

INFLATION PROTECTION FUND

Domestic Fixed Income Securities

68.82%

Domestic Corporate & Other Bonds

	Coupon	Units	Cost	Market Value
ALLY AUTO RECEIVABLES TRU 1 A2	5.3200%	29,046	29,044	29,061
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	740,000	684,892	715,643
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	153,112	155,174	154,594
BA CREDIT CARD TRUST A1 A1	4.7900%	826,000	828,977	829,533
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	446,752	433,290	444,056
CAPITAL ONE PRIME AUTO R 2 A2A	5.9100%	51,929	52,146	51,961
CAPITAL ONE PRIME AUTO R 2 A2B	4.8939%	36,696	36,746	36,700
CARMAX AUTO OWNER TRUST 4 A2B	4.7896%	406,920	406,733	407,221
CARMAX AUTO OWNER TRUST 4 A2B	5.1396%	104,273	104,538	104,305
CCG RECEIVABLES TRUS 1 A2 144A	3.9100%	151,114	148,801	150,919
CCP_IFS_R USA-CPI-U CME	0.0100%	63,494,506	26,435	141,344
CCP_IFS_R USA-CPI-U CME	2.3100%	-20,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6000%	-8,245,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6410%	-431,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4800%	-260,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5277%	-2,800,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5495%	-40,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4675%	-40,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2022%	-1,735,000	0	0
CCP_IFS_R USA-CPI-U CME	2.1767%	-2,310,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5070%	-145,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4542%	-1,330,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6875%	-700,500	0	0
CCP_IFS_R USA-CPI-U CME	2.8338%	-538,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6850%	-216,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8355%	-269,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8350%	-269,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6840%	-215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7235%	-431,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8695%	-538,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5767%	-1,900,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6252%	-2,600,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6612%	-2,640,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8172%	-5,550,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7427%	-2,235,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5363%	-215,000	-34	0
CCP_IFS_R USA-CPI-U CME	2.6913%	-269,500	0	0
CCP_IFS_R USA-CPI-U CME	2.5313%	-215,000	-42	0
CCP_IFS_R USA-CPI-U CME	2.6695%	-282,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8320%	-372,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6480%	-286,881	0	0
CCP_IFS_R USA-CPI-U CME	2.7327%	-1,403,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8427%	-3,450,000	0	0
CCP_IFS_R USA-CPI-U CME	2.9152%	-1,525,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6977%	-4,215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8030%	-2,715,000	-48	0
CCP_IFS_R USA-CPI-U CME	2.5560%	-2,345,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7895%	-538,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6012%	-3,215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5900%	-1,710,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5140%	-2,566,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7345%	-570,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5615%	-440,000	0	0
CCP_IFS_R USA-CPI-U CME	2.9120%	-1,455,000	0	0
CITIZENS AUTO RECEI 2 A2B 144A	5.0623%	0	0	0
CITIZENS AUTO RECEI 2 A2B 144A	4.8796%	276,866	276,866	276,928
COMMIT TO PUR FNMA SF MTG	5.0000%	1,384,000	1,331,911	1,356,182
COMMIT TO PUR FNMA SF MTG	6.0000%	4,538,000	4,568,137	4,611,165
COMMIT TO PUR FNMA SF MTG	5.5000%	6,299,000	6,214,118	6,297,559
CSMC 2022-NQM4 T NQM4 A1A 144A	4.8190%	418,413	414,583	419,537
DAIMLER TRUCKS RETAIL TRU 1 A2	5.6000%	79,077	79,075	79,170
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	560,530	437,384	465,084
FORD CREDIT AUTO LEASE T A A2B	4.7496%	1,319,000	1,316,402	1,319,500
FORD CREDIT AUTO LEASE T A A2B	4.8039%	7,406	7,406	7,407
GM FINANCIAL CONSUMER AU 1 A2B	4.7426%	99,472	99,515	99,494
HPEFS EQUIPMENT TRU 2A A2 144A	6.0400%	66,126	66,284	66,179
HSI ASSET SECURITIZATIO NC1 A1	4.6667%	730	737	473
HYUNDAI AUTO RECEIVABLES A A2B	4.7596%	336,717	336,891	336,863
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	244,319	230,008	237,750
MERRILL LYNCH MORTGAGE HE2 A1B	5.4067%	76,088	81,446	74,151
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	745,000	685,894	720,036
NISSAN AUTO LEASE TRUST A A2A	4.6000%	1,712,000	1,715,210	1,716,590
NISSAN AUTO LEASE TRUST A A2A	5.1100%	504,991	505,383	505,565
PRKCM 2022-AFC2 T AFC2 A1 144A	5.3350%	118,003	111,686	111,591
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	425,000	424,985	430,745
SG RESIDENTIAL MORTG 2 A1 144A	5.3530%	203,596	203,470	203,185
SOFI PROFESSIONAL F A2FX 144A	2.8400%	281,218	275,738	279,584
TOYOTA AUTO RECEIVABLES C A2B	4.7096%	684,662	684,864	684,844
VERUS SECURITIZAT INV2 A1 144A	6.7900%	149,822	148,320	149,757
VERUS SECURITIZATION 7 A1 144A	5.1520%	554,627	554,624	558,296
WESTLAKE AUTOMOBIL 2A A2B 144A	4.9996%	585,601	586,338	585,944
NISSAN AUTO RECEIVABLES B A2B	4.7196%	924,280	925,111	924,573
NISSAN AUTO RECEIVABLES B A2B	4.8639%	10,635	10,645	10,636
TOYOTA AUTO RECEIVABLES D A2B	4.8896%	102,432	102,561	102,461

	Coupon	Units	Cost	Market Value
DAIMLER TRUCKS RETAIL TRU 1 A3	5.2300%	5,975	5,967	5,977
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	500,000	500,762	500,367
KUBOTA CREDIT OWNER 2A A2 144A	5.6100%	65,865	65,967	65,934
WESTLAKE AUTOMOBIL 3A A2B 144A	4.9096%	145,007	145,018	145,047
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	700,000	699,590	699,663
CITIZENS AUTO RECEI 1 A2B 144A	4.9396%	124,592	124,579	124,619
MMAF EQUIPMENT FINAN A A2 144A	5.7900%	142,514	142,763	142,924
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	828,000	828,259	828,340
TESLA AUTO LEASE TR A A2B 144A	4.8480%	46,718	46,711	46,718
TESLA ELECTRIC VEHI 1 A2B 144A	4.8680%	376,638	376,995	376,751
U S TREASURY BOND	3.0000%	835,000	632,464	615,225
CFCRE COMMERCIAL MORTGA C4 ASB	3.0910%	11,296	11,033	11,276
COMM 2016-CR28 MORTGA CR28 ASB	3.5250%	25,345	24,870	25,284
FORD CREDIT AUTO OWNER T C A2A	5.6800%	64,047	64,134	64,083
TOYOTA AUTO RECEIVABLES A A2B	4.6896%	73,757	73,783	73,763
VOLKSWAGEN AUTO LOAN ENH 2 A2A	5.7200%	251,736	252,230	252,354
BX COMMERCIAL MORT KING A 144A	5.8830%	311,894	310,056	311,894
BX TRUST 2024-VLT4 VLT4 A 144A	5.8333%	320,000	318,925	319,900
BX COMMERCIAL MORT MDHS A 144A	5.9832%	197,708	196,572	197,955
COMM 2024-WCL1 MOR WCL1 A 144A	6.1829%	140,000	140,042	139,956
ELM TRUST 2024-EL ELM A15 144A	5.8009%	115,000	115,000	115,870
ELM TRUST 2024-EL ELM A10 144A	5.8009%	115,000	115,000	116,213
GWT 2024-WLF2 WLF2 A 144A	6.0332%	200,000	199,293	200,506
LBA TRUST 2024-BOL BOLT A 144A	5.9330%	210,000	208,009	210,131
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	800,526	800,415	802,168
BOFA AUTO TRUST 202 1A A2 144A	5.5700%	204,890	204,875	205,209
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	715,000	714,850	714,786
PFS FINANCING CORP D A 144A	4.2700%	969,000	957,625	968,479
PFS FINANCING CORP D A 144A	5.4896%	572,000	573,140	572,431
SBNA AUTO LEASE TRUS B A2 144A	5.6700%	255,167	255,165	255,481
SOFI PROFESSIONAL B A2FX 144A	3.3400%	241,404	237,241	240,293
SOFI PROFESSIONAL L A A2B 144A	2.9500%	10,562	10,312	10,527
T-MOBILE US TRUST 20 1A A 144A	4.9100%	390,464	388,475	390,728
WESTLAKE AUTOMOBIL 1A A2B 144A	4.9126%	52,664	52,693	52,671
BMW VEHICLE OWNER TRUST A A2B	4.6500%	1,242,000	1,242,000	1,241,997
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	1,076,197	1,076,533	1,077,044
FORD CREDIT AUTO OWNER T A A2A	5.3200%	308,662	308,287	309,129
GM FINANCIAL AUTOMOBILE 1 A2B	4.7980%	51,665	51,711	51,674
GM FINANCIAL AUTOMOBILE 1 A2B	4.7580%	255,000	255,020	255,124
HARLEY-DAVIDSON MOTORCYCL A A2	5.6500%	170,040	170,325	170,292
SANTANDER DRIVE AUTO RECE 3 A2	5.9100%	78,418	78,415	78,464
TOYOTA AUTO RECEIVABLES B A2B	4.6896%	837,136	837,041	837,166
BARCLAYS DRYROCK ISSUANCE 2 A	5.2396%	1,639,000	1,649,109	1,641,806
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	156,700	156,300	156,905
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	340,892	335,889	337,780
BMW VEHICLE LEASE TRUST 1 A2B	4.7500%	207,942	207,989	207,958
FORD CREDIT AUTO LEASE T B A2B	4.7396%	732,745	739,092	732,757
GM FINANCIAL CONSUMER AU 1 A2A	5.1200%	147,840	147,618	147,968
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	653,409	653,407	653,600
HONDA AUTO RECEIVABLES 20 2 A2	5.4800%	106,949	107,431	107,160
HONDA AUTO RECEIVABLES 20 4 A2	5.8700%	7,907	7,917	7,915
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	349,946	349,944	349,905
MERCEDES-BENZ AUTO LEASE B A2B	4.7796%	462,988	462,988	462,911
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	532,266	536,807	533,559
MERCEDES-BENZ AUTO RECEI 1 A2B	4.7096%	32,633	32,627	32,633
VOLKSWAGEN AUTO LEASE TR A A2B	4.8180%	797,031	797,639	797,185
VOLKSWAGEN AUTO LOAN ENH 2 A2B	4.9780%	231,511	231,950	231,671
WORLD OMNI AUTO RECEIVAB B A2B	4.7696%	422,704	422,902	422,762
CNH EQUIPMENT TRUST 2023- B A2	5.9000%	55,513	55,587	55,544
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	354,173	353,805	355,123
BANK OF AMERICA CORP	5.4680%	115,000	118,404	118,144
CITIGROUP INC	5.4490%	113,000	115,665	115,422
GOLDMAN SACHS GROUP INC/THE	5.3300%	141,000	143,575	142,226
JPMORGAN CHASE & CO	5.2940%	148,000	151,463	150,608
MORGAN STANLEY	5.3200%	138,000	140,556	139,685
WELLS FARGO & CO	5.4990%	115,000	118,118	117,935
HCA INC	5.6000%	164,000	167,533	167,796
HCA INC	5.4500%	195,000	191,574	196,688
DIAMONDBACK ENERGY INC	5.4000%	386,000	385,964	387,142
ORACLE CORP	4.9000%	174,000	174,054	174,466
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	36,986	36,986	37,124
USALCO 9/24 DELAYED TL	0.0000%	10,583	10,530	10,630
BROADCOM INC 144A	3.4690%	173,000	153,599	154,540
BAMLL TRUST 2024-BH BHP A 144A	6.6919%	100,000	99,986	100,499
BFLD 2024-VICT MOR VICT A 144A	6.2319%	95,000	94,650	95,238
BX COMMERCIAL MORT AIRC A 144A	6.0332%	160,169	159,772	160,769
CONE TRUST 2024-DF DFW1 A 144A	5.9837%	60,000	59,856	59,774
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	441,740	445,494	445,299
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	397,860	400,755	398,771
CPS AUTO RECEIVABLES A A 144A	5.7100%	52,247	52,436	52,298
MARLETTE FUNDING TRU 1A A 144A	5.9500%	163,435	163,983	163,674
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	40,689	40,073	40,487
NAVIENT PRIVATE EDU A A2B 144A	5.3564%	65,224	65,066	65,210
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	710,000	689,698	692,220
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	358,751	358,514	358,651
USAA AUTO OWNER TRUS A A2 144A	5.2500%	140,817	140,809	141,023
CITIGROUP COMMERCIAL GC37 AAB	3.0980%	8,554	8,456	8,535
WELLS FARGO COMMERCIAL C35 ASB	2.7880%	109,445	108,085	109,020
AMERICREDIT AUTOMOBILE R 1 A2B	5.4300%	297,717	298,113	297,863
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	707,994	706,473	707,244
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	489,353	490,462	490,578

	Coupon	Units	Cost	Market Value
GM FINANCIAL AUTOMOBILE 3 A2B	4.8180%	1,513,790	1,515,657	1,514,496
GM FINANCIAL CONSUMER AU 4 A2B	4.7426%	244,798	245,085	244,908
HARLEY-DAVIDSON MOTORCYCL A 3	5.0500%	749,667	751,600	751,192
HONDA AUTO RECEIVABLES 20 3 A2	4.8900%	345,932	346,808	346,396
HYUNDAI AUTO RECEIVABLES C A2B	4.7396%	1,757,618	1,757,543	1,758,442
HYUNDAI AUTO RECEIVABLES B A2A	5.1500%	199,715	200,604	200,168
MERCEDES-BENZ AUTO LEASE A A2B	4.7596%	414,045	414,046	414,128
WORLD OMNI AUTO RECEIVAB B A2A	5.4800%	44,459	44,643	44,537
CITIBANK CREDIT CARD ISS A5 A5	5.0517%	929,000	929,726	929,448
CITIBANK CREDIT CARD ISS A2 A2	4.9671%	1,794,000	1,796,804	1,795,559
DISCOVER CARD EXECUTION A3 A3	3.5600%	34,000	33,768	33,989
VERIZON MASTER TRUST 5 A1B	5.0226%	1,050,000	1,053,281	1,051,547
AMSPEC PARENT 12/24 DELAYED TL	0.0000%	33,781	33,638	33,907
SIGNIA AEROSPACE 11/24 COV-LIT	0.0000%	22,701	22,645	22,787
ACRA TRUST 2024-N NQM1 A1 144A	5.6080%	162,000	162,001	162,098
ARES COMMERCIAL MOR IND A 144A	6.0336%	315,000	315,963	315,492
BX COMMERCIAL MORT GPA3 A 144A	5.6348%	93,771	93,534	93,859
DBGS 2024-SBL SBL A 144A	6.2241%	230,000	231,045	230,000
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	147,630	147,621	148,061
HIH TRUST 2024-61P 61P A 144A	6.1839%	369,470	361,119	369,701
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	690,858	694,780	693,969
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	675,020	676,614	676,488
HYUNDAI AUTO LEASE A A2B 144A	4.8396%	936,991	937,411	937,444
HYUNDAI AUTO LEASE A A2B 144A	4.7396%	250,000	250,000	250,000
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	679,379	683,174	681,058
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	904,963	905,483	905,436
CCP_IFS_P USA-CPI-U CME	2.3900%	670,000	0	0
CCP_IFS_P USA-CPI-U CME	0.0100%	-670,000	-947	-947
FHLMC MULTICLASS MTG 5516 FC	5.7500%	1,737,973	1,737,837	1,742,311
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	85,896	84,682	85,057
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	795,095	787,703	789,285
CITIGROUP COMMERCIAL MO P7 AAB	3.5090%	365,615	361,407	362,501
GS MORTGAGE SECURITIES GS4 AAB	3.2780%	245,736	243,481	244,132
FORD CREDIT AUTO OWNER T B A2A	5.4000%	138,253	138,901	138,611
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	651,000	651,051	651,561
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	778,491	778,932	778,417
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	1,274,000	1,289,776	1,288,432
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	1,097,000	1,097,093	1,098,067
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	451,876	453,747	453,239
VERIZON MASTER TRUST 6 A	3.6700%	1,060,000	1,056,066	1,059,548
VERIZON MASTER TRUST 1 A	4.4900%	2,002,000	2,001,158	2,002,014
VERIZON MASTER TRUST 5 A1A	5.6100%	1,038,000	1,045,298	1,040,382
VERIZON MASTER TRUST 1 A1A	5.0000%	1,041,000	1,044,607	1,043,089
CHENIERE ENERGY PARTNERS LP	5.7500%	159,000	163,775	163,288
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	4,360	4,338	4,360
VISTRA OPERATIONS CO LLC 144A	6.0000%	240,000	243,517	249,230
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	322,697	322,698	323,598
BRAVO RESIDENTIAL NQM2 A1 144A	5.6780%	399,764	399,763	401,687
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	364,009	364,009	364,909
MORGAN STANLEY RE NQM1 A1 144A	5.7380%	185,291	185,289	186,434
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	309,019	309,018	311,541
GREATAMERICA LEASING 2 A2 144A	5.2800%	1,585,440	1,592,807	1,591,812
PFS FINANCING CORP A A 144A	5.1896%	580,000	581,558	580,910
PENFED AUTO RECEIVAB A A2 144A	5.0400%	1,400,147	1,402,709	1,401,618
SCCU AUTO RECEIVABL 1A A2 144A	5.4500%	921,138	923,607	923,208
TOYOTA LEASE OWNER B A2B 144A	4.7880%	178,851	179,074	178,791
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	1,272,000	1,273,093	1,271,875
CCP_OIS_P USD-SOFR-OIS COMPOU	3.9048%	2,340,000	0	-926
CCP_OIS_P USD-SOFR-OIS COMPOU	3.7983%	3,050,000	0	0
CCP_OIS_P USD-SOFR-OIS COMPO	4.4150%	-5,390,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	4.4150%	5,390,000	1,685	6,856
CCP_OIS_R USD-SOFR-OIS COMPOU	3.8140%	-2,340,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	3.7937%	-3,050,000	0	0
FNMA POOL #0MA5673	5.5000%	3,425,367	3,396,883	3,426,011
FNMA POOL #0MA5735	5.5000%	3,339,773	3,306,540	3,340,402
FNMA POOL #0MA5736	6.0000%	3,284,019	3,316,974	3,338,372
AEGION 5/25 DELAYED TL	0.0000%	11,554	11,438	11,578
ARCIS 4/25 INCREMENTAL COV-LIT	0.0000%	10,576	10,470	10,576
HILEX POLY/NOVOLEX 3/25 DELAYE	0.0000%	3,650	3,650	3,634
BFLD TRUST 2025-E EWEST A 144A	5.8919%	286,000	285,999	286,179
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	418,000	417,994	417,994
NCMF TRUST 2025-MFS MFS A 144A	4.8830%	293,000	289,645	289,148
PRPM 2025-NQM2 TR NQM2 A1 144A	5.6880%	491,966	491,966	494,680
BOFA AUTO TRUST 20 1A A2A 144A	4.5200%	400,000	399,781	400,241
BOFA AUTO TRUST 20 1A A2B 144A	4.8980%	390,000	390,000	390,444
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	558,094	561,893	561,667
DLLST 2024-1 LLC 1A A3 144A	5.0500%	427,000	428,651	428,662
GOLDEN CREDIT CARD T 1A A 144A	1.1400%	475,000	454,237	458,446
GREENSKY HOME IMPROV 2 A2 144A	5.2500%	172,091	172,286	172,350
HILTON GRAND VACATIO 1D A 144A	3.6100%	437,045	431,377	431,708
HYUNDAI AUTO LEASE C A2B 144A	4.8396%	495,788	496,078	496,372
M&T BANK AUTO RECE 1A A2B 144A	4.8396%	1,100,000	1,101,098	1,101,148
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	182,089	177,679	178,526
PORSCHE FINANCIAL 1A A2B 144A	4.6290%	806,865	805,573	806,640
SFS AUTO RECEIVABLE 1A A2 144A	4.6500%	832,389	832,747	832,740
SIERRA TIMESHARE 202 1A A 144A	0.9900%	527,165	514,110	517,786
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	547,000	546,959	546,945
CD 2016-CD2 MORTGAGE T CD2 ASB	3.3480%	849,916	841,925	842,090
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	483,633	477,493	477,860
JPMDB COMMERCIAL MORTGA C5 ASB	3.4919%	361,894	357,986	357,447
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	153,085	151,345	151,567

	Coupon	Units	Cost	Market Value
BMW VEHICLE OWNER TRUST A A2A	4.4300%	1,043,000	1,042,633	1,043,003
CARMAX AUTO OWNER TRUST 1 A2B	4.9596%	82,830	82,850	82,868
CARMAX AUTO OWNER TRUST 1 A2A	4.6300%	1,452,000	1,452,836	1,453,398
FORD CREDIT AUTO LEASE T A A2A	4.5700%	138,000	138,054	138,112
GM FINANCIAL CONSUMER AU 3 A2B	4.7026%	143,974	144,002	143,982
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	262,000	261,693	262,060
AMERICAN EXPRESS CREDIT AC 1 A	4.8700%	855,000	858,440	859,413
DISCOVER CARD EXECUTION N A2 A	4.9300%	1,269,000	1,275,890	1,276,750
VERIZON MASTER TRUST 4 A1B	5.1926%	1,366,000	1,371,763	1,371,574
VERIZON MASTER TRUST 1 A1B	4.9926%	200,000	200,211	200,250
CCP_IFS_R USA-CPI-U 3M CME	0.0100%	506,739	0	599
CCP_IFS_R USA-CPI-U 3M CME	2.4280%	-506,739	0	0
CCP_OIS_P USD-FEDERAL FUNDS-O	4.3100%	86,308,000	0	5,550
CCP_OIS_P USD-FEDERAL FUNDS-O	4.2875%	65,256,807	0	1
CCP_OIS_P USD-FEDERAL FUNDS-O	4.2725%	130,533,193	0	1
CCP_OIS_P USD-FEDERAL FUNDS-O	4.2765%	100,040,000	0	1
CCP_OIS_P USD-FEDERAL FUNDS-O	4.3075%	86,835,000	0	5,292
CCP_OIS_P USD-FEDERAL FUNDS-O	4.3423%	-468,973,000	0	-3
CCP_IFS_R USA-CPI-U 3M CME	2.4290%	-249,625	0	0
IRS P 4.35000% R USD-SOFR-OIS	0.0000%	2,454,000	35,529	4,897
IRS R 4.02500% P USD-SOFR-OIS	0.0000%	-9,453,000	-40,793	-2,076
Total of Domestic Corporate & Other Bonds			115,472,305	116,018,582

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	8,955,795	9,033,168	6,646,202
US TREAS-CPI INFLAT	0.5000%	6,109,837	5,881,754	5,996,123
US TREAS-CPI INFLAT	1.7500%	10,195,074	10,172,940	10,173,921
US TREAS-CPI INFLAT	2.1250%	24,923,604	25,683,961	24,891,360
US TREAS-CPI INFLAT	2.3750%	4,126,823	4,256,931	4,196,167
US TREAS-CPI INFLAT	3.6250%	4,071,291	4,361,220	4,329,153
US TREAS-CPI INFLAT	3.8750%	5,004,802	5,529,615	5,463,790
US TREAS-CPI INFLAT	3.3750%	1,183,657	1,381,837	1,317,489
US TREAS-CPI INFLAT	2.5000%	623,446	656,356	648,661
US TREAS-CPI INFLAT	0.7500%	11,837,995	11,545,783	9,739,719
US TREAS-CPI INFLAT	0.6250%	10,972,378	10,494,143	9,437,432
US TREAS-CPI INFLAT	1.3750%	10,475,630	10,094,168	9,622,695
US TREAS-CPI INFLAT	0.2500%	6,839,943	6,509,446	5,589,588
US TREAS-CPI INFLAT	0.8750%	7,642,655	7,942,183	6,744,053
US TREAS-CPI INFLAT	0.1250%	50,145,858	47,119,039	44,920,818
US TREAS-CPI INFLAT	0.3750%	192,543	191,379	189,911
US TREAS-CPI INFLAT	1.5000%	2,837,980	2,575,883	2,246,523
US TREAS-CPI INFLAT	1.2500%	1,416,942	1,390,326	1,414,275
US TREAS-CPI INFLAT	1.1250%	7,086,618	6,934,375	6,771,515
US TREAS-CPI INFLAT	1.8750%	7,101,474	7,139,628	7,106,919
US TREAS-CPI INFLAT	0.0163	13,376,887	13,398,837	13,513,822
UST INFLATIONARY FUND	-	33,009,045	334,226,155	405,535,561
Total of Inflation Protection Securities			526,519,126	586,495,700

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	97,270	97,027	97,027
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	360,281	358,609	359,268
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	102,906	102,304	102,906
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	12,657	12,657	12,675
ADVANCED COMPUTER 9/19	0.0000%	277,144	276,613	265,828
AEGION 1/25 COV-LITE TLB	0.0000%	77,411	76,637	77,570
AIR TRANSPORT/STONEPEAK NILE 2	0.0000%	375,093	370,657	376,124
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	199,500	198,503	199,799
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	342,963	343,751	342,448
ALERA GROUP 5/25 COV-LITE TL	0.0000%	636,869	635,397	638,620
ALERA GROUP 5/25 TL	0.0000%	36,713	36,828	36,828
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	360,716	360,497	361,935
ALLEGRO MICROSYSTEMS 1/25 COV-	0.0000%	349,385	347,638	349,822
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	466,792	466,604	466,843
ALTERA/GRYPHON 6/25 TLB	0.0000%	363,460	361,884	363,158
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	532,550	531,219	531,219
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	139,899	139,199	138,064
AMERICAN RESIDENTIAL 1/25 TLB	0.0000%	381,452	379,545	381,929
AMR 5/25 TLB	0.0000%	68,956	68,266	69,335
AMSPEC PARENT 12/24 COV-LITE T	0.0000%	219,573	218,647	220,397
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	0	0	0
AMWINS 1/25 TLB	0.0000%	867,019	865,935	867,175
ANCHOR PACKAGING 12/24 COV-LIT	0.0000%	75,791	75,601	76,151
ANKURA 12/24 COV-LITE TLB	0.0000%	491,846	491,894	490,986
API GROUP 2/25 TL	0.0000%	147,554	147,370	147,547
APPLIED SYSTEMS 2/24 TL	0.0000%	496,256	495,636	498,117
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	308,097	308,082	309,123
ARAMARK 3/24 B8 TL	0.0000%	528,084	528,272	528,744
ARAMSCO 10/23 COV-LITE TL	0.0000%	128,539	126,199	103,474
ARBY'S/INSPIRE BRANDS 12/24 TL	0.0000%	767,347	764,323	767,078
ARCIS 1/25 TLB	0.0000%	300,390	299,861	300,390
ARCLIGHT GCX 1/25 TLB	0.0000%	28,167	28,097	28,114
ARCOSA 6/25 COV-LITE TL	0.0000%	105,724	105,724	105,943
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	279,497	247,917	11,616
ASCEND PERFORMANCE 4/25 DIP TL	0.0000%	139,386	130,282	127,771
ASCENSUS 12/24 COV-LITE TLB	0.0000%	745,342	741,408	746,117
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	152,315	141,653	147,365

	Coupon	Units	Cost	Market Value
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	660,075	655,888	623,494
ASPIRE BAKERIES 12/23 TL	0.0000%	79,835	79,436	79,960
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	1,082,717	1,081,987	1,085,229
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	283,953	275,807	69,213
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	349,449	325,626	2,331
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	889,421	880,120	888,033
ATLANTIC AVIATION 2/25 TL	0.0000%	405,921	404,984	404,874
AUTHENTIC BRANDS 12/24 TLB	0.0000%	999,933	997,368	998,603
AUTODATA/JD POWER 7/24 TL	0.0000%	422,603	418,779	423,132
AVALARA 3/25 COV-LITE TL	0.0000%	414,537	412,465	416,017
BAY CLUB 12/24 COV-LITE TL	0.0000%	401,850	399,879	402,352
BAYOU/CORDIS 8/21 TLB	0.0000%	200,575	194,681	200,240
BCP RENAISSANCE 11/24 TLB	0.0000%	347,696	347,174	348,673
BEACON ROOFING/QXO 4/25 TLB	0.0000%	44,949	44,500	45,217
BELFOR 1/25 (USD) TLB3	0.0000%	220,219	218,017	220,219
BERKELEY RESEARCH/BRG 2/25 TLB	0.0000%	0	0	0
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	97,830	96,362	98,100
BLACKSTONE CQP 12/24 TL	0.0000%	392,659	392,000	392,514
BOYD 7/24 TLB	0.0000%	778,335	766,660	777,604
BROOKFIELD NGPL 12/23 TL	0.0000%	384,387	383,659	383,522
BURLINGTON COAT FACTORY 9/24 B	0.0000%	145,786	144,328	145,057
BWAY 4/24 TLB	0.0000%	466,741	468,467	466,451
C&D TECHNOLOGIES 1/25 TL	0.0000%	79,000	78,749	78,309
CAST & CREW ENTERTAINMENT	0.0000%	619,691	616,400	584,944
CCC INFORMATION/CCC INTELLIGEN	0.0000%	0	0	0
CEDAR FAIR 4/24 TLB	0.0000%	387,876	387,659	387,876
CENTURI GROUP 8/21 COV-LITE TL	0.0000%	53,620	53,083	53,600
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	332,887	333,318	333,200
CHASE CORPORATION 4/25 COV-LIT	0.0000%	119,532	119,337	119,532
CIENA 1/25 TLB	0.0000%	0	0	0
CITADEL SECURITIES 10/24 TLB	0.0000%	13,558	13,522	13,607
CITCO 6/24 TLB	0.0000%	982,218	977,307	986,392
CLARIVATE ANALYTICS 5/25	0.0000%	135,549	134,871	135,549
CLARIVATE ANALYTICS 5/25 INCRE	0.0000%	0	0	0
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	240,683	237,443	237,901
CLEARWATER ANALYTICS 4/25 TLB	0.0000%	33,122	33,122	33,081
CLUBESSENTIAL 1/25 TLB	0.0000%	501,540	501,540	500,913
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	482,828	476,581	475,132
COLONIAL PIPELINE 6/25 TLB	0.0000%	487,157	484,365	483,625
COMMERCEHUB 12/20 COV-LITE TLB	0.0000%	341,175	330,086	337,978
COMMSCOPE 12/24 TL	0.0000%	274,058	273,373	277,056
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	12,067	11,991	12,117
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	105,455	105,192	105,719
CORELOGIC 6/21 COV-LITE TL	0.0000%	896,607	892,958	886,242
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	393,836	378,203	353,878
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	377,786	374,218	353,585
COVANTA/REORLD 12/24 TLB	0.0000%	437,651	437,651	438,198
COVANTA/REORLD 12/24 TLC	0.0000%	33,708	33,708	33,750
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	187,264	186,328	187,030
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	223,260	222,591	222,478
CPM HOLDINGS 9/23 TL	0.0000%	300,761	296,249	293,383
CUBE INDUSTRIALS/CIRCOR 10/24	0.0000%	110,390	110,114	110,838
CULLIGAN 12/24 TLB	0.0000%	580,868	578,584	579,666
DAE AVIATION (STANDARD AERO) 1	0.0000%	110,278	110,140	110,293
DAYFORCE 2/25 TLB	0.0000%	581,862	580,408	581,862
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	1,107,534	1,018,867	862,067
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	99,487	95,197	94,964
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	701,120	701,120	696,444
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	226,020	219,239	225,950
DRW 6/24 TLB	0.0000%	447,347	444,914	447,906
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	224,079	224,480	224,628
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	540,000	526,500	509,625
EZOPEN 02/21 COV-LITE TL	0.0000%	67,453	67,032	67,646
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	629,298	614,776	611,206
ECO MATERIAL 1/25 TLB	0.0000%	185,678	185,455	186,685
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	276,932	277,052	276,622
EMG UTICA 10/24 TLB	0.0000%	147,936	146,457	148,676
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	603,591	600,573	603,778
ENGINEERED COMPONENTS/CENTROMO	0.0000%	292,600	283,822	283,822
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	21,312	21,259	20,939
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	338,889	337,194	339,228
EPIC CRUDE 10/24 TLB	0.0000%	78,547	78,155	78,727
EPICOR 5/24 TL	0.0000%	426,797	425,377	427,655
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	487,486	486,966	488,096
EVERI/IGT 5/25 TLB	0.0000%	614,989	594,735	607,984
EYECARE PARTNERS 4/24 SECOND O	0.0000%	242,475	265,935	190,343
EYECARE PARTNERS 4/24 SUPERPRI	0.0000%	0	0	0
FAIRBANKS MORSE 3/25 TL	0.0000%	352,923	354,136	354,310
FIRST ADVANTAGE 9/24 TLB	0.0000%	301,873	300,363	301,779
FLEET US/ARGUS 7/24 TLB	0.0000%	227,399	226,262	227,683
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	377,806	376,906	377,771
FLEETPRIDE 9/23 TL	0.0000%	37,098	36,542	34,051
FLEXERA SOFTWARE 12/24 COV-LIT	0.0000%	652,466	650,097	652,231
FLYNN RESTAURANT 12/21 EXTENDE	0.0000%	638,321	624,674	640,874
FNZ GROUP 11/24 (USD) TLB	0.0000%	748,800	733,824	613,080
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	365,130	363,660	364,264
FORTRESS INVESTMENT 9/24 COV-L	0.0000%	95,923	95,804	96,223
FOUNDATION BUILDING MATERIALS	0.0000%	746,014	725,564	731,231
FRANKLIN SQUARE 4/24 TLB	0.0000%	832,657	830,575	830,575
GARRETT MOTION 1/25 TLB	0.0000%	258,211	258,211	259,179
GEN II FUND SERVICES 11/24 TLB	0.0000%	0	0	0

	Coupon	Units	Cost	Market Value
GENESEE & WYOMING 4/24 TL	0.0000%	294,387	293,314	292,638
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GIP PILOT 1/25 TLB	0.0000%	159	158	159
GO DADDY 12/24 B8 TLB	0.0000%	385,250	384,779	385,396
GOLDEN STATE FOODS 10/24 TLB	0.0000%	163,932	162,703	164,544
GOOSEHEAD INSURANCE 12/24 TLB	0.0000%	50,418	50,291	50,544
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	164,767	161,883	165,350
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	86,737	86,871	86,845
GYPSUM 1/24 TL	0.0000%	407,923	407,923	407,923
HANESBRANDS 2/25 TLB	0.0000%	60,635	60,484	60,737
HARBORTOUCH 5/25 TL	0.0000%	86,947	86,729	87,626
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	421,031	421,031	420,770
HERC 5/25 TLB	0.0000%	0	0	0
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	104,305	103,262	104,305
HERSCHEND/HARLEM 5/25 TLB	0.0000%	272,069	271,528	273,712
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	382,715	375,512	11,768
HEXION 12/24 TLB	0.0000%	271,593	266,276	270,857
HIGHTOWER 1/25 COV-LITE TLB	0.0000%	243,799	242,819	242,988
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	208,792	207,226	207,865
HUB INTERNATIONAL 1/25 TLB	0.0000%	1,232,065	1,231,954	1,235,477
HUDSON RIVER 10/24 TLB	0.0000%	462,534	453,788	463,473
HYPERION INSURANCE/HOWDEN 8/24	0.0000%	128,774	123,937	129,382
II-VI/COHERENT 12/24 TLB	0.0000%	0	0	0
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	88,507	88,286	88,396
INEOS 12/24 (USD) COV-LITE	0.0000%	305,900	301,353	291,217
INEOS 2/23 TLB	0.0000%	368,379	363,952	352,461
INGRAM MICRO 6/25 TLB	0.0000%	217,712	217,645	218,529
INNMOTICS 9/24 (USD) TLB	0.0000%	135,914	135,234	136,169
INSTRUCTURE/ICON PARENT 9/24 T	0.0000%	236,063	234,883	236,257
INSULET 6/25 TL	0.0000%	285,929	285,214	287,596
INTERNET BRANDS 12/24 TLB4	0.0000%	692,229	680,972	599,934
INTERNET BRANDS 4/23 COV-LITE	0.0000%	343,166	339,490	321,612
INTRAWEST/ALTERRA 10/24 TLB	0.0000%	472,183	472,183	473,953
JANE STREET 12/24 TLB	0.0000%	666,671	666,614	665,811
JEFFERIES FINANCE/JFIN CO-ISSU	0.0000%	29,332	29,038	29,368
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	109,742	109,708	109,897
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	221,915	220,805	222,747
KESTRA FINANCIAL 12/24 TL	0.0000%	693,473	692,486	692,752
K-MAC 1/25 COV-LITE TL	0.0000%	235,213	234,919	236,145
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	146,510	146,913	146,510
KODIAK BUILDING PARTNERS 11/24	0.0000%	60,250	59,948	57,965
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	649,186	640,975	624,647
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	402,794	403,801	393,732
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	71,564	67,099	70,509
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	292,568	292,568	168,470
LATHAM POOL 2/22 TLB	0.0000%	124,647	122,154	121,531
LEARNING CARE 5/24 TLB	0.0000%	122,553	120,715	122,277
LES SCHWAB 1/25 TLB	0.0000%	287,359	287,359	286,822
LEVEL 3 3/25 COV-LITE TLB	0.0000%	355,986	350,646	359,620
LIVE NATION 10/19 TLB	0.0000%	515,297	515,877	514,653
MACDERMID/ELEMENT SOLUTIONS 12	0.0000%	101,185	100,932	101,417
MADISON IAQ/MADISON AIR 3/25 C	0.0000%	214,462	212,317	214,914
MADISON SAFETY 2/25 TLB	0.0000%	89,406	89,183	89,518
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	0	0	0
MANNINGTON MILLS 3/25 TLB	0.0000%	103,373	102,339	101,176
MARINER WEALTH ADVISORS 8/21 C	0.0000%	229,600	227,225	230,077
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	698,502	698,203	642,622
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	130,936	130,528	131,233
MEDIAOCEAN 12/21 TL	0.0000%	61,285	60,704	61,377
MEDIWARE INFORMATION/WELLSKY 1	0.0000%	342,886	342,134	343,171
MEDLINE INDUSTRIES/MOZART 6/24	0.0000%	1,079,757	1,077,481	1,080,286
MERLIN 1/24 (USD) TL	0.0000%	359,063	350,120	340,887
MINERALS TECH 11/24 COV-LITE T	0.0000%	61,410	61,334	61,334
MIRION TECHNOLOGIES 5/25 TLB	0.0000%	213,759	214,293	213,992
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	120,682	120,078	120,825
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	328,635	322,062	328,963
MRC GLOBAL 10/24 COV-LITE TLB	0.0000%	39,136	38,940	39,185
MURPHY/QUICK CHEK 1/21 TLB	0.0000%	0	0	0
N-ABLE 7/21 COV-LITE TLB	0.0000%	357,067	356,175	355,282
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	869,034	866,905	870,060
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	61,072	61,225	61,218
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	353,422	351,655	352,538
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	193,399	192,122	192,432
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	826,370	825,637	746,716
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	167,910	167,071	168,827
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	20,268	19,863	19,103
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	116,239	108,344	106,771
ONTIC 7/23 COV-LITE TLB	0.0000%	339,504	340,327	340,142
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	134,328	133,656	133,320
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	245,885	245,271	245,885
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	90,541	90,118	89,636
PAR PACIFIC 3/24 COV-LITE TLB	0.0000%	106,949	105,345	105,546
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	366,671	300,887	296,087
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	32,027	31,947	32,077
PERATON 2/21 COV-LITE TLB	0.0000%	960,947	943,919	845,931
PERFORCE SOFTWARE 12/24 TL	0.0000%	497,457	489,772	478,180
PERFORMANCE HEALTH 2/25 TL	0.0000%	131,302	129,989	127,363
PEX 11/24 COV-LITE TLB	0.0000%	119,067	118,786	119,067
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	1,432,371	3,014,681	6,897
PLASTIPAK PACKAGING 10/24 TLB	0.0000%	656,059	656,059	657,371

	Coupon	Units	Cost	Market Value
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	541,402	498,981	481,848
PODS 3/21 COV-LITE TLB	0.0000%	325,169	297,675	311,857
POTTERS INDUSTRIES 2/25 COV-LI	0.0000%	70,849	70,849	71,026
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	649,858	649,046	650,268
POWER SOLUTIONS 6/24	0.0000%	549,986	550,673	547,924
PRECISION MEDICINE 2/21 COV-LI	0.0000%	171,109	168,842	170,842
PRECYSE SOLUTIONS/NTHRIVE	0.0000%	0	0	0
PRECYSE SOLUTIONS/NTHRIVE 11/2	0.0000%	235,167	221,934	228,349
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	185,030	184,104	185,261
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	792,545	757,063	698,093
PRO MACH 2/25 COV-LITE TLB	0.0000%	102,766	102,766	102,942
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	1,027,756	1,019,721	1,032,186
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	98,500	94,314	97,761
PROLAMINA 3/24 COV-LITE TL	0.0000%	817,237	809,727	819,076
PROOFPOINT 5/24 TL	0.0000%	592,486	592,098	592,551
PROOFPOINT 6/25 ADD-ON TL	0.0000%	26,460	26,331	26,463
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	1,044,210	1,038,989	1,022,020
QUALTRICS 2/25 TLB	0.0000%	108,066	107,931	108,337
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	245,524	232,634	244,604
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	202,824	202,317	202,469
QUIKRETE 3/24 TLB	0.0000%	396,000	396,000	395,695
RADIOLOGY PARTNERS 2/24 TL	0.0000%	270,767	269,075	270,242
RADIOLOGY PARTNERS 6/25 TLB	0.0000%	339,965	336,565	336,990
RAISING CANES 9/24 TL	0.0000%	117,193	117,119	117,779
RANPAK/RANGER PACKAGING 12/24	0.0000%	58,123	57,541	57,541
RE/MAX 7/21 COV-LITE TLB	0.0000%	25,409	24,464	24,448
REALPAGE 12/24 INCREMENTAL TL	0.0000%	179,336	178,439	179,336
REALPAGE 2/21 COV-LITE TL	0.0000%	651,277	641,928	646,262
RELADYNE 2/22 COV-LITE TL	0.0000%	193,036	192,794	193,472
RESOLUTE TOPCO INC	0.0000%	1,750	35,000	9,625
REYNOLDS GROUP 3/25 TLB	0.0000%	0	0	0
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	34,386	34,386	34,364
RV RETAILER 1/21 COV-LITE TLB	0.0000%	408,206	406,216	372,603
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	455,943	455,542	455,182
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	0	0	0
SANDISK 12/24 TLB	0.0000%	621,911	612,567	618,024
SAVAGE ENTERPRISES 11/24 COV-L	0.0000%	95,313	95,009	95,519
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	472,059	472,649	472,475
SCIQUEST/JAGGAER 10/24 TL	0.0000%	161,150	160,783	161,804
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	519,784	519,784	518,485
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	36,190	36,009	36,190
SEDGWICK CMS 2/23 TLB	0.0000%	749,834	748,625	752,181
SERVICE LOGIC 2/25 TLB	0.0000%	84,518	84,518	84,518
SHARP 10/24 TLB	0.0000%	197,501	197,501	197,748
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	273,367	271,894	102,805
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	870,115	867,838	870,771
SIGNIA AEROSPACE 11/24 TL	0.0000%	272,417	271,736	273,438
SKECHERS USA 6/25 (USD) TLB	0.0000%	138,011	137,753	138,701
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	52,477	47,951	47,791
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	755,373	725,828	737,433
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	2,331	2,273	2,269
SOUTHERN VETERINARY 10/24 COV-	0.0000%	120,476	119,979	120,524
SOVOS COMPLIANCE 2/25 COV-LITE	0.0000%	210,152	209,043	211,085
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	174,348	174,458	175,129
STARWOOD PROPERTY 12/24 (USD)	0.0000%	291,301	290,193	291,849
STARWOOD PROPERTY 12/24 TLB	0.0000%	312,125	302,761	311,932
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	16,461	16,379	16,513
STYROLUTION 1/20 (USD) TLB	0.0000%	295,227	295,958	281,942
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	102,760	102,246	102,631
SUNSOURCE 3/24 TL	0.0000%	48,540	48,297	47,702
SURGERY CENTER/SURGERY PARTNER	0.0000%	172,439	170,714	172,925
SUSE 10/24 (USD)	0.0000%	308,966	304,357	310,320
SYCAMORE/SANDERSON FARMS 7/22	0.0000%	11,469	11,411	11,469
SYNECHRON 10/24 TLB	0.0000%	161,701	160,161	156,850
TACALA 9/24 COV-LITE TLB	0.0000%	423,561	422,502	425,115
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	157,819	155,848	155,254
TECTA AMERICA 2/25 TLB	0.0000%	285,291	284,578	285,559
TEKNI-PLEX 10/24 B6 TLB	0.0000%	236,472	235,613	232,010
TELENET 1/20 (USD) AR TL	0.0000%	414,869	414,462	405,190
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	617,542	617,895	614,553
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	226,304	225,172	226,682
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	88,495	87,442	88,642
THEVELIA/TRICOR GROUP/VISTRA 7	0.0000%	564,812	565,206	564,930
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	976,862	971,859	977,622
TMS/TUBE CITY 1/25 TLB	0.0000%	246,515	246,515	246,515
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	545,056	539,605	535,790
TRACE3 10/21 COV-LITE TL	0.0000%	618,695	613,895	617,748
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	152,540	152,540	152,662
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	426,467	425,239	427,001
TRC COMPANIES 1/25 COV-LITE TL	0.0000%	67,523	67,546	67,303
TRICO GROUP/FIRST BRANDS 10/24	0.0000%	87,005	79,283	79,283
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	250,459	244,574	235,797
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	300,629	299,401	283,511
TRICO GROUP/FIRST BRANDS 6/25	0.0000%	87,005	79,283	81,350
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	566,153	565,160	565,258
TRONOX FINANCE 9/24 TLB	0.0000%	149,035	148,290	145,566
TRUCORDIA INSURANCE 6/25 TLB	0.0000%	181,148	180,695	181,374
TRUGREEN 10/20 TL	0.0000%	0	0	0
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	197,716	197,548	197,674
TTF/SOLIAN HEALTH/SOLIAN LOW	0.0000%	174,141	172,399	172,399

	Coupon	Units	Cost	Market Value
TWITTER 2/25 FIXED TL	0.0000%	359,503	357,684	349,318
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	975,387	974,388	978,820
ULTRA CLEAN 9/24 COV-LITE TLB	0.0000%	217,778	216,689	218,142
UNITED AIR LINES 10/24 TLB	0.0000%	456,942	454,658	457,134
UNITED TALENT 5/25 COV-LITE TL	0.0000%	63,000	62,843	63,079
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	161,368	160,157	155,922
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	650,462	649,592	653,337
US OUTPATIENT/US RADIOLOGY 7/2	0.0000%	514,939	512,193	515,366
USALCO 9/24 COV-LITE TLB	0.0000%	102,462	101,949	102,917
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	246,677	245,423	246,553
VALVOLINE 3/25 COV-LITE TLB	0.0000%	161,724	160,915	162,173
VANTAGE SPECIALTY 3/23 COV-LIT	0.0000%	637,759	618,133	615,093
VEEAM SOFTWARE 11/24 TLB	0.0000%	392,613	397,411	394,085
VERACODE 5/22 TL	0.0000%	516,360	457,202	345,574
VERTIV 12/24 TLB	0.0000%	595,653	595,901	596,093
VESTIS 2/24 TL	0.0000%	311,719	310,939	298,081
VIAVI 6/25 TLB	0.0000%	114,815	114,547	114,744
VIRGIN MEDIA 10/19 COV-LITE	0.0000%	527,392	519,595	520,088
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	289,590	286,538	286,761
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	401,928	400,923	402,933
VIRTUS INVESTMENT 9/21	0.0000%	353,876	352,107	353,582
VISTAJET 3/25 TLB	0.0000%	20,739	20,584	20,774
WARNER MUSIC 9/24 TLB	0.0000%	192,008	190,942	192,189
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	93,202	92,969	93,668
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000%	0	0	0
WHATABRANDS/WHATABURGER 12/24	0.0000%	384,996	385,185	385,015
WHITE CAP 6/24 TLB	0.0000%	564,898	563,918	560,944
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	210,920	206,965	208,482
WORLD WIDE TECHNOLOGY 12/24 TL	0.0000%	246,884	246,884	247,809
WORLDPAY/BOOST NEWCO 1/25 (USD)	0.0000%	1,138,611	1,133,799	1,140,979
WRENCH 4/19 COV-LITE TLB	0.0000%	300,784	300,022	299,373
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	493,769	493,769	493,492
WYNDHAM HOTELS 5/24 TL	0.0000%	423,503	423,753	424,939
XPLOR TECHNOLOGIES 12/24 COV-L	0.0000%	81,523	81,115	81,625
XPO LOGISTICS 2/25 (2031) COV-	0.0000%	130,000	130,000	130,390
ZELIS/REDCARD 10/24 TLB	0.0000%	399,000	397,005	396,450
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	27,370	27,302	27,234
ZUFFA/TKO GROUP 11/24 TLB	0.0000%	763,409	762,455	765,913
ZUORA 12/24 COV-LITE TLB	0.0000%	352,574	350,811	350,663
Total of Senior Secured Loans			109,569,223	104,268,644
Total of Domestic Fixed Income Securities			751,560,654	806,782,925
International Securities				21.90%
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	643,957	642,316	638,322
AUSTRALIA GOVERNMENT BOND REGS	3.7015%	995,000	887,791	1,010,257
AUSTRALIA GOVERNMENT BOND REGS	1.2482%	550,000	426,124	312,251
AUSTRALIA GOVERNMENT BOND REGS	2.7450%	940,000	818,795	835,144
AUSTRALIA GOVERNMENT BOND REGS	0.9543%	890,000	648,155	734,746
AUSTRALIA GOVERNMENT BOND REGS	0.2983%	430,000	274,909	298,717
AUSTRALIA GOVERNMENT BOND REGS	1.6463%	930,000	722,890	682,570
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.3000%	341,040	358,101	356,505
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	30,560,000	21,715,042	23,648,515
CCP_ZCS_P BRL-CDI 1D CME	14.2000%	17,700,000	0	3,655
CCP_ZCS_P BRL-CDI 1D CME	13.4050%	18,500,000	0	27,382
CCP_ZCS_R BRL-CDI 1D CME	0.0100%	23,800,000	0	-8,148
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-36,200,000	0	0
CCP_ZCS_R BRL-CDI 1D CME	13.2300%	-9,500,000	0	0
CCP_ZCS_R BRL-CDI 1D CME	14.6900%	-9,300,000	0	0
CCP_ZCS_R BRL-CDI 1D CME	14.7175%	-5,000,000	0	0
CANADA				
BAUSCH + LOMB 6/25 TLB	0.0000%	128,317	127,675	128,398
BIFM/BROOKFIELD GLOBAL/BGIS	0.0000%	587,673	587,963	589,988
BURGER KING/RESTAURANT 6/24 TL	0.0000%	367,583	366,593	365,591
CARDS II TRUST 2A A 144A	5.1674%	700,000	701,904	700,100
COREL 6/19 COV-LITE TL	0.0000%	467,973	456,597	439,563
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	410,825	407,724	410,484
GOLDEN CREDIT CARD T 4A A 144A	4.3100%	725,000	722,876	724,716
GOVERNMENT OF CANADA	0.5000%	1,301,274	845,791	724,339
GOVERNMENT OF CANADA	2.0000%	1,034,324	861,823	807,859
GOVERNMENT OF CANADA	0.2500%	327,578	159,654	162,941
GOVERNMENT OF CANADA	1.5000%	1,126,575	1,068,516	810,648
GOVERNMENT OF CANADA	3.0000%	1,305,747	1,292,858	1,115,500
GOVERNMENT OF CANADA	1.2500%	1,703,054	1,435,199	1,151,535
GOVERNMENT OF CANADA	4.0000%	1,482,360	1,498,898	1,281,702
GOVERNMENT OF CANADA	4.2500%	1,149,814	986,026	886,077
JONES DESLAURIERS/NAVACORD	0.0000%	405,809	400,943	403,273

	Coupon	Units	Cost	Market Value
MASTER CREDIT CARD T 1A A 144A	4.7000%	1,035,000	1,036,617	1,035,279
MASTER CREDIT CARD T 2A A 144A	5.1532%	1,245,000	1,249,449	1,244,475
POINTCLICKCARE 10/24 TLB	0.0000%	314,389	314,389	315,373
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	293,644	290,708	294,513
TRILLIUM CREDIT CARD 1A A 144A	5.0305%	455,000	456,040	455,778
XPLORNET/XPLORE 10/24 SECOND	0.0000%	110,347	94,192	81,473
XPLORNET/XPLORE 10/24 SUPER	0.0000%	48,958	48,958	46,266
CAYMAN ISLANDS				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	145,674	124,499	141,789
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	590,375	462,738	206,631
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	3,031,986,030	3,760,943	3,600,282
BONOS DE LA TESORERIA DE LA RE	2.0000%	4,577,588,400	4,580,197	4,652,695
BONOS DE LA TESORERIA DE LA RE	1.9000%	1,228,146,240	1,213,031	1,285,313
CCP_IRS_R CLP-ICP 1D CME	4.6600%	0	0	0
COLOMBIA				
COLOMBIAN TES	5.0000%	1,592,998,830	324,644	342,489
COLOMBIAN TES	3.7500%	31,460,168,080	6,394,957	5,609,550
COLOMBIAN TES	2.2500%	18,364,308,640	3,799,974	3,891,242
COLOMBIAN TES	3.3000%	15,955,874,720	4,074,291	3,757,839
COLOMBIAN TES	5.2500%	15,219,054,712	3,284,469	3,256,947
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	5,512,679	834,139	825,000
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P FRC-EXT-CPI CME	2.0200%	405,000	0	1,578
CCP_IRS_R EUR-EXT-CPI CME	0.0100%	405,000	1,538	-2,489
CCP_IRS_P FRC-EXT-CPI CME	0.0100%	-405,000	-1,970	0
CCP_IRS_R EUR-EXT-CPI CME	2.0575%	-405,000	0	0
CCP_IRS_P EUR-EURIBOR 6M CME	2.4413%	17,000	0	-1,272
CCP_IRS_P EUR-EURIBOR 6M CME	2.1843%	82,000	0	-11,206
CCP_IRS_R EUR-EURIBOR 6M CME	2.1940%	273,000	0	14,065
CCP_IRS_R EUR-EURIBOR 6M CME	2.4210%	70,000	0	5,272
CCP_IRS_R EUR-EURIBOR 6M CME	2.4890%	340,560	0	22,380
CCP_IRS_R EUR-EURIBOR 6M CME	2.4840%	968,560	0	58,049
CCP_IRS_R EUR-EURIBOR 6M CME	2.3890%	167,000	0	10,418
CCP_IRS_R EUR-EURIBOR 6M CME	2.1040%	140,000	155	15,904
CCP_IRS_R EUR-EURIBOR 6M CME	2.0710%	69,000	0	5,382
CCP_IRS_R EUR-EURIBOR 6M CME	2.0610%	67,000	0	5,222
CCP_IRS_P EUR-EURIBOR 6M CME	2.1510%	-82,000	0	0
CCP_IRS_P EUR-EURIBOR 6M CME	2.0350%	-17,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4287%	-136,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4837%	-340,560	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5002%	-340,560	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5130%	-628,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4972%	-167,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4432%	-70,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5430%	-273,000	-548	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.2800%	-140,000	0	0
FRANCE				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	195,441	193,487	190,067
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	845,752	816,110	875,254
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	4,285,953	5,127,984	5,187,733
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	18,348,794	19,883,596	18,972,790
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	2,189,740	2,765,173	2,838,105
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	1,414,205	1,503,550	1,573,724
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	2,866,346	3,592,563	3,478,991
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	2,891,894	3,364,900	3,389,880
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	3,053,710	3,853,652	4,118,953
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	986,013	1,009,133	1,032,222
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	519,750	519,750	520,400
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000%	284,000	301,605	296,227
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	3,909,087	4,463,492	4,583,680
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	4,032,386	4,897,909	4,141,955
MINIMAX/IGLOO 2/25 (USD) COV-L	0.0000%	289,154	289,154	290,239
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	45,667,603	12,086,877	10,577,797
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	29,985,831	8,265,564	9,217,026
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	3,014,873	3,057,051	3,193,566
ITALY BUONI POLIENNALI DE 144A	1.8000%	1,655,408	1,772,454	1,941,778
ITALY BUONI POLIENNALI DE 144A	0.1500%	1,123,263	1,080,465	820,832
ITALY BUONI POLIENNALI DE 144A	2.3500%	2,713,691	3,190,439	3,438,615
ITALY BUONI POLIENNALI DE 144A	2.5500%	3,605,919	5,015,814	4,538,539
ITALY BUONI POLIENNALI DE 144A	0.4000%	2,586,835	2,662,333	2,955,422
ITALY BUONI POLIENNALI DE 144A	1.2500%	2,788,805	2,820,371	3,286,405
ITALY BUONI POLIENNALI DE 144A	1.3000%	2,685,910	2,959,585	3,199,360

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE 144A	3.1000%	2,389,730	2,857,632	2,896,774
ITALY BUONI POLIENNALI DE 144A	2.4000%	654,298	728,779	802,764
ITALY BUONI POLIENNALI DE REGS	1.5000%	2,540,927	2,770,020	3,047,356
JAPAN				
CCP_OIS_R JPY-TONA-OIS COMPOU	1.0180%	-64,732,059	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	0.0000%	443,935,974	0	-6,874
CCP_IRS_R JPY-TONA-OIS COMPOU	0.1661%	0	0	0
CCP_IRS_R JPY-TONA-OIS COMPOU	0.1977%	0	0	0
CCP_IRS_P JPY-TONA-OIS COMPOU	0.1661%	0	0	0
CCP_IRS_P JPY-TONA-OIS COMPOU	0.1977%	0	0	0
CCP_IRS_R JPY-TONA-OIS COMPOU	0.2700%	0	0	0
CCP_IRS_R JPY-TONA-OIS COMPOU	0.8095%	0	0	0
CCP_OIS_R JPY-TONA-OIS COMPO	0.6775%	-422,750,793	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	0.0100%	2,044,941,397	0	-6,925
CCP_OIS_R JPY-TONA-OIS COMPOU	1.0060%	-288,057,665	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	0.0100%	64,732,059	0	-1,006
CCP_OIS_R JPY-TONA-OIS COMPOU	1.0171%	-443,935,974	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	1.0091%	-235,683,544	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	0.6980%	-167,815,245	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	0.8690%	-711,638,250	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	0.9833%	-218,995,900	0	0
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	95,100,000	624,288	604,138
JAPAN GOVERNMENT THIRTY YEAR B	2.3000%	66,100,000	426,763	410,841
JAPANESE GOVERNMENT CPI LINKED	0.2000%	86,883,015	733,718	647,714
JAPANESE GOVERNMENT CPI LINKED	0.1000%	578,086,675	5,127,678	4,148,384
JAPANESE GOVERNMENT CPI LINKED	0.0050%	515,548,421	3,846,668	3,688,639
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	459,751	456,072	368,182
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	106,687	86,790	86,105
ASP BLADE/OREGON TOOL 2/25 TL	0.0000%	39,852	39,360	40,200
FORMULA ONE 9/24 COV-LITE B2	0.0000%	116,667	116,667	116,696
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	233,333	233,333	233,392
HYPERION INSURANCE/HOWDEN	0.0000%	642,974	640,794	644,652
PARADOCS/ALTER DOMUS 5/24 (USD	0.0000%	42,644	42,644	42,910
PARADOCS/ALTER DOMUS 5/24 (USD	0.0000%	3,162	3,162	3,181
ROSEN GROUP 2/24 TLB	0.0000%	23,278	23,219	23,324
WEBPROS/PARTICLE INVESTMENTS 3	0.0000%	138,774	138,796	139,468
MEXICO				
MEXICAN UDIBONOS	3.2500%	516,528,682	20,972,183	21,523,213
MEXICAN UDIBONOS	2.7500%	105,046,673	5,353,751	4,930,519
MEXICO GOVERNMENT INTERNATIONA	3.5000%	240,000	195,922	201,120
MEXICO GOVERNMENT INTERNATIONA	6.3500%	570,000	581,842	582,170
MEXICO GOVERNMENT INTERNATIONA	6.8750%	223,000	225,556	232,433
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	549,566	545,850	551,650
BARENTZ 2/25 (USD) TLB	0.0000%	115,358	114,782	114,926
NORD ANGLIA 12/24 INCREMENTAL	0.0000%	266,755	266,707	268,201
NORD ANGLIA 6/25 ADD-ON TLB	0.0000%	23,747	23,747	23,875
RANPAK/RANGER PACKAGING 12/24	0.0000%	37,198	36,826	36,827
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	408,695	402,988	398,944
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	1,668,000	1,264,248	1,280,294
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	440,000	339,266	376,605
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	3,000,000	870,249	919,647
POLAND				
REPUBLIC OF POLAND GOVERNMENT	2.0000%	2,572,920	612,104	631,521
PUERTO RICO				
EVERTEC 10/23 COV-LITE	0.0000%	200,519	197,511	201,271
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
SOUTH AFRICA				
CCP_IRS_P ZAR-JIBAR-SAFEX 3M	8.7700%	27,000,000	0	44,840
CCP_IRS_P ZAR-JIBAR-SAFEX 3M	7.3170%	-27,000,000	-2,188	0
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	17,200,000	872,864	951,821
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	36,500,000	1,798,550	1,775,892
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	45,300,000	2,206,241	2,382,653
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	172,606,293	7,056,809	6,317,069
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	48,742,337	2,180,114	2,165,452
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	4,891,787,500	3,414,176	3,683,622
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	3,262,991	3,851,977	3,864,140
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	655,930	721,605	745,343
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	2,791,462	3,113,022	3,289,373
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	3,409,804	3,861,006	3,850,692

	Coupon	Units	Cost	Market Value
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	942,648	1,062,229	1,161,416
SUPRANATIONAL GEOGRAPHIC FOCUS				
EUROPEAN UNION REGS	2.5000%	170,000	144,115	155,111
EUROPEAN UNION REGS	3.0000%	1,677,294	1,642,119	1,689,765
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.1250%	7,900,000	959,471	1,041,828
SWEDEN INFLATION LINKED B REGS	3.5000%	8,580,000	2,077,959	1,604,408
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	117,625,128	3,667,224	3,551,641
UNITED KINGDOM				
BELRON 10/24 (USD) TLB	0.0000%	624,313	622,752	626,485
COGNITA 10/24 TLB	0.0000%	41,419	41,212	41,661
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	311,453	308,089	311,571
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	76,632	76,441	76,771
EQUINITI GROUP 3/25 ADD-ON TL	0.0000%	660,051	653,302	662,691
IGLO BIRDS EYE 9/23 TLB4	0.0000%	452,184	452,184	451,618
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	119,202	118,904	119,016
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	0	0	0
OSTTRA 5/25 COV-LITE TL	0.0000%	163,875	163,056	164,367
STYROLUTION/INEOS QUATTRO 10/2	0.0000%	23,189	22,174	21,102
UNITED KINGDOM GILT REGS	4.3750%	606,253	702,700	719,621
Total of International Securities			258,939,604	256,741,526

Cash Equivalent Securities **5.41%**

Master Notes/Money Markets

JPY/USD SPOT OPTION 2025	0.0000%	1,814,000	4,082	42
MXN/USD SPOT OPTION 2025	0.0000%	0	17,435	43,614
BNY MELLON CASH RESERVE	0.0000%	35,365	35,365	35,365
CASH HELD AT GOLDMAN SACHS	0.0000%	13,000	13,000	13,000
CASH HELD AT MORGAN STANLEY	0.0000%	-30,000	-30,000	-30,000
CCPC COLLATERAL WITH GOLDMAN	0.0000%	146,000	146,000	146,000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	370,000	370,000	370,000
CME CCP COLL HELD AT GSC	0.0000%	242,000	242,000	242,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	0	0	0
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	0	0	0
MSI CASH COLLATERAL	0.0100%	0	0	0
SWAP COLLATERAL WITH CITIBANK	0.0000%	-19,988	-19,988	-19,988
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	10,000	10,000	10,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	947,000	947,000	947,000
SWAP COLLATERAL WITH UBS	0.0000%	-10,000	-10,000	-10,000
SWAP/ISDA BANCO SANTANDER CASH	0.0100%	0	0	0
SWAP/ISDA BANK OF AMERICA (BOA	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	-520,098	-520,098	-520,098
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
TBA COLLATERAL - CITI	0.0000%	-78,000	-78,000	-78,000
TBA COLLATERAL WITH MERRILL	0.0000%	-59,791	-59,791	-59,791
TBA COLLATERAL WITH WELLS	0.0000%	-30,000	-30,000	-30,000
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	29,422,800	29,271,098	29,271,098
UMC CASH SWEEP ACCOUNT	4.0761%	32,839,065	32,839,065	32,839,065
Others (Payables, Receivables, Etc.)			3,364,443	201,301
Total of Master Notes/Money Markets			66,511,611	63,370,608

Total of Cash Equivalent Securities **66,511,611** **63,370,608**

Real Assets **3.97%**

Real Assets

Total Real Assets **46,512,978** **31,862,178** **46,512,978**

Total Real Assets **46,512,978** **31,862,178** **46,512,978**

Equity

XPLORE INC EQUITY	6,221	31,105	31,105
Total Equity	6,221	31,105	31,105

Derivatives

Futures Contracts **-0.101%**

AUST 10Y BOND FUTURE (SFE)	0.0000%	-6	0	-4,671
AUST 3YR BOND FUTURE (SFE)	0.0000%	-17	0	-4,156
EURO-BOBL FUTURE (EUX)	0.0000%	18	0	-3,029
EURO-BTP FUTURE (EUX)	0.0000%	12	0	4,895
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-8	0	15,988
GOLD FUTURE (OSE)	0.0000%	1	0	-3,822
ECX EMISSION FUTURE (EDX)	0.0000%	6	0	-14,259
TTF NAT GAS F FUTURE (EDX)	0.0000%	10	0	-24,125
IRON ORE 62% (SGX)	0.0000%	27	0	4,779

	Coupon	Units	Cost	Market Value
BRENT CRUDE FUTURE (ICE)	0.0000%	61	0	108,263
BRENT CRUDE OIL FUTURE (ICE)	0.0000%	56	0	148,660
COCOA FUTURE - IC (ICE)	0.0000%	1	0	-5,821
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	6	0	-41,244
COPPER FUTURE (LME)	0.0000%	5	0	26,592
NICKEL FUTURE (LME)	0.0000%	14	0	-7,016
WHITE SUGAR FUTURE (ICE)	0.0000%	12	0	-21,027
3 MONTH SOFR FUT (CME)	0.0000%	162	0	35,090
3 MONTH SOFR FUT (CME) DEC 25	0.0000%	-95	-24,190	-24,345
ALUMINUM FUTURES (CMX)	0.0000%	6	0	15,715
ALUMINUM HG FUTURE (LME)	0.0000%	10	0	2,810
BRENT CRUDE OIL (ICE)	0.0000%	19	0	-100,644
CATTLE FEEDER FUTURE (CME)	0.0000%	4	0	8,048
COCOA FUTURE (NYB)	0.0000%	13	0	-563
COFFEE 'C' FUTURE (NYB)	0.0000%	23	0	-491,940
COPPER FUTURE (CMX)	0.0000%	47	0	201,140
COPPER FUTURE (LME)	0.0000%	2	0	8,972
CORN FUTURE (CBT)	0.0000%	222	0	-191,321
COTTON NO 2 FUTURE (NYB)	0.0000%	25	0	3,149
CRUDE OIL FUTURE (NYM)	0.0000%	110	0	138,588
FED FUND 30DAY FUTURE (CBT)	0.0000%	21	0	-6,730
GAS OIL FUTURE (ICE)	0.0000%	18	0	-67,025
GASOLINE RBOB FUTURE (NYM)	0.0000%	29	0	-2,673
GOLD 100 OZ FUTURE (CMX)	0.0000%	60	0	-53,155
KC HRW WHEAT FUTURE (CBT)	0.0000%	50	0	-44,113
LEAD FUTURE (LME)	0.0000%	14	0	19,586
LEAN HOGS FUTURE (CME)	0.0000%	70	0	-1,566
LIVE CATTLE FUTURE (CME)	0.0000%	66	0	68,592
LOW SU GASOIL G FUTURE (ICE)	0.0000%	34	0	37,847
NATURAL GAS FUTURE (NYM)	0.0000%	277	0	-638,383
NICKEL FUTURE (LME)	0.0000%	4	0	-6,124
NY HARB ULSD FUTURE (NYM)	0.0000%	26	0	-23,820
PALLADIUM FUTURE (NYM)	0.0000%	6	0	66,847
PLATINUM FUTURE (NYM)	0.0000%	12	0	105,453
PRI ALUMINUM FUTURE (LME)	0.0000%	56	0	133,722
SILVER FUTURE (CMX)	0.0000%	36	0	-93,351
SOYBEAN FUTURE (CBT)	0.0000%	108	0	-13,890
SOYBEAN MEAL FUTURE (CBT)	0.0000%	74	0	-113,461
SOYBEAN OIL FUTURE (CBT)	0.0000%	130	0	190,654
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	101	0	-45,288
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	-49	0	-101,988
US 10YR ULTRA FUTURE (CBT)	0.0000%	-249	0	-516,772
US 2YR NOTE FUTURE (CBT)	0.0000%	373	0	285,904
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	65	0	61,907
US TREAS BD FUTURE (CBT)	0.0000%	-15	0	-60,340
US ULTRA BOND (CBT)	0.0000%	-14	0	-37,842
WHEAT FUTURE (CBT)	0.0000%	88	0	-60,745
WTI CRUDE FUTURE (NYM)	0.0000%	19	0	-93,619
ZINC FUTURE (LME)	0.0000%	21	0	40,870
Total of Futures Contracts			-24,190	-1,184,801
Total of INFLATION PROTECTION FUND			1,108,849,857	1,172,254,341