)	0.0000	877,092	874,684	867,225
MILK SPECIALTIES 6/21 TL	0.0000	626,822	628,080	626,232
MONARCH 4/13 (USD) TLB1	0.0000	612,655	656,425	612,655
MONARCH 4/13 (USD) TLB2	0.0000	317,880	318,533	317,880
MONARCH 5/16 (USD) COV-LITE	0.0000	996,268	997,350	994,923
N-ABLE 7/21 COV-LITE TLB	0.0000	910,000	907,725	908,863
NAVICURE/WAYSTAR 9/19 COV-LITE	0.0000	365,093	365,125	365,093
NEW ARCLIN 2/21 COV-LITE TLB	0.0000	795,547	795,170	794,951
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	262,305	261,603	260,994
NFP 2/20 COV-LITE TL	0.0000	1,300,563	1,299,332	1,286,166
NORANDA ALUMINUM 3/13 ADD-ON B	0.0000	592,674	592,674	504
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000	1,056,704	1,050,842	1,056,704
ODYSSEY LOGISTICS 5/18 COV-LIT	0.0000	268,612	265,590	264,851
OPTION CARE/BIOSCRIP 5/19	0.0000	583,069	581,611	582,777
ORION ADVISOR 3/21 COV-LITE TL	0.0000	287,346	284,473	287,346
ORYX SOUTHERN/ORYX MIDSTREAM	0.0000	0	0	0
PACIFIC DENTAL SERVICES 4/21 C	0.0000	355,556	352,889	356,295

	Coupon	Units	Cost	Market Value
PACIFIC GAS & ELECTRIC 6/20 TL	0.0000	581,930	574,615	571,566
PACKAGING COORDINATORS/PCI PHA	0.0000	415,565	415,123	415,827
PACTIV EVERGREEN/REYNOLDS GROU	0.0000	176,331	175,449	176,066
PAREXEL INTERNATIONAL 8/21 TL	0.0000	558,292	555,501	558,381
PENN ENGINEERING 6/17 USD	0.0000	449,276	450,163	448,714
PERATON 2/21 COV-LITE TLB	0.0000	1,464,294	1,460,466	1,464,528
PHARMACEUTICAL PRODUCT 3/18	0.0000	0	0	0
PHARMACEUTICAL PRODUCT/PPD 1/2	0.0000	1,114,607	1,109,033	1,112,288
PHILADELPHIA ENERGY SOLUTIONS	0.0000	2,024,592	5,848,215	29,954
PIKE 1/21 INCREMENTAL TLB	0.0000	599,974	597,786	599,566
PILOT TRAVEL CENTERS 7/21 COV-	0.0000	442,500	440,288	440,920
PLASTIPAK PACKAGING 4/18	0.0000	869,170	855,138	867,980
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000	1,075,045	1,072,754	1,071,465
PODS 3/21 COV-LITE TLB	0.0000	680,794	677,390	680,916
POTTERS INDUSTRIES 11/20 COV-L	0.0000	454,661	450,114	454,379
PQ CORP/ECOVYST 6/21 COV-LITE	0.0000	308,318	307,548	308,383
PQ PERFORMANCE CHEMICALS 4/21	0.0000	404,610	402,587	405,116
PRECISION MEDICINE 2/21 COV-LI	0.0000	601,787	592,761	601,535
PRESS GANEY 7/19 TLB	0.0000	512,390	512,890	508,870
PRESTIGE BRANDS 6/21 B5 TLB	0.0000	910,000	905,450	908,435
PRIMESOURCE 1/21 COV-LITE TL	0.0000	765,999	757,451	762,652
PROLAMINA 11/20 EXTENDED COV-L	0.0000	346,722	346,722	347,155
PROOFPOINT 8/21 COV-LITE TL	0.0000	891,667	889,484	886,763
RAVAGO 2/21 COV-LITE TLB	0.0000	1,084,406	1,080,860	1,078,984
REALPAGE 2/21 COV-LITE TL	0.0000	787,064	786,426	784,357
REXNORD/ZURN WATER SOLUTIONS 9	0.0000	1,000,125	997,625	999,875
REYNOLDS GROUP/PACTIV EVERGREE	0.0000	711,422	709,644	706,087
RING CONTAINER 8/21 COV-LITE T	0.0000	169,283	168,859	169,367
RV RETAILER 1/21 COV-LITE TLB	0.0000	414,815	414,296	413,778
RYAN SPECIALTY GROUP 9/20 COV-	0.0000	683,280	680,088	682,597
SABRE INDUSTRIES 6/21 1ST LIEN	0.0000	151,149	149,638	150,535
SAVAGE ENTERPRISES 8/21 COV-LI	0.0000	575,333	572,456	574,522
SBA FINANCE 4/18 TLB	0.0000	1,054,628	1,053,145	1,044,081
SEAWORLD 8/21 COV-LITE TLB	0.0000	0	0	0
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	962,283	960,824	954,315
SELECT MEDICAL 2/17 COV-LITE	0.0000	1,341,969	1,333,393	1,331,568
SI GROUP/ADDIVANT 7/18 TL	0.0000	701,626	685,617	699,872
SIGNATURE AVIATION/BBA AVIATIO	0.0000	768,300	764,825	767,340
SITEONE LANDSCAPE 3/21 COV-LIT	0.0000	667,445	665,776	664,942
SKILLSOFT 6/21 COV-LITE TLB	0.0000	374,375	368,759	375,621
SOLENIS 6/18 (USD) COV-LITE TL	0.0000	444,600	445,156	444,369
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	276,173	271,062	275,656
SOLENERA 6/21 (USD) COV-LITE TL	0.0000	1,293,663	1,287,194	1,296,095
SOVOS COMPLIANCE 7/21 COV-LITE	0.0000	272,877	272,195	274,356
SPECTRUM BRANDS 3/21 COV-LITE	0.0000	750,094	748,481	747,903
SRAM 5/21 COV-LITE TLB	0.0000	573,935	574,366	572,976
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000	1,203,071	1,198,011	1,189,993
ST. GEORGE'S 6/18 TLB	0.0000	656,507	640,495	654,866
STARWOOD PROPERTY 7/19 TLB	0.0000	467,632	466,833	464,125
STARWOOD PROPERTY 9/20	0.0000	453,521	448,986	454,655
STERIGENICS-NORDION/SOTERA 1/2	0.0000	1,299,030	1,299,030	1,294,704
STRATEGIC MATERIALS 11/17	0.0000	433,763	435,264	386,409
STYROLUTION 1/20 (USD) TLB	0.0000	472,124	473,293	465,434
STYROLUTION/INEOS QUATTRO 1/21	0.0000	850,000	845,750	850,000
SUPERVALU/UNITED NATURAL FOODS	0.0000	550,205	462,873	549,572
SYCAMORE/SANDERSON FARMS 9/21	0.0000	889,000	884,555	885,666
TACALA 1/18 COV-LITE TL	0.0000	858,631	856,321	855,411
TCW GROUP 12/17 COV-LITE TLB1	0.0000	710,059	706,508	698,818
TELENET 1/20 (USD) AR TL	0.0000	638,260	637,020	630,550
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000	1,732,077	1,720,054	1,734,325
THOUGHTWORKS 3/21 COV-LITE TLB	0.0000	573,075	572,929	572,537
TI AUTOMOTIVE 4/21 (USD) TL	0.0000	415,809	407,893	415,809
TRACTMANAGER/SYMPPLR 12/20 COV-	0.0000	500,000	498,750	501,250
TRADER INTERACTIVE 7/21 COV-LI	0.0000	189,193	188,247	188,720
TRANSPLACE 9/17 TL	0.0000	870,019	872,056	868,931
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	508,065	507,609	508,065
TRONOX FINANCE 3/21 COV-LITE T	0.0000	481,783	480,485	479,591
TRUGREEN 10/20 TL	0.0000	837,610	833,488	837,258
ULTIMATE SOFTWARE 1/21 INCREME	0.0000	332,245	328,596	332,687
ULTIMATE SOFTWARE 3/19	0.0000	1,230,846	1,233,704	1,232,593
ULTRA CLEAN 3/21 TL	0.0000	548,139	549,509	548,594
UNITED AIR LINES 4/21 TLB	0.0000	850,992	846,737	856,217
UNIVAR 6/21 B6 COV-LITE TL	0.0000	258,405	257,113	257,759
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000	267,031	264,430	265,695
UNIVERSAL SERVICES 4/21 INCREM	0.0000	1,652,322	1,645,833	1,653,065
UPC FINANCING 4/21 AX TL	0.0000	985,000	975,150	981,513
US FOODS 6/16 COV-LITE TLB	0.0000	354,717	355,378	352,500
US LBM 12/20 TLB	0.0000	281,656	279,010	278,839
UTZ QUALITY FOODS 1/21 TLB	0.0000	1,278,388	1,277,919	1,275,997
VEEAM SOFTWARE 2/20 TLB	0.0000	703,144	688,547	702,265
VERACODE 10/20 TLB	0.0000	646,832	640,363	644,678
VERINT SYSTEMS 1/18 COV-LITE	0.0000	419,263	413,813	417,167
VERTIV 3/21 COV-LITE TLB	0.0000	1,086,226	1,066,893	1,078,980
VIRGIN MEDIA 10/19 COV-LITE	0.0000	563,540	563,725	559,528
VIRTU 3/19 TLB	0.0000	968,076	961,021	966,344
VIRTUS INVESTMENT 9/21	0.0000	897,548	893,060	893,060
WALKER & DUNLOP 12/19 TLB	0.0000	1,177,718	1,174,163	1,177,718
WALTER INVESTMENT 12/13	0.0000	863,696	863,696	170,580
WEBER-STEPHEN 10/20 COV-LITE T	0.0000	760,065	760,211	761,395
WELLS FARGO ASSET MANAGEMENT/W	0.0000	1,042,360	1,040,898	1,045,154
WESTERN DENTAL 7/21 TLB	0.0000	0	0	0

	Coupon	Units	Cost	Market Value
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000	665,150	658,914	660,234
WHATABRANDS/WHATABURGER 8/21 C	0.0000	929,005	924,634	927,630
WHITE CAP 10/20 COV-LITE TL	0.0000	930,105	924,226	932,217
WRENCH 4/19 COV-LITE TLB	0.0000	199,238	198,989	198,989
ZAYO 2/20 (USD) COV-LITE TL	0.0000	1,194,833	1,165,604	1,183,686
<b>Total of Senior Secured Loans</b>			<b>173,001,575</b>	<b>166,177,153</b>

**Total of Domestic Fixed Income Securities**

**1,312,359,940**      **1,486,043,292**

**International Securities**

**21.96%**

	Coupon	Units	Cost	Market Value
<b>AUSTRALIA</b>				
AUSTRALIA GOVERNMENT BOND REGS	3.1240	1,820,000	1,804,577	2,090,744
AUSTRALIA GOVERNMENT BOND REGS	3.8430	2,015,000	2,036,180	2,184,511
AUSTRALIA GOVERNMENT BOND REGS	1.0535	130,000	132,622	115,169
AUSTRALIA GOVERNMENT BOND REGS	2.3164	1,530,000	1,438,163	1,661,838
AUSTRALIA GOVERNMENT BOND REGS	0.8054	1,885,000	1,391,765	1,606,396
AUSTRALIA GOVERNMENT BOND REGS	1.3893	1,540,000	1,231,478	1,484,234
NEW SOUTH WALES TREASURY CORP	3.7386	1,270,000	1,115,394	1,446,715
VOCUS GROUP 6/21 (USD) COV-LIT	0.0000	546,000	540,540	545,318
<b>BERMUDA</b>				
OAKTOWN RE LTD 1A M2 144A	4.0893	132,526	131,954	133,166
<b>BRAZIL</b>				
BRAZIL NOTAS DO TESOURO NACION	6.0000	50,779,000	39,078,239	38,290,707
BRAZILIAN GOVERNMENT INTERNATI	4.2500	1,800,000	1,925,063	1,933,758
<b>CANADA</b>				
BURGER KING/RESTAURANT BRANDS	0.0000	1,460,566	1,459,783	1,441,696
CANADIAN PACER AUT 1A A2A 144A	1.7700	85,357	85,635	85,437
CANADIAN PACER AUT 1A A2A 144A	0.2400	1,929,000	1,928,847	1,928,846
CANADIAN PACER AUT 1A A2B 144A	0.2804	17,230	17,152	17,229
CCP_IRS. P CAD-BA-CDOR 3M CME	0.7900	8,320,000	0	-9,109
CCP_IRS. P CAD-BA-CDOR 3M CME	0.6490	11,040,000	0	-20,851
COREL 6/19 COV-LITE TL	0.0000	245,192	245,192	245,499
EVERGREEN CREDIT CARD 2 A 144A	1.9000	4,465,000	4,553,213	4,536,862
GFL ENVIRONMENTAL 12/20 TL	0.0000	716,031	715,092	716,926
GOLDEN CREDIT CARD T 2A A 144A	0.4338	1,733,000	1,734,717	1,733,236
GOLDEN CREDIT CARD T 4A A 144A	0.6103	400,000	401,966	401,844
GOVERNMENT OF CANADA	0.5000	514,382	436,498	431,897
GOVERNMENT OF CANADA	1.2500	3,582,984	3,238,438	3,514,087
GOVERNMENT OF CANADA	1.5000	3,454,603	3,524,969	3,478,327
GOVERNMENT OF CANADA	2.0000	727,859	684,933	782,613
GOVERNMENT OF CANADA	3.0000	2,069,292	2,327,842	2,381,601
GOVERNMENT OF CANADA	4.0000	2,201,400	2,594,726	2,512,517
GOVERNMENT OF CANADA	4.2500	2,614,541	2,502,358	2,528,933
HUB INTERNATIONAL 4/18 (USD)	0.0000	520,414	518,382	515,158
MASTER CREDIT CARD T 1A A 144A	0.5756	900,000	905,119	904,643
PIVOTAL PAYMENTS 9/18 (USD) TL	0.0000	825,107	823,544	827,689
POINTCLICKCARE 12/20 COV-LITE	0.0000	681,991	678,581	681,138
POWER SOLUTIONS 2/21 (USD)	0.0000	1,200,539	1,196,110	1,194,536
SOLMAX 6/21 TL	0.0000	193,466	191,532	193,064
TRILLIUM CREDIT CARD 1A A 144A	0.4579	4,617,000	4,626,857	4,621,098
VALEANT 5/18 TLB	0.0000	923,141	922,701	921,756
XPLORNET 5/20 COV-LITE TLB	0.0000	746,899	747,974	745,965
<b>CAYMAN ISLANDS</b>				
ANCHORAGE CAPITAL C 4RA E 144A	5.6359	617,000	602,663	598,799
AREIT 2020-CRE4 TR CRE4 D 144A	3.3545	102,000	96,325	102,653
BABSON CLO LTD 2014- IA C 144A	3.5815	600,000	600,523	600,922
CITCO 3/17 TL	0.0000	1,256,230	1,256,205	1,253,881
DRYDEN XXV SENIOR 25A ERR 144A	5.9461	1,890,000	1,860,536	1,864,143
LCM XIII LP 13A ER 144A	7.4236	2,150,000	2,013,686	2,041,857
LCM XX LP 20A ER 144A	5.5815	2,000,000	1,995,126	1,992,566
METAL 2017-1 LLC 1 C1 144A	8.0000	509,249	503,485	73,841
MID OCEAN CBO 2000- 1A A2 144A	7.7254	1,428,547	535,295	242,853
OZLM VII LTD 7RA DR 144A	6.2323	300,000	280,869	278,088
OZLM VIII LTD 8A DRR 144A	6.2023	700,000	683,154	684,268
SAPPHIRE AVIATION FI 1A C 144A	7.3850	1,233,131	1,233,115	717,164
SHELTER GROWTH CRE FL2 E 144A	3.3403	204,000	202,679	201,033
SHELTER GROWTH CRE FL2 F 144A	4.0903	157,250	148,771	153,404
SHELTER GROWTH CRE FL2 G 144A	5.5903	136,000	119,484	130,825
WHITEHORSE VIII LTD 1A CR 144A	2.0758	1,800,000	1,797,412	1,798,711
YORK CLO 1 LTD 1A ERR 144A	5.7083	1,750,000	1,704,561	1,703,013
<b>CHILE</b>				
BONOS DE LA TESORERIA DE LA RE	1.5000	3,077,770,810	4,088,531	3,799,148
BONOS DE LA TESORERIA DE LA RE	2.0000	5,716,790,300	9,060,453	6,820,803
BONOS DE LA TESORERIA DE LA RE	1.9000	2,030,964,975	2,764,177	2,464,089
CCP_IRS. R CL-CLICP-BLOOMBERG	0.0100	3,285,300,000	0	183,509
CHILE GOVERNMENT INTERNATIONAL	2.5500	740,000	737,977	721,382
<b>COLOMBIA</b>				

	Coupon	Units	Cost	Market Value
COLOMBIA GOVERNMENT INTERNATIO	3.0000	1,000,000	970,972	945,040
COLOMBIA GOVERNMENT INTERNATIO	4.0000	1,800,000	1,915,155	1,881,000
COLOMBIA GOVERNMENT INTERNATIO	3.2500	315,000	312,053	293,744
COLOMBIAN TES	3.5000	18,912,241,160	5,573,154	5,238,910
COLOMBIAN TES	3.7500	23,747,594,800	6,645,043	6,087,026
<b>DENMARK</b>				
DENMARK I/L GOVERNMENT BO 144A	0.1000	3,842,931	716,212	700,977
DENMARK I/L GOVERNMENT BOND	0.1000	10,917,836	1,738,232	1,776,316
<b>EGYPT</b>				
EGYPT GOVERNMENT INTERNAT REGS	6.1250	200,000	204,448	201,400
EGYPT GOVERNMENT INTERNAT REGS	5.5770	3,600,000	3,684,826	3,703,068
<b>EURO CURRENCY GEOGRAPHIC</b>				
CCP_IFS. P EUR HICP ALL ITEMS	1.4500	2,150,000	0	-70,721
CCP_IFS. P EUR HICP ALL ITEMS	1.7900	565,000	0	-71,818
CCP_IFS. P EUR HICP ALL ITEMS	1.5370	2,315,000	0	-108,788
CCP_IFS. P EUR HICP ALL ITEMS	1.5340	4,265,000	0	-202,128
CCP_IFS. P EUR HICP ALL ITEMS	1.4638	2,195,000	0	-124,500
CCP_IFS. P EUR HICP ALL ITEMS	1.5025	2,205,000	0	-110,584
CCP_IFS. P EUR HICP ALL ITEMS	1.5375	2,175,000	0	-98,958
CCP_IFS. P EUR HICP ALL ITEMS	1.6115	4,380,000	0	-150,113
CCP_IFS. P EUR HICP ALL ITEMS	1.8860	520,000	0	-39,026
CCP_IFS. P EUR HICP ALL ITEMS	1.7630	4,335,000	0	-54,063
CCP_IFS. R EUR HICP ALL ITEMS	0.0100	21,705,000	0	598,886
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2000	60,000	0	-2,319
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.1500	2,290,000	0	2,250
CCP_IRS. P EUR-EURIBOR-REUTERS	0.1260	340,000	0	-1,775
CCP_IRS. R EUR-EURIBOR-REUTERS	0.0100	810,000	0	-5,606
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.5290	550,000	0	12,504
IRS R 0.7% P EUR006M	0.0000	-2,290,000	-61,268	-38,803
IRS R EUR006M P -0.15	0.0000	4,580,000	32,662	10,473
<b>FRANCE</b>				
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	10,353,326	13,894,404	15,088,814
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	6,799,967	8,169,173	9,725,013
FRENCH REPUBLIC GOVERNMENT 144A	1.8000	2,666,696	4,742,716	5,093,019
FRENCH REPUBLIC GOVERNMENT 144A	2.1000	838,329	1,090,063	1,047,610
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	8,809,420	10,599,189	11,321,791
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	5,539,028	6,451,617	6,952,823
FRENCH REPUBLIC GOVERNMENT REGS	1.8500	2,458,246	3,598,827	3,548,740
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	2,725,830	4,587,875	4,938,906
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	3,084,039	5,145,909	5,100,451
NUMERICABLE / YPSO / ALTICE	0.0000	1,317,821	1,316,111	1,305,631
OBERTHUR 3/21 (USD) TLB	0.0000	948,936	949,624	947,987
<b>GERMANY</b>				
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	8,523,831	11,187,407	12,436,604
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	5,263,301	6,891,161	7,531,489
ORION ENGINEERED 9/21 (USD) TL	0.0000	1,333,500	1,326,833	1,330,166
THYSSENKRUPP ELEVATOR 6/21	0.0000	341,338	334,511	341,812
<b>HUNGARY</b>				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000	211,600,000	0	-21,476
CCP_IRS. P HUF-BUBOR-REUTERS 6	0.9800	16,100,000	856	-2,413
<b>IRELAND</b>				
ELIX AVIATION 2/17 SERIES B TL	0.0000	280,300	280,300	151,362
GRIFOLS 11/19 (USD) COV-LITE T	0.0000	1,172,594	1,166,840	1,153,047
<b>ISRAEL</b>				
IRS P ILS-TELBOR01-REUTERS 3M	1.0110	48,500,000	0	177,495
IRS P ILS-TELBOR01-REUTERS 3M	0.4750	11,900,000	0	3,338
IRS R ILS-TELBOR01-REUTERS 3M	0.0770	46,900,000	0	248,769
ISRAEL GOVERNMENT BOND - CPI L	0.5000	53,100,000	16,947,634	17,919,254
<b>ITALY</b>				
ITALY BUONI POLIENNALI DE 144A	0.1000	749,356	906,312	887,593
ITALY BUONI POLIENNALI DE 144A	1.2500	3,914,654	4,174,124	5,490,760
ITALY BUONI POLIENNALI DE 144A	2.3500	4,174,662	5,116,057	6,735,650
ITALY BUONI POLIENNALI DE 144A	2.5500	2,938,875	5,026,379	5,283,749
ITALY BUONI POLIENNALI DE 144A	2.6000	5,498,658	6,435,702	7,022,682
ITALY BUONI POLIENNALI DE 144A	3.1000	6,762,577	8,901,310	9,725,916
ITALY BUONI POLIENNALI DE 144A	1.3000	3,177,717	3,510,884	4,280,057
ITALY BUONI POLIENNALI DE 144A	0.4000	7,554,420	9,128,291	9,359,481
ITALY BUONI POLIENNALI DE 144A	0.1500	1,733,196	1,984,433	2,022,185
ITALY BUONI POLIENNALI DE REGS	0.1000	1,595,447	1,778,896	1,919,894
ITALY BUONI POLIENNALI DE REGS	0.4500	1,866,621	2,250,159	2,238,786
<b>JAPAN</b>				
JAPANESE GOVERNMENT CPI LINKED	0.1000	3,017,242,536	28,112,482	27,663,042
JAPANESE GOVERNMENT CPI LINKED	0.0050	49,188,448	458,297	450,246
<b>LUXEMBOURG</b>				
GARRETT MOTION 3/21 (USD) TLB	0.0000	600,106	597,856	597,856
ICON 6/21 COV-LITE TLB	0.0000	728,207	724,566	730,530
JAZZ PHARMACEUTICALS 5/21 USD	0.0000	1,170,900	1,165,046	1,172,223

	Coupon	Units	Cost	Market Value
NUMERICABLE / YPSO / ALTICE	0.0000	461,318	460,718	452,899
<b>MEXICO</b>				
CCP_IRS. R MXN-TIIE-BANXICO 28	0.0100	173,500,000	0	94,615
MEXICAN UDIBONOS	2.7500	554,176,193	27,181,450	26,802,069
MEXICAN UDIBONOS	4.5000	147,446,225	8,113,583	7,804,828
MEXICO GOVERNMENT INTERNATIONA	2.1250	185,000	184,145	177,421
MEXICO GOVERNMENT INTERNATIONA	1.4500	530,000	593,201	579,784
<b>NETHERLANDS</b>				
AKZONOBEL SPECIALTY CHEMICALS	0.0000	1,299,771	1,298,003	1,290,347
ATOTECH 3/21 (USD) COV-LITE TL	0.0000	1,293,515	1,288,294	1,291,626
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000	933,850	922,069	926,071
<b>NEW ZEALAND</b>				
NEW ZEALAND GOVERNMENT BOND	1.7500	793,000	563,471	475,240
NEW ZEALAND GOVERNMENT IN REGS	2.0000	5,882,000	4,880,615	5,013,854
NEW ZEALAND GOVERNMENT IN REGS	2.5000	3,446,000	2,691,956	3,339,588
NEW ZEALAND GOVERNMENT IN REGS	3.0000	735,000	632,863	715,499
<b>NIGERIA</b>				
NIGERIA GOVERNMENT INTERN REGS	6.3750	5,400,000	5,720,067	5,697,000
<b>NORWAY</b>				
ADEVINTA 10/20 COV-LITE TLB	0.0000	683,700	676,863	683,700
<b>PANAMA</b>				
PANAMA GOVERNMENT INTERNATIONA	4.5000	460,000	537,470	500,457
<b>PERU</b>				
PERUVIAN GOVERNMENT INTER REGS	1.5931	15,100,000	3,797,499	3,772,401
<b>PUERTO RICO</b>				
EVERTEC 11/18 COV-LITE TLA	0.0000	762,580	759,390	754,001
EVERTEC 11/18 COV-LITE TLB	0.0000	224,282	174,940	224,282
<b>ROMANIA</b>				
ROMANIAN GOVERNMENT INTER REGS	3.6240	595,000	810,300	775,800
<b>RUSSIA</b>				
RUSSIAN FEDERAL BOND - OFZ	7.2500	4,800,000	67,735	65,356
RUSSIAN FEDERAL INFLATION LINK	2.5000	498,904,443	6,878,819	6,667,070
<b>SOUTH AFRICA</b>				
REPUBLIC OF SOUTH AFRICA GOVER	10.5000	31,900,000	2,449,845	2,380,467
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	220,900,993	11,346,856	10,692,553
<b>SPAIN</b>				
SPAIN GOVERNMENT BOND 144A	3.4500	605,000	1,243,722	1,075,155
SPAIN GOVERNMENT INFLATIO 144A	0.7000	2,804,461	3,536,915	4,005,376
SPAIN GOVERNMENT INFLATIO 144A	1.0000	3,423,164	4,542,193	4,889,747
SPAIN GOVERNMENT INFLATIO 144A	1.8000	3,346,906	4,257,548	4,403,712
SPAIN GOVERNMENT INFLATIO 144A	0.6500	3,128,769	3,781,192	4,197,036
SPAIN GOVERNMENT INFLATION LIN	0.1500	2,347,555	2,689,193	2,883,151
ZODIAC/FLUIDRA 1/20 (USD) COV-	0.0000	754,876	758,043	750,785
<b>SWEDEN</b>				
SWEDEN INFLATION LINKED B 144A	0.1250	4,000,000	614,782	598,869
SWEDEN INFLATION LINKED B 144A	1.0000	13,668,383	1,683,486	1,743,594
SWEDEN INFLATION LINKED B 144A	3.5000	18,191,880	3,372,278	2,927,819
SWEDEN INFLATION LINKED BOND	0.1250	4,986,154	621,238	644,033
<b>THAILAND</b>				
THAILAND GOVERNMENT BOND REGS	1.2500	195,738,750	6,180,073	5,717,888
<b>TURKEY</b>				
TURKEY GOVERNMENT BOND	2.4000	55,999,398	13,777,345	6,252,796
TURKEY GOVERNMENT BOND	3.0000	18,976,896	5,803,525	2,142,424
TURKEY GOVERNMENT BOND	2.7000	28,857,729	6,293,054	3,211,485
TURKEY GOVERNMENT BOND	2.9000	55,265,212	6,787,718	6,228,047
TURKEY GOVERNMENT INTERNATIONA	7.2500	2,700,000	2,833,906	2,871,639
<b>UKRAINE</b>				
UKRAINE GOVERNMENT INTERN REGS	7.7500	4,900,000	5,135,274	5,096,000
<b>UNITED ARAB EMIRATES</b>				
GEMS MENASA 7/19 TL	0.0000	718,833	713,785	719,056
<b>UNITED KINGDOM</b>				
CCP_IRS. P UK RPI ALL ITEMS NS	3.5738	3,055,000	0	-310,272
CCP_IRS. P UK RPI ALL ITEMS NS	3.3360	670,000	0	-150,381
CCP_IRS. P UK RPI ALL ITEMS NS	3.4600	1,750,000	0	-208,900
CCP_IRS. P UK RPI ALL ITEMS NS	3.6300	2,195,000	0	-214,382
CCP_IRS. P UK RPI ALL ITEMS NS	3.5600	685,000	0	-93,478
CCP_IRS. P UK RPI ALL ITEMS NS	3.6720	3,135,000	0	-234,958
CCP_IRS. P UK RPI ALL ITEMS NS	3.7460	855,000	0	-66,384
CCP_IRS. R UK RPI ALL ITEMS NS	0.0100	8,185,000	0	631,910
EURO GARAGES/EG GROUP 3/18	0.0000	582,400	578,625	580,122
HYPERION INSURANCE 10/20 INCRE	0.0000	350,046	346,546	349,609
HYPERION INSURANCE/HOWDEN 2/21	0.0000	468,901	464,212	468,024
IGLO BIRDS EYE 12/17 (USD)	0.0000	1,360,483	1,354,241	1,353,681
MERLIN 10/19 (USD) DELAYED	0.0000	120	120	116
MERLIN 10/19 (USD) TLB	0.0000	992	996	959
PAYSAFE 6/21 (USD) COV-LITE TL	0.0000	910,000	907,725	899,308
R&R ICE CREAM/FRONERI 1/20	0.0000	706,618	666,611	697,785

	Coupon	Units	Cost	Market Value
UNITED KINGDOM INFLATION- REGS	0.1250	0	0	0
UNITED KINGDOM INFLATION- REGS	0.5000	0	0	0
UNITED KINGDOM INFLATION- REGS	0.6250	0	0	0
UNITED KINGDOM INFLATION- REGS	0.7500	0	0	0
UNITED KINGDOM INFLATION- REGS	1.2500	0	0	0
<b>Total of International Securities</b>			<b>481,830,986</b>	<b>474,763,720</b>
<b>Cash Equivalent Securities</b>				<b>7.14%</b>
<b>Master Notes/Money Markets</b>				
BNY MELLON CASH RESERVE	0.0100	485,788	485,788	485,788
CME CCP COLL HELD AT GSC	0.0000	319,000	319,000	319,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500	370,000	370,000	370,000
SWAP COLLATERAL WITH BARCLAYS	0.0000	-3,081	-3,081	-3,081
SWAP COLLATERAL WITH CITIBANK	0.0000	-59,962	-59,962	-59,962
SWAP COLLATERAL WITH DEUTSCHE	0.0000	-35,186	-35,186	-35,186
SWAP COLLATERAL WITH GOLDMAN	0.0000	10,000	10,000	10,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	2,364,000	2,364,000	2,364,000
SWAP COLLATERAL WITH MORGAN	0.0000	375,000	375,000	375,000
SWAP COLLATERAL WITH UBS	0.0000	-60,000	-60,000	-60,000
SWAP/ISDA BANK OF AMERICA (BOA)	1.5500	-220,000	-220,000	-220,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500	-340,000	-340,000	-340,000
SWAP/ISDA HSBC CASH COLLATERAL	1.5500	-10,000	-10,000	-10,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500	149,000	149,000	149,000
TORONTO DOM CASH COLLATERAL	1.5500	-80,000	-80,000	-80,000
U S TREASURY BILL	0.0000	41,965,000	41,960,952	41,960,952
UMC CASH SWEEP ACCOUNT	0.1715	83,044,324	83,044,324	83,044,324
Others (Payables, Receivables, Etc.)			23,060,622	26,103,970
<b>Total of Master Notes/Money Markets</b>			<b>151,330,458</b>	<b>154,373,806</b>
<b>Total of Cash Equivalent Securities</b>			<b>151,330,458</b>	<b>154,373,806</b>
<b>Real Assets</b>				<b>1.59%</b>
<b>Real Assets</b>				
HANCOCK TIMBERLAND XII LP	0.0000	29,246,777	22,101,014	29,246,777
JP MORGAN ASIAN INFRASTRUCTURE	0.0000	5,099,004	6,948,596	5,099,004
<b>Total Real Assets</b>			<b>29,049,610</b>	<b>34,345,781</b>
<b>Total Real Assets</b>			<b>29,049,610</b>	<b>34,345,781</b>
<b>Derivatives</b>				<b>0.576%</b>
<b>Futures Contracts</b>				
BANK ACCEPT FUTURE (MSE)	0.0000	1	0	-2,467
EURO-BUND FUTURE (EUX)	0.0000	-10	0	33,030
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000	-13	0	111,491
90DAY STERLING FUTURE (ICF)	0.0000	193	0	-97,371
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	26	0	34,054
COPPER FUTURE (LME)	0.0000	13	0	-57,319
LONG GILT FUTURE (ICF)	0.0000	-24	0	128,292
WHITE SUGAR FUTURE (ICE)	0.0000	21	0	14,763
90DAY EURODOLLAR FUTURE (CME)	0.0000	-26	0	9,911
ALUMINUM HG FUTURE (LME)	0.0000	61	0	160,094
BRENT CRUDE FUTURE (ICE)	0.0000	291	0	1,634,657
BRENT CRUDE OIL FUTURE (ICE)	0.0000	33	0	-1,825
COCOA FUTURE (NYB)	0.0000	64	0	74,297
COFFEE 'C' FUTURE (NYB)	0.0000	58	0	118,013
COPPER FUTURE (CMX)	0.0000	37	0	-248,259
COPPER FUTURE (LME)	0.0000	31	0	-394,544
CORN FUTURE (CBT)	0.0000	394	0	-150,851
COTTON NO 2 FUTURE (NYB)	0.0000	48	0	255,015
COTTON NO.2 FUTURE (NYB)	0.0000	33	0	317,512
EURO\$ 1YR MID-CRV FUT DEC 22	0.0000	92	8,228	575
GAS OIL FUTURE (ICE)	0.0000	11	0	44,911
GASOLINE RBOB FUTURE (NYM)	0.0000	110	0	610,891
GOLD 100 OZ FUTURE (CMX)	0.0000	129	0	-714,765
KC HRW WHEAT FUTURE (CBT)	0.0000	131	0	43,546
LEAN HOGS FUTURE (CME)	0.0000	169	0	590,301
LIVE CATTLE FUTURE (CME)	0.0000	149	0	-244,587
LME PRI ALUM FUT (LME)	0.0000	16	0	-7,300
LOW SU GASOIL G FUTURE (ICE)	0.0000	104	0	878,129
NATURAL GAS FUTURE (NYM)	0.0000	519	0	9,127,439
NICKEL FUTURE (LME)	0.0000	22	0	-170,211
NY HARB ULSD FUTURE (NYM)	0.0000	71	0	594,331
PALLADIUM FUTURE (NYM)	0.0000	14	0	-1,030,220
PLATINUM FUTURE (NYM)	0.0000	22	0	-28,276
PRI ALUMINUM FUTURE (LME)	0.0000	70	0	414,419
RED WHEAT FUT (MGE)	0.0000	7	0	824
RED WHEAT FUTURE (MGE)	0.0000	8	0	5,100
SILVER FUTURE (CMX)	0.0000	46	0	-407,845
SOYBEAN FUTURE (CBT)	0.0000	189	0	-483,830

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
SOYBEAN MEAL FUTURE (CBT)	0.0000	106	0	-546,612
SOYBEAN OIL FUTURE (CBT)	0.0000	115	0	-269,861
SUGAR #11 WORLD FUTURE (NYB)	0.0000	236	0	141,544
US 10YR NOTE FUTURE (CBT)	0.0000	-67	0	108,015
US 10YR NOTE FUTURE DEC 21	0.0000	-46	-2,016	9,344
US 10YR ULTRA FUTURE (CBT)	0.0000	-5	0	3,047
US 2YR NOTE FUTURE (CBT)	0.0000	64	0	-7,905
US 5YR NOTE FUTURE (CBT)	0.0000	102	0	-78,328
US ULTRA BOND FUTURE (CBT)	0.0000	-2	0	10,875
WHEAT FUTURE (CBT)	0.0000	136	0	-71,269
WTI CRUDE FUTURE (NYM)	0.0000	385	0	2,025,897
ZINC FUTURE (LME)	0.0000	30	0	-34,681
<b>Total of Futures Contracts</b>			<b>6,211</b>	<b>12,451,989</b>
<b>Total of INFLATION PROTECTION FUND</b>			<b>1,974,577,204</b>	<b>2,161,978,588</b>