

**INFLATION PROTECTION FUND**

**Domestic Fixed Income Securities**

**68.31%**

**Domestic Corporate & Other Bonds**

	Coupon	Units	Cost	Market Value
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	740,000	686,259	724,453
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	91,516	92,749	92,275
BA CREDIT CARD TRUST A1 A1	4.7900%	1,163,000	1,167,173	1,166,880
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	418,690	406,137	418,333
CARMAX AUTO OWNER TRUST 4 A2B	4.1574%	749,902	750,311	750,005
CCG RECEIVABLES TRUS 1 A2 144A	4.9900%	393,898	397,437	397,214
CCP_IFS_R USA-CPI-U CME	0.0100%	41,672,625	0	-181,140
CCP_IFS_R USA-CPI-U CME	2.5277%	-2,800,000	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	2.4542%	-1,330,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6850%	-216,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6840%	-215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5767%	-1,900,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6612%	-2,640,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8172%	-2,550,000	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%	-2,150,000	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	2.6012%	-2,215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6890%	-853,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7020%	-477,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7192%	-1,350,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6315%	-1,404,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7707%	-2,100,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5637%	-4,500,000	0	0
COMMIT TO PUR FNMA SF MTG	5.0000%	1,384,000	1,376,053	1,381,681
COMMIT TO PUR FNMA SF MTG	3.5000%	5,898,000	5,397,714	5,444,809
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	530,067	414,537	447,918
FORD CREDIT AUTO LEASE T A A2B	4.1174%	919,647	917,836	919,767
HSI ASSET SECURITIZATIO NC1 A1	3.9871%	709	716	460
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	230,347	216,916	227,908
MERRILL LYNCH MORTGAGE HE2 A1B	4.7271%	70,539	75,506	69,531
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	745,000	687,371	730,446
NISSAN AUTO LEASE TRUST A A2A	4.6000%	697,083	698,390	699,409
PRKCM 2022-AFC2 T AFC2 A1 144A	5.3350%	104,625	99,057	104,532
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	425,000	424,985	428,644
SG RESIDENTIAL MORTG 2 A1 144A	5.3530%	188,984	188,868	188,992
TOYOTA AUTO RECEIVABLES C A2B	4.0774%	463,661	463,793	463,743
TOYOTA AUTO RECEIVABLES C A2B	4.0074%	1,745,000	1,745,477	1,745,657
WESTLAKE AUTOMOBIL 2A A2B 144A	4.2874%	846,000	846,000	846,466
WESTLAKE AUTOMOBIL 2A A2B 144A	4.3674%	104,758	104,890	104,785
NISSAN AUTO RECEIVABLES B A2B	4.0874%	376,388	376,726	376,511
DAIMLER TRUCKS RETAIL TRU 1 A3	5.4900%	555,736	560,316	560,357
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	275,414	275,833	275,910
WESTLAKE AUTOMOBIL 3A A2B 144A	4.2774%	159,920	159,986	159,993
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	233,333	233,197	233,422
MMAF EQUIPMENT FINAN A A2 144A	5.7900%	4,941	4,950	4,944
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	293,445	293,537	293,743
VOLKSWAGEN AUTO LOAN ENH 2 A2A	4.0000%	868,000	867,988	869,293
BX COMMERCIAL MORT KING A 144A	5.2212%	311,894	310,219	311,894
BX TRUST 2024-VLT4 VLT4 A 144A	5.1716%	190,000	189,427	189,941
BX COMMERCIAL MORT MDHS A 144A	5.3215%	189,962	188,875	190,255
COMM 2024-WCL1 MOR WCL1 A 144A	5.5212%	140,000	140,042	140,173
ELM TRUST 2024-EL ELM A15 144A	5.9942%	115,000	115,000	115,611
ELM TRUST 2024-EL ELM A10 144A	5.9942%	115,000	115,000	115,611
GWT 2024-WLF2 WLF2 A 144A	5.3714%	145,000	144,498	145,404
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	836,033	837,166	837,697
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	300,910	300,847	301,199
BMW VEHICLE OWNER TRUST A A2B	3.9973%	660,635	660,635	660,634
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	333,445	333,549	333,956
GM FINANCIAL AUTOMOBILE 1 A2B	4.1130%	184,528	184,543	184,572
SANTANDER DRIVE AUTO RECE 3 A2	4.6300%	730,844	730,822	733,075
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	977	975	978
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	76,336	75,216	76,197
FORD CREDIT AUTO LEASE T B A2B	4.1074%	140,936	142,156	140,942
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	156,431	156,430	156,516
HONDA AUTO RECEIVABLES 20 A A2	4.5600%	125,827	125,826	125,951
MERCEDES-BENZ AUTO LEASE B A2B	4.1474%	332,224	332,332	332,260
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	38,165	38,491	38,217
VOLKSWAGEN AUTO LEASE TR A A2B	4.1730%	180,853	180,991	180,879
VOLKSWAGEN AUTO LEASE TR A A2B	4.1030%	866,000	866,237	866,160
JOHN DEERE OWNER TRUST 20 C A3	5.4800%	47,410	47,826	47,833
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	174,362	174,181	174,787
DIAMONDBACK ENERGY INC	5.4000%	386,000	385,966	395,890
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	50,581	50,632	50,887
BAMLL TRUST 2024-BH BHP A 144A	6.0302%	100,000	99,986	100,165
BFLD 2024-VICT MOR VICT A 144A	5.5702%	95,000	94,652	95,412
BX COMMERCIAL MORT AIRC A 144A	5.3714%	154,472	154,103	154,760
CONE TRUST 2024-DF DFW 1 A 144A	5.3219%	60,000	59,763	59,906
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	188,957	190,563	189,894
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	60,888	61,331	60,957

	Coupon	Units	Cost	Market Value
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	14,922	14,696	14,907
NAVIENT PRIVATE EDU A A2B 144A	4.6947%	35,669	35,583	35,667
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	750,702	731,575	738,949
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	109,177	109,105	109,263
USAA AUTO OWNER TRUS A A2 144A	3.9800%	882,000	881,992	882,978
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	277,631	277,035	277,837
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	286,792	287,442	287,852
GM FINANCIAL AUTOMOBILE 3 A2B	4.1730%	556,416	557,102	556,570
GM FINANCIAL CONSUMER AU 4 A2B	4.1067%	340,293	340,522	340,365
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	377,936	378,910	379,075
HONDA AUTO RECEIVABLES 20 3 A2	4.8900%	93,413	93,650	93,523
HYUNDAI AUTO RECEIVABLES C A2B	4.1074%	813,625	813,787	813,910
HYUNDAI AUTO RECEIVABLES B A2A	5.1500%	66,651	66,948	66,754
MERCEDES-BENZ AUTO LEASE A A2B	4.2274%	866,000	867,116	866,866
MERCEDES-BENZ AUTO LEASE A A2B	4.1274%	114,347	114,347	114,365
ACRA TRUST 2024-N NQM1 A1 144A	5.6080%	138,241	138,241	138,846
ARES COMMERCIAL MOR IND A 144A	5.3718%	315,000	315,510	315,389
BX COMMERCIAL MORT GPA3 A 144A	4.9730%	80,266	80,059	80,266
DBGS 2024-SBL SBL A 144A	5.5631%	545,000	542,842	545,000
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	126,442	126,435	127,399
HIH TRUST 2024-61P 61P A 144A	5.5222%	369,470	361,620	370,389
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	373,706	375,827	375,361
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	258,328	258,938	258,878
HYUNDAI AUTO LEASE A A2B 144A	4.1074%	181,824	181,824	181,853
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	153,455	154,313	153,718
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	281,967	282,129	282,253
CCP_IFS_P USA-CPI-U CME	2.3900%	670,000	0	801
CCP_IFS_P USA-CPI-U CME	0.0100%	-670,000	-947	0
FHLMC MULTICLASS MTG 5516 FC	5.0973%	1,475,493	1,475,381	1,487,001
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	49,798	49,094	49,546
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	400,131	396,411	398,588
CITIGROUP COMMERCIAL MO P7 AAB	3.5090%	275,248	272,080	274,416
GS MORTGAGE SECURITIES GS4 AAB	3.2780%	80,930	80,187	80,786
FORD CREDIT AUTO OWNER T B A2A	5.4000%	36,812	36,984	36,862
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	442,151	442,186	443,120
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	397,571	397,797	398,265
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	1,826,000	1,847,749	1,844,018
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	1,097,000	1,097,093	1,099,104
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	246,624	247,645	247,759
VERIZON MASTER TRUST 1 A	4.4900%	2,651,000	2,650,564	2,651,547
CHENIERE ENERGY PARTNERS LP	5.7500%	169,000	163,567	166,331
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	4,360	4,338	4,363
VISTRA OPERATIONS CO LLC 144A	6.0000%	240,000	243,355	252,534
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	298,387	298,388	301,143
BRAVO RESIDENTIAL NQM2 A1 144A	5.6780%	360,195	360,194	363,710
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	321,200	321,200	324,349
MORGAN STANLEY RE NQM1 A1 144A	5.7380%	168,120	168,118	169,865
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	257,698	257,699	259,863
GREATAMERICA LEASING 2 A2 144A	5.2800%	883,907	887,985	887,530
PFS FINANCING CORP A A 144A	5.8000%	1,026,000	1,033,174	1,029,512
PFS FINANCING CORP A A 144A	4.8339%	580,000	581,558	580,108
PFS FINANCING CORP A A 144A	4.3574%	846,000	847,520	846,653
PENFED AUTO RECEIVAB A A2 144A	5.0400%	218,716	219,116	218,821
SCCU AUTO RECEIVABL 1A A2 144A	5.4500%	236,328	236,907	236,507
TOYOTA LEASE OWNER B A2B 144A	4.1430%	31,623	31,663	31,629
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	709,751	710,361	711,005
CCP_OIS_P USD-SOFR-OIS COMPOU	3.9048%	2,340,000	0	1,601
CCP_OIS_P USD-SOFR-OIS COMPOU	3.7983%	3,050,000	0	897
CCP_OIS_P USD-SOFR-OIS COMPOU	4.0724%	-5,390,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	4.0724%	5,390,000	1,685	-1,668
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 #0MAS735	5.5000%	2,257,172	2,234,880	2,290,619
AEGION 5/25 DELAYED TL	0.0000%	11,554	11,438	11,597
HILEX POLY/NOVOLEX 3/25 DELAYE	0.0000%	3,541	3,541	3,536
BFLD TRUST 2025-E EWEST A 144A	5.2302%	286,000	285,999	286,000
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	375,995	375,990	378,951
NCMF TRUST 2025-MFS MFS A 144A	4.8830%	293,000	292,774	294,055
PRPM 2025-NQM2 TR NQM2 A1 144A	5.6880%	447,632	447,635	451,114
BOFA AUTO TRUST 20 1A A2A 144A	4.5200%	263,417	263,273	263,875
BOFA AUTO TRUST 20 1A A2B 144A	4.2530%	256,832	256,832	256,968
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	287,813	289,772	289,536
DLLST 2024-1 LLC 1A A3 144A	5.0500%	298,134	299,287	299,425
GOLDEN CREDIT CARD T 1A A 144A	1.1400%	1,914,000	1,855,572	1,881,379
GREENSKY HOME IMPROV 2 A2 144A	5.2500%	48,346	48,401	48,474
HILTON GRAND VACATIO 1D A 144A	3.6100%	339,244	334,844	337,847
HYUNDAI AUTO LEASE C A2B 144A	4.2074%	304,068	304,246	304,250
M&T BANK AUTO RECE 1A A2B 144A	4.2074%	728,661	729,389	729,029
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	132,911	129,692	131,582
PORSCHE FINANCIAL 1A A2B 144A	3.9796%	339,377	339,237	339,370
SFS AUTO RECEIVABLE 1A A2 144A	4.6500%	415,680	415,859	416,317
SIERRA TIMESHARE 202 1A A 144A	3.0500%	448,612	444,424	445,220
SIERRA TIMESHARE 202 1A A 144A	0.9900%	405,905	395,852	405,109
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	685,265	687,021	689,218
CD 2016-CD2 MORTGAGE T CD2 ASB	3.3480%	812,472	804,833	809,567
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	345,716	341,327	343,853
JPMBD COMMERCIAL MORTGA C5 ASB	3.4919%	496,615	491,843	494,170
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	96,082	94,990	95,667
BMW VEHICLE OWNER TRUST A A2A	4.4300%	289,892	289,790	290,325
CARMAX AUTO OWNER TRUST 1 A2A	4.6300%	884,785	885,343	886,859
FORD CREDIT AUTO LEASE T A A2A	4.5700%	950,325	951,097	952,334

	Coupon	Units	Cost	Market Value
GM FINANCIAL CONSUMER AU 3 A2B	4.3342%	19,352	19,355	19,353
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	147,524	147,524	147,731
AMERICAN EXPRESS CREDIT AC 1 A	4.8700%	982,000	986,090	985,593
DISCOVER CARD EXECUTION N A2 A	4.9300%	1,269,000	1,275,890	1,275,414
VERIZON MASTER TRUST 4 A1B	4.5583%	1,366,000	1,371,763	1,368,728
CCP_IFS_R USA-CPI-U 3M CME	0.0100%	506,739	0	-1,520
CCP_IFS_R USA-CPI-U 3M CME	2.4280%	-506,739	0	0
CCP_IFS_R USA-CPI-U 3M CME	2.4290%	-249,625	0	0
FHLMC POOL #RQ-0040	5.5000%	937,078	932,943	950,964
FHLMC MULTICLASS MTG 5499 FW	5.0973%	641,425	642,524	646,358
CGMS COMMERCIAL MORTGAG B1 AAB	3.2430%	48,272	47,706	47,900
WELLS FARGO COMMERCIAL C41 ASB	3.3900%	156,708	155,126	155,752
BMW VEHICLE OWNER TRUST 2 A A3	5.4700%	425,703	428,065	428,272
BMW VEHICLE LEASE TRUST 1 A2A	4.4300%	1,146,338	1,148,756	1,149,509
GM FINANCIAL AUTOMOBILE 2 A2B	4.2030%	283,484	283,705	283,766
NISSAN AUTO RECEIVABLES 2 A A3	4.9100%	524,143	525,289	525,632
NISSAN AUTO LEASE TRUST B A2A	5.0500%	784,755	788,035	787,576
NISSAN AUTO LEASE TRUST B A2B	4.1174%	916,294	916,938	916,646
VOLKSWAGEN AUTO LEASE TRU A A3	5.2100%	500,000	503,906	502,657
WORLD OMNI AUTOMOBILE LE A A2B	4.0974%	1,107,637	1,106,874	1,108,172
WORLD OMNI AUTOMOBILE LE A A2B	4.4139%	223,997	224,137	224,011
BA CREDIT CARD TRUST A2 A2	4.9800%	1,573,000	1,592,503	1,589,345
CHASE ISSUANCE TRUST A11 A	4.6200%	400,000	402,359	403,592
CNH EQUIPMENT TRUST 2025 A A2B	4.0374%	280,759	280,639	280,704
VERIZON MASTER TRUST 4 A1A	5.1600%	1,497,000	1,507,904	1,505,740
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	13,621	13,621	13,655
SPLAT SUPER HOLDCO/SIZZLING PL	0.0000%	23,608	23,608	22,093
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	36,350	36,259	36,463
AMSPEC PARENT 6/25 COV-LITE DE	0.0000%	0	0	0
USALCO 7/25 DELAYED TL	0.0000%	10,583	10,530	10,620
BARCLAYS MORTGAGE NQM3 A1 144A	5.6400%	367,776	367,776	370,275
BFLD COMMERCIAL MOR 5MW A 144A	4.6742%	320,000	320,000	320,271
EXTENDED STAY AMERI ESH A 144A	4.9802%	357,000	356,973	357,557
PRPM 2025-NQM3 TR NQM3 A1 144A	5.6060%	364,471	364,472	367,043
PENN COMMERCIAL MOR P11 A 144A	5.3440%	206,000	205,983	211,192
DELL EQUIPMENT FINAN 1 A2 144A	4.6800%	1,445,000	1,450,080	1,450,082
GLS AUTO RECEIVABLE 2A A2 144A	4.7500%	934,297	935,660	935,997
GREENSKY HOME IMPRO 2A A2 144A	4.9300%	417,479	417,478	419,023
NAVIENT PRIVATE EDU AA A3 144A	5.5646%	43,049	43,106	43,061
SFS AUTO RECEIVABLE 2A A2 144A	4.5200%	932,766	935,126	934,622
SMB PRIVATE EDUCATI B A2B 144A	4.5447%	9,454	9,446	9,453
STELLANTIS FINANCA AA A2 144A	4.6300%	1,199,424	1,204,315	1,203,376
TOYOTA LEASE OWNER B A2A 144A	4.3100%	62,175	62,175	62,196
USB AUTO OWNER TRUS 1A A2 144A	4.5100%	913,730	917,121	915,610
ASTRA/ANTHOLOGY 10/25 DELAYED	0.0000%	23,602	23,602	23,602
NFP WEALTH 10/25 DELAYED TL	0.0000%	20,876	20,842	20,902
TRACE3 10/25 DELAYED TL	0.0000%	32,248	31,925	32,302
PYE-BARKER 12/25 COV-LITE DELA	0.0000%	59,725	59,772	60,073
BFLD COMMERCIAL MO 660F A 144A	5.1802%	331,000	330,977	331,931
BX COMMERCIAL MORTG JDI A 144A	5.0802%	345,000	344,999	345,321
BX TRUST 2025-OMG OMG A 144A	5.0310%	222,000	221,977	222,139
BX TRUST 2025-VOLT VOLT A 144A	5.3802%	241,000	240,988	241,150
CIP COMMERCIAL MOR SBAY A 144A	5.0802%	312,000	311,971	312,290
BX TRUST 2025-ARIA ARIA A 144A	5.0311%	385,000	385,000	388,863
COLT 2025-12 MORTGA 12 A1 144A	4.9830%	227,412	227,412	227,409
CROSS 2025-H10 MOR H10 A1 144A	4.9680%	172,774	172,771	172,771
DBC 2025-DBC MORTGA DBC A 144A	5.0310%	345,000	344,985	345,266
EFMT 2025-NQM6 NQM6 A1A 144A	5.0010%	171,693	171,796	171,796
NEW RESIDENTIAL M NQM7 A1 144A	5.0100%	390,000	389,997	389,996
SHRN TRUST 2025-MF MF18 A 144A	4.8802%	450,000	446,412	450,278
SG RESIDENTIAL MORTG 1 A1 144A	5.0980%	255,000	255,000	255,000
UNIV TRUST 2025-AP APTS A 144A	5.3302%	240,000	239,999	240,296
VERUS SECURITIZAT 12 A1LC 144A	5.1100%	235,114	235,111	235,110
ENTERPRISE FLEET FIN 4 A4 144A	4.2800%	152,000	151,996	152,622
FOUNDATION FINANCE T 3A A 144A	4.5600%	193,040	193,033	193,604
AVIS BUDGET RENTAL C 2A A 144A	5.2000%	151,000	152,085	151,979
BARINGS EQUIPMENT FI A A2 144A	4.6400%	329,156	330,841	331,148
GREENSKY HOME IMPRO 3A A1 144A	4.3400%	650,000	649,970	650,975
HYUNDAI AUTO LEASE C A2A 144A	4.3700%	183,000	183,743	183,691
KUBOTA CREDIT OWNER 2A A2 144A	4.4800%	1,112,000	1,118,671	1,117,645
KUBOTA CREDIT OWNER 1A A2 144A	4.6100%	766,453	769,717	769,523
PFS FINANCING CORP C A 144A	5.5200%	135,000	136,661	136,531
PENFED AUTO RECEIVAB A A3 144A	4.7000%	105,000	105,558	105,465
PORSCHE INNOVATIVE 1A A2B 144A	4.2030%	824,263	825,197	824,965
PORSCHE INNOVATIVE 1A A2A 144A	4.6000%	739,162	741,212	741,222
SOFI CONSUMER LOAN PR 1 A 144A	4.8000%	318,649	319,670	319,815
WESTLAKE AUTOMOBIL 1A A2B 144A	4.1874%	591,459	591,713	591,548
FHLMC MULTICLASS MTG 5478 FD	5.0973%	122,444	123,362	123,392
FHLMC MULTICLASS MTG 5468 WF	4.7973%	167,534	167,926	167,886
FHLMC MULTICLASS MTG 5471 FM	5.0973%	615,350	618,803	620,115
FHLMC MULTICLASS MTG 5482 FB	5.1973%	199,408	201,245	201,375
FHLMC MULTICLASS MTG 5500 DF	5.0473%	151,274	152,219	152,386
FHLMC MULTICLASS MTG 5508 FE	5.2973%	169,698	171,394	171,514
FHLMC MULTICLASS MTG 5563 FA	5.0473%	186,073	187,395	187,566
FNMA GTD REMIC P/T 24-88 FC	5.0973%	140,942	142,087	142,005
FNMA GTD REMIC P/T 25-13 FB	4.9973%	162,962	163,583	163,986
FNMA GTD REMIC P/T 25-2 FG	5.1473%	152,055	153,192	153,442
FNMA GTD REMIC P/T 25-35 FJ	5.2973%	209,208	210,900	211,522
CSAIL 2018-CX11 COMME CX11 ASB	4.0339%	301,140	300,340	300,448
CITIGROUP COMMERCIAL MO B2 AAB	3.9620%	913,885	912,814	911,614
LQR TRUST 2025-CALI CALI A	5.2802%	141,000	140,994	141,000

	Coupon	Units	Cost	Market Value
ALLY AUTO RECEIVABLES TRU 1 A2	4.0300%	648,000	647,949	648,565
BMW VEHICLE LEASE TRUST 2 A2B	4.0073%	847,000	847,000	847,121
CARMAX AUTO OWNER TRUST 3 A2B	4.0774%	694,000	693,888	694,346
FORD CREDIT AUTO LEASE T B A2A	4.3700%	1,031,000	1,033,739	1,033,804
GM FINANCIAL CONSUMER AU 4 A2A	3.8800%	567,000	567,620	567,524
HONDA AUTO RECEIVABLES 2 3 A2B	4.0520%	1,195,000	1,195,141	1,194,893
HYUNDAI AUTO RECEIVABLES C A2A	4.5300%	254,284	254,691	254,678
HYUNDAI AUTO RECEIVABLES B A2B	4.0774%	204,054	204,134	204,054
HYUNDAI AUTO RECEIVABLES B A2B	4.0874%	845,000	845,165	845,584
NISSAN AUTO RECEIVABLES A A2B	4.1574%	853,000	853,433	853,865
TOYOTA AUTO RECEIVABLES D A2A	3.8900%	1,002,000	1,002,509	1,003,090
WORLD OMNI AUTO RECEIVAB C A2A	4.1900%	1,462,000	1,466,854	1,464,799
CAPITAL ONE MULTI-ASSET A3 A3	2.0600%	299,000	294,707	295,795
CHASE ISSUANCE TRUST A1 A	5.1600%	1,294,000	1,307,234	1,306,183
CITIBANK CREDIT CARD ISS A6 A6	4.5624%	2,204,000	2,222,719	2,222,451
JOHN DEERE OWNER TRUST 2 A A2B	3.9974%	865,369	865,302	865,539
VERIZON MASTER TRUST 7 A1A	5.6700%	787,000	799,881	799,632
CCP_ZCS_R USD-FEDERAL FUNDS-O	0.0100%	55,141,000	0	-6,313
CCP_ZCS_R USD-FEDERAL FUNDS-O	3.7890%	-55,141,000	0	0
CCP_ZCS_P USD-FEDERAL FUNDS-O	3.8175%	55,141,000	0	7,529
CCP_ZCS_P USD-FEDERAL FUNDS-O	3.5900%	27,870,000	0	-114
CCP_ZCS_P USD-FEDERAL FUNDS-O	3.5920%	58,439,000	0	-81
CCP_ZCS_P USD-FEDERAL FUNDS-O	3.6175%	29,197,000	0	965
CCP_ZCS_P USD-FEDERAL FUNDS-O	0.0100%	-170,647,000	0	0
CCP_OIS_R USD-FEDERAL FUNDS-O	3.6820%	-26,874,000	0	0
CCP_OIS_R USD-FEDERAL FUNDS-O	3.6780%	-55,190,000	0	0
CCP_OIS_R USD-FEDERAL FUNDS-O	0.0100%	82,064,000	0	-2,432
CCP_ZCS_P USD-SOFR-OIS COMPOU	0.0100%	-4,030,000	0	0
CCP_ZCS_P USD-SOFR-OIS COMPOU	3.2300%	4,030,000	129	2,263
IRS R 4.50000% P USD-SOFR-OIS	0.0000%	-9,740,000	-24,545	-25,670
IRS R 4.60000% P USD-SOFR-OIS	0.0000%	-617,600	-5,063	-4,609
IRS R 3.58000% P USD-SOFR-OIS	0.0000%	-2,876,667	-2,733	-411
IRS P 3.60000% R USD-SOFR-OIS	0.0000%	-821,100	-3,041	-1,792
IRS P 2.50000% R USD-SOFR-OIS	0.0000%	-7,930,000	-3,669	-2,930
IRS R 3.00000% P USD-SOFR-OIS	0.0000%	7,930,000	9,911	8,469
IRS P 3.20000% R USD-SOFR-OIS	0.0000%	-617,600	-4,324	-3,803
IRS R 4.00000% P USD-SOFR-OIS	0.0000%	-7,061,100	-36,077	-38,861
IRS R 3.50000% P USD-SOFR-OIS	0.0000%	-7,930,000	-7,709	-4,937
IRS R 4.30000% P USD-SOFR-OIS	0.0000%	-16,527,000	-45,945	-44,627
<b>Total of Domestic Corporate &amp; Other Bonds</b>			<b>117,782,998</b>	<b>118,041,129</b>

### Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	9,770,762	9,610,072	7,209,832
US TREAS-CPI INFLAT	0.5000%	2,598,263	2,526,855	2,553,544
US TREAS-CPI INFLAT	1.7500%	10,271,549	10,245,358	10,266,497
US TREAS-CPI INFLAT	2.1250%	25,226,089	25,781,846	25,096,342
US TREAS-CPI INFLAT	2.3750%	8,151,272	8,262,529	8,194,256
US TREAS-CPI INFLAT	3.6250%	4,494,761	4,753,355	4,717,659
US TREAS-CPI INFLAT	3.8750%	5,485,930	5,971,736	5,913,327
US TREAS-CPI INFLAT	3.3750%	1,247,283	1,428,546	1,378,402
US TREAS-CPI INFLAT	2.5000%	632,806	661,026	653,586
US TREAS-CPI INFLAT	0.7500%	14,548,229	13,535,946	11,973,069
US TREAS-CPI INFLAT	0.6250%	11,654,973	11,124,923	10,104,373
US TREAS-CPI INFLAT	1.3750%	11,538,677	10,966,155	10,658,584
US TREAS-CPI INFLAT	0.2500%	6,999,629	6,581,029	5,714,436
US TREAS-CPI INFLAT	0.8750%	8,334,364	8,493,488	7,315,963
US TREAS-CPI INFLAT	0.1250%	47,450,447	44,141,489	41,994,799
US TREAS-CPI INFLAT	0.3750%	6,189,514	6,144,972	6,115,229
US TREAS-CPI INFLAT	1.5000%	3,055,859	2,760,373	2,387,808
US TREAS-CPI INFLAT	1.2500%	1,438,208	1,416,426	1,433,089
US TREAS-CPI INFLAT	1.1250%	14,551,453	14,321,386	14,160,399
US TREAS-CPI INFLAT	1.8750%	17,594,389	17,668,886	17,626,807
US TREAS-CPI INFLAT	0.0163	14,844,878	14,950,222	14,959,406
UST INFLATIONARY FUND	-	34,215,945	349,226,155	429,453,872
<b>Total of Inflation Protection Securities</b>			<b>570,572,772</b>	<b>639,881,280</b>

### Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	96,783	96,541	97,086
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	455,341	453,678	455,919
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	102,386	101,787	102,451
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	0	0	0
AEGION 1/25 COV-LITE TLB	0.0000%	77,023	76,253	77,312
AHEAD 7/24 TLB3	0.0000%	302,838	302,467	302,217
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	134,395	133,723	135,015
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	330,348	330,982	331,587
ALERA GROUP 5/25 COV-LITE TL	0.0000%	634,617	633,853	637,314
ALLEGRO MICROSYSTEMS 1/25 COV-	0.0000%	321,209	319,603	322,413
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	0	0	0
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	471,833	470,539	474,834
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	450,042	448,917	450,744
AMERICAN AXLE 2/25 INCREMENTAL	0.0000%	152,215	151,454	152,151
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	140,583	139,886	111,528
AMR 5/25 TLB	0.0000%	68,611	67,925	68,912
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	252,771	251,847	252,771
AMWINS 1/25 TLB	0.0000%	804,818	803,812	806,830
ANKURA 12/24 COV-LITE TLB	0.0000%	432,500	432,542	421,843

	Coupon	Units	Cost	Market Value
API GROUP 2/25 TL	0.0000%	601,918	603,438	603,923
APPLIED SYSTEMS 2/24 TL	0.0000%	836,708	836,091	841,067
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	306,557	306,542	287,550
ARAMARK 12/25 TL	0.0000%	518,255	518,439	519,344
ARAMSCO 10/23 COV-LITE TL	0.0000%	127,890	125,562	85,635
ARBY'S/INSPIRE BRANDS 11/25 CO	0.0000%	392,014	392,014	392,766
ARCIS 1/25 TLB	0.0000%	309,512	308,985	309,899
ARCLIGHT GCX 1/25 TLB	0.0000%	80,842	80,839	80,741
ARCOSA 6/25 COV-LITE TL	0.0000%	81,233	81,233	81,549
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	279,497	247,917	785
ASCEND PERFORMANCE 4/25 DIP TL	0.0000%	138,675	130,969	5,547
ASCENSUS 12/24 COV-LITE TLB	0.0000%	0	0	0
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	151,544	140,936	144,800
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	656,637	652,472	619,701
ASPIRE BAKERIES 6/25 TLB	0.0000%	79,636	79,237	79,885
ASSETMARK 7/25 TLB	0.0000%	0	0	0
ASTRA/ANTHOLOGY 10/25 TL	0.0000%	10,073	10,074	10,073
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	283,237	275,112	55,231
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	349,449	325,626	24
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	939,709	930,592	940,686
ATLANTIC AVIATION 2/25 TL	0.0000%	509,645	508,976	512,122
AUTHENTIC BRANDS 12/24 TLB	0.0000%	1,208,913	1,206,565	1,209,674
AUTODATA/JD POWER 7/24 TL	0.0000%	176,573	176,683	176,940
AVALARA 9/25 COV-LITE TL	0.0000%	461,092	459,203	462,757
BAY CLUB 12/24 COV-LITE TL	0.0000%	399,831	397,869	401,914
BCP RENAISSANCE 11/24 TLB	0.0000%	341,400	340,888	343,107
BEACON ROOFING/QXO 10/25 COV-L	0.0000%	8,104	8,023	8,123
BELFOR 8/25 TLB	0.0000%	120,051	118,850	120,501
BENDING SPOONS 12/25 INCREMENT	0.0000%	180,276	173,065	174,417
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	97,830	96,362	97,931
BLACKSTONE CQP 12/24 TL	0.0000%	435,892	435,279	437,139
BOYD 7/24 TLB	0.0000%	774,424	762,808	778,435
BROOKFIELD NGPL 12/23 TL	0.0000%	377,659	376,943	378,131
BROOKS AUTOMATION 2/22	0.0000%	469,569	467,274	463,953
BWAY 11/25 COV-LITE TLB	0.0000%	464,359	466,077	454,204
C&D TECHNOLOGIES 1/25 TL	0.0000%	78,604	78,354	76,835
CAST & CREW ENTERTAINMENT	0.0000%	616,487	613,214	360,337
CBS OUTDOOR 9/25 TLB	0.0000%	121,740	121,588	122,044
CCC INFORMATION/CCC INTELLIGEN	0.0000%	0	0	0
CEDAR FAIR 4/24 TLB	0.0000%	633,657	634,042	625,470
CENTURI GROUP 7/25 TLB	0.0000%	226,135	225,570	226,796
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	296,040	296,424	296,893
CHASE CORPORATION 4/25 COV-LIT	0.0000%	119,532	118,337	119,084
CHG HEALTHCARE 7/25 TL	0.0000%	345,214	345,631	346,664
CIENA 1/25 TLB	0.0000%	0	0	0
CITCO 6/24 TLB	0.0000%	977,257	972,371	983,062
CLARIVATE ANALYTICS 5/25	0.0000%	52,612	52,349	52,645
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	240,683	237,443	237,203
CLEAN HARBORS 9/25 TLB	0.0000%	255,696	255,696	257,826
CLEARWATER ANALYTICS 4/25 TLB	0.0000%	33,122	33,122	33,060
CLOSURE SYSTEM/CANISTER 10/24	0.0000%	21,790	21,790	21,822
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	480,378	474,163	455,758
COLONIAL PIPELINE 6/25 TLB	0.0000%	990,893	986,781	989,654
COMMSCOPE 12/24 TL	0.0000%	558,332	567,018	558,594
CONFLUENT MEDICAL 7/25 COV-LIT	0.0000%	87,712	88,041	88,260
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	221,612	221,889	217,320
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	104,927	104,665	105,583
COORSTEK 10/25 COV-LITE TLB	0.0000%	162,655	161,841	163,774
CORELOGIC 6/21 COV-LITE TL	0.0000%	1,146,683	1,142,981	1,146,270
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	529,048	501,154	472,615
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	570,626	559,619	522,123
COVANTA/REORLD 12/24 TLB	0.0000%	349,006	349,006	349,254
COVANTA/REORLD 12/25 COV-LITE	0.0000%	157,532	157,335	157,532
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	0	0	0
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	365,091	363,623	365,752
CPM HOLDINGS 9/23 TL	0.0000%	209,670	206,525	208,389
CREATIVE ARTISTS 7/25 TL	0.0000%	287,604	288,016	288,561
CUBE INDUSTRIALS/CIRCOR 10/25	0.0000%	109,838	109,563	110,478
CULLIGAN 12/24 TLB	0.0000%	702,964	701,003	704,250
DAE AVIATION (STANDARD AERO) 1	0.0000%	109,725	109,588	110,087
DAYFORCE 10/25 TLB	0.0000%	292,681	291,949	291,636
DAYFORCE 2/25 TLB	0.0000%	578,946	577,499	578,222
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	261,732	252,776	268,165
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	98,974	98,706	98,088
DISCO PARENT/DUCK CREEK 7/25 C	0.0000%	92,375	92,144	92,837
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	697,579	697,579	692,347
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	226,020	219,239	227,037
DRW 6/24 TLB	0.0000%	430,422	428,081	423,428
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	538,650	525,184	482,765
EAB / ADVISORY BOARD 6/21 COV-	0.0000%	235,937	233,028	208,450
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	750,926	733,630	721,362
ELANCO ANIMAL HEALTH 10/25 COV	0.0000%	275,332	275,444	275,618
EMG UTICA 10/24 TLB	0.0000%	147,195	145,723	148,667
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	602,082	599,072	604,755
ENDEAVOR/EOC 3/25 TLA	0.0000%	48,116	48,146	48,116
ENERGIZER 3/25 TLB	0.0000%	29,928	29,965	29,903
ENGINEERED COMPONENTS/CENTROMO	0.0000%	278,643	270,284	279,340
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	18,413	18,367	13,108
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	155,596	154,818	155,839
EPICOR 5/24 TL	0.0000%	424,652	423,239	425,795
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	604,509	603,990	606,020

	Coupon	Units	Cost	Market Value
EVER/IGT 5/25 TLB	0.0000%	0	0	0
EYECARE PARTNERS 4/24 SECOND O	0.0000%	0	0	0
EYECARE PARTNERS 4/24 SUPERPRI	0.0000%	0	0	0
FAIRBANKS MORSE 9/25 TL	0.0000%	352,040	353,251	353,029
FINASTRA 7/25 (USD) COV-LITE T	0.0000%	891,365	882,451	871,309
FIRST ADVANTAGE 7/25 TLB	0.0000%	512,560	505,952	506,655
FLEET US/ARGUS 7/24 TLB	0.0000%	71,777	71,418	72,046
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	375,957	375,017	376,160
FLEETCOR/CORPAY 9/25 COV-LITE	0.0000%	70,955	70,600	70,970
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	271,781	270,422	272,672
FNZ GROUP 11/24 (USD) TLB	0.0000%	745,056	730,155	584,869
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	619,784	618,740	620,664
FRANKLIN SQUARE 4/24 TLB	0.0000%	237,862	237,268	230,726
GARRETT MOTION 1/25 TLB	0.0000%	238,257	238,257	238,705
GENESEE & WYOMING 4/24 TL	0.0000%	292,907	291,901	292,834
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GO DADDY 12/24 B8 TLB	0.0000%	383,247	382,779	383,700
GOLDEN STATE FOODS 10/24 TLB	0.0000%	163,059	161,836	163,856
GOOSEHEAD INSURANCE 7/25 TLB	0.0000%	50,291	50,166	50,417
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	163,941	161,072	164,473
HARBORTOUCH 5/25 TL	0.0000%	567,052	570,589	570,006
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	418,563	418,563	419,349
HERMAN MILLER 7/25 COV-LITE TL	0.0000%	0	0	0
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	103,783	102,745	104,172
HERSCHEND/HARLEM 5/25 TLB	0.0000%	593,211	593,894	596,918
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	382,715	375,512	7,654
HEXION 12/24 TLB	0.0000%	365,702	360,724	351,729
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	243,190	242,212	243,343
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	48,763	48,854	48,771
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	280,985	279,241	280,608
HUB INTERNATIONAL 1/25 TLB	0.0000%	1,133,719	1,133,617	1,139,093
HUDSON RIVER 10/24 TLB	0.0000%	384,100	376,837	385,513
II-VI/COHERENT 9/25 TLB	0.0000%	159,520	159,520	159,621
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	88,286	88,065	88,231
IMPERIAL BAG & PAPER/IMPERIAL	0.0000%	73,963	73,130	73,069
INDIVIDUAL FOODSERVICE 12/25 T	0.0000%	148,328	146,103	146,597
INEOS 12/24 (USD) COV-LITE	0.0000%	288,379	284,295	230,343
INEOS 2/23 TLB	0.0000%	366,589	362,183	295,562
INGRAM MICRO 6/25 TLB	0.0000%	217,712	217,645	218,666
INNOMOTICS 10/25 (USD) COV-LIT	0.0000%	135,231	134,554	136,414
INNOMOTICS 9/24 (USD) TLB	0.0000%	0	0	0
INSULET 6/25 TL	0.0000%	126,444	126,128	127,324
INTERNET BRANDS 12/24 TLB4	0.0000%	688,759	677,558	677,491
INTERNET BRANDS 4/23 COV-LITE	0.0000%	341,420	337,762	316,667
INTRAWEST/ALTERRA 7/25 (2028)	0.0000%	599,675	600,552	601,174
INTRAWEST/ALTERRA 7/25 TL	0.0000%	142,806	142,806	143,341
JANE STREET 12/24 TLB	0.0000%	121,434	121,424	120,772
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	79,342	79,317	79,727
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	301,765	300,965	303,588
KESTRA FINANCIAL 12/24 TL	0.0000%	699,215	699,232	699,893
K-MAC 7/25 COV-LITE TL	0.0000%	234,037	233,745	235,472
KNOWBE4 7/25 TL	0.0000%	280,249	279,834	280,075
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	107	107	104
KODIAK BUILDING PARTNERS 11/24	0.0000%	3,988	3,968	3,885
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	646,072	637,900	639,637
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	400,713	401,715	394,370
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	71,564	67,099	72,101
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	298,548	298,548	221,821
LATHAM POOL 2/22 TLB	0.0000%	123,942	121,463	123,598
LEARNING CARE 5/24 TLB	0.0000%	67,488	66,476	55,847
LES SCHWAB 1/25 TLB	0.0000%	22,880	22,880	22,880
LEVEL 3 9/25 COV-LITE TLB4	0.0000%	0	0	0
LIVE NATION 10/19 TLB	0.0000%	0	0	0
LIVE NATION 10/25 TLB	0.0000%	596,014	593,034	596,014
LUMEXA 12/25 COV-LITE TLB	0.0000%	215,042	214,504	215,984
MACDERMID/ELEMENT SOLUTIONS 11	0.0000%	16,722	16,701	16,799
MACDERMID/ELEMENT SOLUTIONS 12	0.0000%	0	0	0
MADISON IAQ 6/21 COV-LITE TL	0.0000%	207,801	208,321	208,691
MADISON IAQ/MADISON AIR 10/25	0.0000%	178,960	177,170	179,935
MADISON SAFETY 9/25 TLB	0.0000%	74,280	74,094	74,728
MANNINGTON MILLS 3/25 TLB	0.0000%	101,822	100,804	100,804
MARINER WEALTH ADVISORS 5/25 T	0.0000%	229,026	226,657	230,040
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	698,502	698,203	642,622
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	338,498	338,005	338,620
MEADE PIPELINE 9/25 TL	0.0000%	30,343	30,268	30,495
MEDIAOCEAN 12/21 TL	0.0000%	60,969	60,391	60,029
MEDIWARE INFORMATION/WELLSKY 7	0.0000%	342,027	341,276	342,820
MEDLINE INDUSTRIES/MOZART 7/25	0.0000%	233,545	233,170	234,173
MERLIN 2/24 (USD)	0.0000%	392,437	381,259	347,554
MINERALS TECH 11/24 COV-LITE T	0.0000%	61,103	61,026	61,255
MIRION TECHNOLOGIES 11/25 COV-	0.0000%	213,759	214,293	214,560
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	77,461	77,073	77,437
MKS INSTRUMENTS 1/25 (USD) TL	0.0000%	298,679	292,705	299,736
MSOF BEACON/POTTERS INDUSTRIES	0.0000%	39,726	39,627	39,875
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	372,269	372,673	371,804
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	352,538	350,776	352,390
NFP WEALTH 10/25 TL	0.0000%	140,562	140,334	140,738
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	192,389	191,119	182,014
NOVARIA 6/24 TLB	0.0000%	50,314	50,503	50,251
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	167,491	166,653	168,486
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	20,165	19,762	15,250

	Coupon	Units	Cost	Market Value
OID-OL INTERMEDIATE I 5/25 TL2	0.0000%	377,434	215,138	313,429
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	152,670	141,689	108,750
ONTIC 7/23 COV-LITE TLB	0.0000%	274,706	275,373	275,964
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPENLANE 9/25 TLB	0.0000%	239,191	237,995	239,042
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	133,653	132,984	133,653
OWENS-ILLINOIS/O-I GLASS 9/25	0.0000%	180,838	179,934	182,138
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	82,601	82,394	82,874
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	86,425	86,209	86,749
PARADOCS/ALTER DOMUS 10/25	0.0000%	142,808	142,565	143,701
PAREXEL INTERNATIONAL 12/25 TL	0.0000%	188,989	188,516	189,501
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	364,791	299,344	268,351
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	31,947	31,867	32,160
PERATON 2/21 COV-LITE TLB	0.0000%	738,323	725,240	684,138
PERFORCE SOFTWARE 12/24 TL	0.0000%	494,963	487,317	442,992
PERFORMANCE HEALTH 2/25 COV-LI	0.0000%	130,973	129,664	129,009
PEX 11/24 COV-LITE TLB	0.0000%	118,471	118,193	118,421
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	1,456,914	3,039,224	7,020
PING IDENTITY 10/25 COV-LITE T	0.0000%	0	0	0
PING IDENTITY 11/25 COV-LITE T	0.0000%	342,136	342,533	342,563
PLASTIPAK PACKAGING 9/25 COV-L	0.0000%	403,161	401,145	403,999
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	538,582	496,387	419,825
PODS 1/23 INCREMENTAL TL	0.0000%	16,513	16,059	16,389
PODS 3/21 COV-LITE TLB	0.0000%	841,707	805,064	830,865
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	562,965	562,261	565,076
POWER SOLUTIONS 6/24	0.0000%	547,229	547,913	547,300
PRECISION MEDICINE 2/21 COV-LI	0.0000%	0	0	0
PRECYSE SOLUTIONS/NTHRIVE	0.0000%	0	0	0
PRECYSE SOLUTIONS/NTHRIVE 11/2	0.0000%	234,126	220,928	205,806
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	184,565	183,642	184,393
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	788,501	753,210	434,029
PRO MACH 10/25 COV-LITE TLB	0.0000%	275,982	275,292	277,644
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	723,280	717,626	721,682
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	98,500	94,314	94,253
PROLAMINA 3/24 COV-LITE TL	0.0000%	628,742	622,964	629,088
PROOFPOINT 5/24 TL	0.0000%	0	0	0
PROOFPOINT 6/25 ADD-ON TL	0.0000%	530,193	529,894	532,436
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	507,115	504,579	503,854
PYE-BARKER 12/25 COV-LITE TL	0.0000%	399,698	398,329	402,028
QUALTRICS 2/25 TLB	0.0000%	107,518	107,383	107,249
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	244,245	231,423	243,940
QUIDELORTHO 8/25 TL	0.0000%	321,343	315,736	320,941
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	201,810	201,305	202,387
QUIKRETE 3/24 TLB	0.0000%	394,000	394,000	395,312
RADIOLOGY PARTNERS 6/25 COV-LI	0.0000%	333	329	332
RAISING CANES 10/25 COV-LITE T	0.0000%	506,020	504,860	506,971
RAISING CANES 9/24 TL	0.0000%	116,604	116,530	116,779
RANPAK/RANGER PACKAGING 12/24	0.0000%	57,831	57,253	57,687
RE/MAX 7/21 COV-LITE TLB	0.0000%	25,323	24,381	24,944
REALPAGE 12/24 INCREMENTAL TL	0.0000%	178,439	177,547	178,830
REALPAGE 2/21 COV-LITE TL	0.0000%	887,596	878,393	886,424
RELADYNE 2/22 COV-LITE TL	0.0000%	505,266	506,200	505,054
REYNOLDS GROUP 3/25 TLB	0.0000%	0	0	0
RING CONTAINER 9/25 COV-LITE T	0.0000%	66,675	66,508	66,826
RITHUM 7/25 TL	0.0000%	306,478	301,234	305,807
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	56,965	56,965	57,193
RV RETAILER 1/21 COV-LITE TLB	0.0000%	184,378	183,479	177,259
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	453,658	453,259	453,944
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	0	0	0
SABRE INDUSTRIES 8/25 COV-LITE	0.0000%	39,222	39,124	39,320
SANDISK 2/25 COV-LITE TLB	0.0000%	199,071	196,698	200,067
SAVAGE ENTERPRISES 7/25 COV-LI	0.0000%	134,861	134,187	135,367
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	446,676	447,234	448,302
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	538,671	538,671	534,404
SEBIA/ARGENT FINCO 11/25 COV-L	0.0000%	179,426	178,978	180,548
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	36,009	35,829	36,032
SEDGWICK CMS 2/23 TLB	0.0000%	936,191	935,701	938,925
SHARP 9/25 TLB	0.0000%	254,942	254,652	255,579
SHERMCO/PIONEER ACQUISITIONCO	0.0000%	178,614	178,168	179,284
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	126,409	125,729	8,691
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	940,833	938,654	945,104
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	280,114	279,436	280,814
SKECHERS USA 6/25 (USD) TLB	0.0000%	192,806	192,715	194,133
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	67,598	62,095	47,910
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	755,373	725,828	753,484
SOLENIS 7/25 COV-LITE TLB	0.0000%	58,716	58,716	58,312
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	0	0	0
SOLSTICE ADVANCED MATERIALS 9/	0.0000%	94,254	94,136	94,666
SOPHOS 11/24 INCREMENTAL COV-L	0.0000%	337,049	337,875	336,995
SOUTHERN VETERINARY/MISSION PE	0.0000%	120,175	119,679	119,977
SOVOS COMPLIANCE 7/25 COV-LITE	0.0000%	177,190	176,255	177,592
SPLAT SUPER HOLDCO/SIZZLING PL	0.0000%	158,016	154,797	147,876
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	182,031	182,132	183,023
STARWOOD PROPERTY 7/25 (2027)	0.0000%	321,588	312,271	321,186
STARWOOD PROPERTY 7/25 (2030)	0.0000%	277,533	276,477	277,533
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	0	0	0
STONEPEAK NILE/AIR TRANSPORT 9	0.0000%	0	0	0
STYROLUTION 1/20 (USD) TLB	0.0000%	293,673	294,400	269,201
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	199,877	199,719	201,126
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	189,018	188,545	189,610

	Coupon	Units	Cost	Market Value
SUNRISE FINANCING 1/25 AAA TLB	0.0000%	0	0	0
SUNRISE FINANCING 9/25 COV-LIT	0.0000%	595,381	592,404	597,191
SUSE 7/25 (USD) TL	0.0000%	308,194	303,596	309,350
SYNECHRON 10/24 TLB	0.0000%	153,907	152,358	152,753
TACALA 9/25 TLB	0.0000%	421,432	420,379	423,990
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	96,510	95,304	97,113
TECTA AMERICA 12/25 TLB	0.0000%	37,985	38,079	38,094
TECTA AMERICA 2/25 TLB	0.0000%	344,871	344,385	345,864
TEKNI-PLEX 10/24 B6 TLB	0.0000%	235,286	234,432	225,581
TELENET 1/20 (USD) AR TL	0.0000%	414,869	414,462	414,558
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	808,258	807,401	775,427
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	187,354	186,417	188,446
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	87,971	86,925	88,338
THERMOSTAT BUYER/REEDY/PREMIST	0.0000%	47,956	47,956	47,736
THEVELIA/TRICOR GROUP/VISTRA 7	0.0000%	561,952	562,344	563,357
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	942,379	942,443	942,997
TMS/TUBE CITY 1/25 TLB	0.0000%	245,279	245,279	246,199
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	730,034	722,030	731,553
TRACE3 10/25 TLB	0.0000%	306,353	303,290	306,865
TRANSUNION 11/24 B9 COV-LITE T	0.0000%	314,764	314,764	315,126
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	151,771	151,771	152,018
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	390,889	390,071	391,280
TRC COMPANIES 1/25 COV-LITE TL	0.0000%	112,071	112,150	112,317
TRICO GROUP/FIRST BRANDS 10/25	0.0000%	123,211	107,012	22,178
TRICO GROUP/FIRST BRANDS 10/25	0.0000%	0	0	0
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	36,651	35,816	74
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	1,077	1,077	2
TRICO GROUP/FIRST BRANDS 6/25	0.0000%	90,288	82,705	183
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	766,901	764,640	740,543
TRONOX FINANCE 12/24 TLB	0.0000%	28,474	26,268	23,159
TRONOX FINANCE 9/24 TLB	0.0000%	148,288	147,547	114,136
TRUCORDIA INSURANCE 6/25 TLB	0.0000%	181,148	180,695	179,789
TRUGREEN 10/20 TL	0.0000%	0	0	0
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	197,716	197,548	197,799
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	170,017	168,317	136,439
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	1,009,057	1,008,106	1,009,460
ULTRA CLEAN 9/25 TL	0.0000%	215,047	213,972	215,944
UNITED AIR LINES 10/24 TLB	0.0000%	268,353	267,011	269,193
UNITED TALENT 11/25 COV-LITE T	0.0000%	63,000	62,843	63,394
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	33,120	32,872	32,375
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	973,666	972,392	978,096
USALCO 7/25 TL	0.0000%	101,949	101,440	102,300
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	246,677	245,423	247,602
VALVOLINE 3/25 COV-LITE TLB	0.0000%	161,724	160,915	162,634
VEEAM SOFTWARE 7/25 COV-LITE T	0.0000%	391,629	386,440	392,608
VERACODE 5/22 TL	0.0000%	513,712	454,858	328,216
VESTIS 2/24 TL	0.0000%	311,719	310,939	284,443
VIAVI 6/25 TLB	0.0000%	114,815	114,547	115,389
VICTORY CAPITAL 9/25 TLB3	0.0000%	475,926	475,331	477,997
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	544,739	542,084	545,420
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	401,928	400,923	402,764
VIRTUSA 6/24 COV-LITE TLB2	0.0000%	0	0	0
VODAFONEZIGGO/LIBERTY GLOBAL 1	0.0000%	264,106	258,824	262,125
WARNER MUSIC 9/24 TLB	0.0000%	61,332	60,991	61,466
WATCHGUARD TECHNOLOGIES 6/22 C	0.0000%	24,361	24,391	24,285
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	125,176	124,863	125,763
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000%	0	0	0
WHATABRANDS/WHATABURGER 12/24	0.0000%	383,066	383,254	383,970
WHITE CAP 6/24 TLB	0.0000%	671,580	670,059	674,152
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	152,677	149,814	152,932
WORLD WIDE TECHNOLOGY 7/25 TLB	0.0000%	245,648	245,648	245,802
WORLDPAY/BOOST NEWCO 1/25 (USD)	0.0000%	806,760	803,350	807,268
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	491,287	491,287	492,285
WYNDHAM HOTELS 5/24 TL	0.0000%	73,955	73,998	74,084
XPLOR TECHNOLOGIES 10/25 COV-L	0.0000%	596,581	593,600	596,581
XPO LOGISTICS 2/25 (2031) COV-	0.0000%	130,000	130,000	130,488
ZELIS/REDCARD 10/24 TLB	0.0000%	284,529	283,106	282,039
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	94,964	93,939	92,827
ZUFFA/TKO GROUP 9/25 TL	0.0000%	934,277	933,779	938,033
ZUORA 12/24 COV-LITE TLB	0.0000%	407,055	405,298	405,427
<b>Total of Senior Secured Loans</b>			<b>104,206,242</b>	<b>98,066,471</b>
<b>Total of Domestic Fixed Income Securities</b>			<b>792,562,012</b>	<b>855,988,880</b>
<b>International Securities</b>				<b>21.68%</b>
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	794,735	792,718	792,256
AUSTRALIA GOVERNMENT BOND REGS	3.7703%	995,000	872,027	1,020,268
AUSTRALIA GOVERNMENT BOND REGS	1.2714%	675,000	496,984	378,415
AUSTRALIA GOVERNMENT BOND REGS	2.7962%	940,000	810,859	838,780
AUSTRALIA GOVERNMENT BOND REGS	0.9720%	890,000	646,957	758,388
AUSTRALIA GOVERNMENT BOND REGS	0.3038%	720,000	476,526	508,945
AUSTRALIA GOVERNMENT BOND REGS	1.6769%	930,000	720,797	682,795
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	40,660,000	27,334,964	31,849,515

	Coupon	Units	Cost	Market Value
CCP_ZCS_R BRL-CDI 1D CME	0.0100%	8,700,000	0	0
CCP_ZCS_R BRL-CDI 1D CME	14.9000%	-8,700,000	0	0
CANADA				
BAUSCH + LOMB 6/25	0.0000%	127,996	127,356	129,148
BIFM/BROOKFIELD GLOBAL/BGIS 9/	0.0000%	700,992	701,136	705,079
BURGER KING/RESTAURANT 6/24 TL	0.0000%	626,664	626,285	626,858
COREL 6/19 COV-LITE TL	0.0000%	452,877	441,868	424,410
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	410,825	407,724	412,058
GOVERNMENT OF CANADA	0.5000%	1,233,617	805,051	653,319
GOVERNMENT OF CANADA	2.0000%	1,261,741	1,035,474	951,644
GOVERNMENT OF CANADA	0.2500%	331,355	163,494	156,018
GOVERNMENT OF CANADA	1.5000%	1,482,723	1,314,825	1,025,892
GOVERNMENT OF CANADA	3.0000%	1,208,445	1,166,999	1,006,613
GOVERNMENT OF CANADA	1.2500%	1,588,647	1,333,884	1,031,601
GOVERNMENT OF CANADA	4.0000%	1,499,445	1,493,667	1,265,313
GOVERNMENT OF CANADA	4.2500%	0	0	0
GREEN INFRASTRUCTURE PARTNERS	0.0000%	143,992	143,632	143,992
JONES DESLAURIERS/NAVACORD	0.0000%	324,176	320,350	324,176
JONES DESLAURIERS/NAVACORD 12/	0.0000%	184,916	184,494	184,916
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	740,886	739,070	741,115
POINTCLICKCARE 7/25 TL	0.0000%	313,601	313,601	313,732
ROCKPOINT GAS STORAGE 10/25 TL	0.0000%	292,172	293,251	293,268
XPLORNET/XPLORE 10/24 SECOND	0.0000%	145,846	129,691	87,507
XPLORNET/XPLORE 10/24 SUPER	0.0000%	49,830	49,830	46,176
CAYMAN ISLANDS				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	145,307	124,186	94,450
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	608,304	480,667	30,415
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	6,303,330,810	7,536,818	7,938,918
BONOS DE LA TESORERIA DE LA RE	1.9000%	1,268,594,880	1,259,804	1,393,405
CCP_IRS_R CLP-ICP 1D CME	4.6600%	0	0	0
COLOMBIA				
COLOMBIAN TES	12.7500%	4,952,500,000	1,258,919	1,308,443
COLOMBIAN TES	11.0000%	4,911,100,000	1,222,722	1,228,020
COLOMBIAN TES	13.2500%	4,287,100,000	1,140,300	1,139,030
COLOMBIAN TES	11.7500%	4,673,000,000	1,138,353	1,150,213
COLOMBIAN TES	5.0000%	1,626,249,830	334,048	369,394
COLOMBIAN TES	3.7500%	30,065,789,540	6,214,597	5,836,164
COLOMBIAN TES	2.2500%	19,356,339,440	4,086,337	4,537,695
COLOMBIAN TES	3.3000%	5,791,035,980	1,483,278	1,487,460
COLOMBIAN TES	5.2500%	15,540,602,034	3,369,041	3,407,330
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	5,593,832	844,498	824,889
EURO CURRENCY GEOGRAPHIC				
CCP_IFS_P FRC-EXT-CPI CME	2.0200%	405,000	0	12,977
CCP_IFS_P FRC-EXT-CPI CME	1.8660%	825,000	0	8,076
CCP_IFS_P FRC-EXT-CPI CME	1.5830%	1,640,000	0	13,312
CCP_IFS_R EUR-EXT-CPI CME	0.0100%	2,870,000	1,538	-14,724
CCP_IFS_P FRC-EXT-CPI CME	0.0100%	-2,870,000	-1,970	0
CCP_IFS_R EUR-EXT-CPI CME	2.0575%	-405,000	0	0
CCP_IFS_R EUR-EXT-CPI CME	1.9630%	-825,000	0	0
CCP_IFS_R EUR-EXT-CPI CME	1.8450%	-1,640,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4837%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5002%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5130%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4972%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4432%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5430%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.2800%	0	0	0
FRANCE				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	176,046	174,286	173,846
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	845,616	818,936	824,063
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	4,840,190	5,719,852	5,801,822
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	19,345,418	20,480,646	19,693,550
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	2,226,933	2,761,668	2,821,543
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	1,804,274	1,942,221	1,967,307
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	3,255,878	4,048,618	3,757,220
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	2,912,829	3,364,625	3,386,591
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	3,211,149	4,062,386	4,232,945
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	1,087,723	1,113,183	1,066,182
NUMERICABLE / YPSO / ALTICE 10	0.0000%	640,128	645,554	636,117
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	433,859	433,859	436,028
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	3,813,688	4,323,166	4,426,044
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	4,398,333	5,246,897	4,345,711
MINIMAX/IGLOO 2/25 (USD) COV-L	0.0000%	229,477	229,477	229,860
ISRAEL				

	Coupon	Units	Cost	Market Value
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	42,250,000	11,113,201	10,707,328
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	28,300,000	7,742,826	9,325,299
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	3,276,141	3,363,215	3,481,174
ITALY BUONI POLIENNALI DE 144A	1.8000%	1,995,644	2,178,858	2,342,369
ITALY BUONI POLIENNALI DE 144A	0.1500%	1,094,325	1,057,474	764,148
ITALY BUONI POLIENNALI DE 144A	2.3500%	1,924,850	2,257,131	2,428,619
ITALY BUONI POLIENNALI DE 144A	2.5500%	4,519,332	6,067,766	5,593,659
ITALY BUONI POLIENNALI DE 144A	0.4000%	3,222,642	3,391,711	3,683,323
ITALY BUONI POLIENNALI DE 144A	1.2500%	3,021,247	3,113,089	3,546,302
ITALY BUONI POLIENNALI DE 144A	1.3000%	2,705,320	2,984,486	3,205,821
ITALY BUONI POLIENNALI DE 144A	2.4000%	1,557,207	1,825,301	1,904,204
ITALY BUONI POLIENNALI DE REGS	1.5000%	2,805,049	3,076,389	3,350,295
ITALY BUONI POLIENNALI DE REGS	1.1000%	231,794	267,084	271,378
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	-723
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_IRS. R JPY-TONA-OIS COMPOU	1.2988%	0	0	0
CCP_OIS. P JPY-TONA-OIS COMPO	0.0100%	-174,890,000	0	0
CCP_OIS. R JPY-TONA-OIS COMPO	0.6775%	-212,603,774	0	0
CCP_OIS. P JPY-TONA-OIS COMPOU	1.0070%	174,890,000	0	-2,707
CCP_OIS. R JPY-TONA-OIS COMPOU	0.0100%	1,834,794,378	0	19,793
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	-109
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	1.2960%	0	0	0
CCP_OIS. R JPY-TONA-OIS COMPOU	0.9833%	-218,995,900	0	0
CCP_ZCS. R JPY-TONA-OIS COMPOU	0.0100%	210,147,019	0	4,908
CCP_ZCS. R JPY-TONA-OIS COMPOU	0.6781%	-210,147,019	0	0
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	105,500,000	685,822	552,811
JAPAN GOVERNMENT THIRTY YEAR B	2.3000%	66,100,000	427,004	338,620
JAPANESE GOVERNMENT CPI LINKED	0.1000%	701,983,072	5,941,934	4,559,227
JAPANESE GOVERNMENT CPI LINKED	0.0050%	613,282,363	4,480,897	3,895,984
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	457,399	453,739	337,007
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	106,152	86,355	76,005
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	345,183	345,210	346,046
HYPERION INSURANCE/HOWDEN	0.0000%	128,117	123,305	128,358
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	639,755	637,586	640,798
ITP AERO 11/25 TL	0.0000%	298,962	298,214	300,232
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	175,199	175,199	175,210
URSA MINOR/PG POLARIS/ROSEN 11	0.0000%	57,551	57,579	57,668
VFS GLOBAL/SPEED MIDCO 9/25 (U	0.0000%	263,721	263,376	264,710
MEXICO				
CCP_IRS. P MXN-TIIE ON-OIS COM	7.5200%	20,300,000	13,286	-7,834
CCP_IRS. P MXN-TIIE-BANXICO 28	9.1650%	0	0	0
CCP_IRS. R MXN-TIIE ON-OIS COM	7.0834%	29,100,000	0	32,252
CCP_IRS. P MXN-TIIE ON-OIS COM	7.0758%	-20,300,000	0	0
CCP_IRS. R MXN-TIIE ON-OIS COM	7.2100%	-29,100,000	-486	0
MEXICAN UDIBONOS	3.2500%	572,880,543	23,685,303	26,723,486
MEXICAN UDIBONOS	2.7500%	9,476,220	487,249	478,396
MEXICO GOVERNMENT INTERNATIONA	3.5000%	240,000	197,897	207,480
MEXICO GOVERNMENT INTERNATIONA	6.3500%	760,000	797,696	796,480
MEXICO GOVERNMENT INTERNATIONA	6.8750%	223,000	225,482	237,941
NETHERLANDS				
ACTION 9/25 (USD) TL3	0.0000%	211,334	211,334	211,509
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	207,476	206,151	207,296
BARENTZ 2/25 (USD) TLB	0.0000%	113	113	111
NORD ANGLIA 7/25 TL	0.0000%	632,009	633,334	633,589
RANPAK/RANGER PACKAGING 12/24	0.0000%	37,012	36,642	36,919
RECKITT ESSENTIAL HOME 9/25 (U	0.0000%	192,732	192,812	194,096
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	0	0	0
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	2,048,000	1,539,651	1,537,512
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	700,000	548,127	582,362
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	3,000,000	867,496	1,016,936
PERUVIAN GOVERNMENT INTER REGS	2.2639%	451,000	137,563	146,545

	Coupon	Units	Cost	Market Value
PERUVIAN GOVERNMENT INTER REGS	2.0405%	560,000	165,091	178,955
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	161,127
CCP_IRS_P ZAR-JIBAR-SAFEX 3M	6.7750%	-27,000,000	-2,188	0
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	36,500,000	1,802,900	2,205,985
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	45,300,000	2,214,675	2,844,482
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	175,766,148	7,279,223	8,050,167
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	49,609,281	2,260,504	2,538,364
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	4,935,137,000	3,438,762	3,362,735
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	3,408,775	4,003,747	4,019,401
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	806,333	889,277	909,995
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	3,017,048	3,363,431	3,546,312
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	4,022,668	4,543,552	4,527,556
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	1,047,102	1,187,382	1,275,799
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.7500%	1,040,000	106,962	109,034
SWEDEN INFLATION LINKED B REGS	0.1250%	7,900,000	949,438	1,059,084
SWEDEN INFLATION LINKED B REGS	3.5000%	8,580,000	2,077,959	1,624,235
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	117,460,492	3,664,046	3,679,460
UNITED KINGDOM				
BELRON 7/25 TLB	0.0000%	621,187	619,634	624,293
BOOTS GROUP BIDCO 7/25 (USD) T	0.0000%	35,131	35,043	35,292
CCP_IRS_P UK RPI ALL ITEMS NS	3.2409%	569,449	0	17,463
CCP_IRS_P UK-RPI CME	3.2300%	1,700,000	39	9,809
CCP_IRS_P UK-RPI CME	3.2040%	1,695,000	0	8,620
CCP_IRS_P UK-RPI CME	3.1990%	780,000	0	19,902
CCP_IRS_P UK-RPI CME	3.2115%	780,000	0	21,098
CCP_IRS_P UK-RPI CME	3.2440%	285,000	0	8,847
CCP_IRS_P UK-RPI CME	3.3040%	666,315	0	5,144
CCP_IRS_P UK-RPI CME	3.2419%	290,700	0	8,952
CCP_IRS_P UK-RPI CME	3.2840%	653,250	0	4,699
CCP_IRS_P UK-RPI CME	3.3165%	1,305,237	0	10,507
CCP_IRS_P UK-RPI CME	3.4289%	640,173	7	7,052
CCP_IRS_P UK-RPI CME	3.2729%	279,295	163	9,667
CCP_IRS_P UK-RPI CME	3.2029%	475,556	0	13,277
CCP_IRS_P UK-RPI CME	3.2553%	1,090,025	0	10,154
CCP_IRS_P UK-RPI CME	3.0770%	1,606,000	1,051	13,971
CCP_IRS_P UK-RPI CME	3.0860%	1,610,000	6,257	25,640
CCP_IRS_P UK-RPI CME	3.0780%	1,695,000	0	14,940
CCP_IRS_R UK-RPI CME	0.0100%	16,121,000	1,252	-239,986
CCP_IRS_P UK-RPI CME	0.0100%	-16,121,000	-1,425	0
CCP_IRS_R UK-RPI CME	3.3480%	-780,000	-81	0
CCP_IRS_R UK-RPI CME	3.3205%	-780,000	0	0
CCP_IRS_R UK-RPI CME	3.3420%	-1,695,000	0	0
CCP_IRS_R UK-RPI CME	3.3600%	-1,700,000	0	0
CCP_IRS_R UK-RPI CME	3.3940%	-285,000	0	0
CCP_IRS_R UK-RPI CME	3.4090%	-653,250	0	0
CCP_IRS_R UK-RPI CME	3.4220%	-666,315	0	0
CCP_IRS_R UK-RPI CME	3.4040%	-290,700	0	0
CCP_IRS_R UK-RPI CME	3.4065%	-569,449	0	0
CCP_IRS_R UK-RPI CME	3.4272%	-1,305,237	0	0
CCP_IRS_R UK-RPI CME	3.4570%	-279,295	-71	0
CCP_IRS_R UK-RPI CME	3.4915%	-640,173	-98	0
CCP_IRS_R UK-RPI CME	3.3479%	-475,556	0	0
CCP_IRS_R UK-RPI CME	3.3687%	-1,090,025	0	0
CCP_IRS_R UK-RPI CME	3.1530%	-1,610,000	-3,526	0
CCP_IRS_R UK-RPI CME	3.1775%	-1,606,000	-1,347	0
CCP_IRS_R UK-RPI CME	3.1730%	-1,695,000	0	0
CCP_IRS_R GBP-SONIA-OIS COMPO	3.8052%	848,000	384	3,597
CCP_IRS_R GBP-SONIA-OIS COMPO	3.9530%	-848,000	0	0
COGNITA 11/25 (USD) TLB3	0.0000%	41,316	41,109	41,368
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	706,568	702,690	708,716
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	76,249	76,059	76,702
EQUINITI GROUP/ORBIT PRIVATE 1	0.0000%	805,177	798,406	807,947
IGLO BIRDS EYE 10/25 (USD) COV	0.0000%	447,616	447,616	449,433
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	118,904	118,606	117,536
OSTTRA 5/25 COV-LITE TL	0.0000%	0	0	0
PROJECT AURORA/SPECTRIS 9/25 C	0.0000%	50,184	50,059	50,373
R&R ICE CREAM/FRONERI 7/25 (US	0.0000%	743,390	743,131	743,108
R&R ICE CREAM/FRONERI 9/24	0.0000%	45,113	45,113	45,063
UNITED KINGDOM GILT REGS	4.2500%	565,000	637,774	652,742

	Coupon	Units	Cost	Market Value
<b>Total of International Securities</b>			<b>264,255,032</b>	<b>271,667,940</b>
<b>Cash Equivalent Securities</b>				<b>6.11%</b>
<b>Master Notes/Money Markets</b>				
BNY MELLON CASH RESERVE	0.0000%	4,155	4,155	4,155
CASH HELD AT GOLDMAN SACHS	0.0000%	13,000	13,000	13,000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	411,000	411,000	411,000
CME CCP COLL HELD AT GSC	0.0000%	237,000	237,000	237,000
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%	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	20,000	20,000	20,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	917,000	917,000	917,000
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%	-10,000	-10,000	-10,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	-350,000	-350,000	-350,000
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	22,595,000	22,501,909	22,501,909
UMC CASH SWEEP ACCOUNT	2.9815%	42,275,969	42,275,969	42,275,969
Others (Payables, Receivables, Etc.)			11,935,810	10,565,417
<b>Total of Master Notes/Money Markets</b>			<b>77,935,843</b>	<b>76,565,450</b>
<b>Total of Cash Equivalent Securities</b>			<b>77,935,843</b>	<b>76,565,450</b>
<b>Real Assets</b>				<b>3.77%</b>
<b>Real Assets</b>				
<b>Total Real Assets</b>		<b>47,291,913</b>	<b>31,451,809</b>	<b>47,291,913</b>
<b>Total Real Assets</b>		<b>47,291,913</b>	<b>31,451,809</b>	<b>47,291,913</b>
<b>Equity &amp; Convertibles</b>				
XPLORE INC EQUITY		6,221	31,105	12,958
ALTICE FRANCE		3,741	88,642	88,638
RESOLUTE TOPCO INC		1,750	35,000	3,500
XPLORE INC. CVR		597	0	-
<b>Total Equity</b>		<b>12,309</b>	<b>154,747</b>	<b>105,097</b>
<b>Derivatives</b>				<b>0.119%</b>
<b>Futures Contracts</b>				
AUST 10Y BOND FUTURE (SFE)	0.0000%	-2	0	111
AUST 3YR BOND FUTURE (SFE)	0.0000%	56	0	-2,668
CANADA 10YR BOND FUTURE (MSE)	0.0000%	14	0	2,386
EURO-BUND FUTURE (EUX)	0.0000%	11	0	3,101
ECX EMISSION FUTURE (EDX)	0.0000%	5	0	32,885
IRON ORE 62% (SGX)	0.0000%	12	0	-103
BRENT CRUDE FUTURE (ICE)	0.0000%	124	0	-348,977
COCOA FUTURE (ICE)	0.0000%	9	0	-3,730
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	4	0	-16,836
GAS OIL FUTURE (ICE)	0.0000%	10	0	-47,950
PRI ALUMINUM FUTURE (LME)	0.0000%	12	0	48,955
WHITE SUGAR FUTURE (ICE)	0.0000%	7	0	-713
ZINC FUTURE (LME)	0.0000%	10	0	33,365
3 MONTH SOFR FUT (CME)	0.0000%	120	0	9,697
3 MONTH SOFR FUT (CME)	0.0000%	-15	0	1,091
ALUMINUM HG FUTURE (LME)	0.0000%	56	0	185,405
CATTLE FEEDER FUTURE (CME)	0.0000%	4	0	42,888
COCOA FUTURE (NYB)	0.0000%	17	0	-40,177
COFFEE 'C' FUTURE (NYB)	0.0000%	24	0	-190,414
COPPER FUTURE (CMX)	0.0000%	45	0	583,638
COPPER FUTURE (LME)	0.0000%	8	0	99,581
CORN FUTURE (CBT)	0.0000%	227	0	-66,625
COTTON NO 2 FUTURE (NYB)	0.0000%	36	0	-27,642
GASOLINE RBOB FUTURE (NYM)	0.0000%	34	0	-109,422
GOLD 100 OZ FUTURE (CMX)	0.0000%	62	0	789,348
HEATING OIL FUTURE (NYM)	0.0000%	27	0	-125,921
KC HRW WHEAT FUTURE (CBT)	0.0000%	38	0	-34,850
LEAD FUTURE (LME)	0.0000%	21	0	2,194
LEAN HOGS FUTURE (CME)	0.0000%	63	0	61,901
LIVE CATTLE FUTURE (CME)	0.0000%	67	0	83,737
LOW SU GASOIL G FUTURE (ICE)	0.0000%	39	0	-83,831
NATURAL GAS FUTR (NYM)	0.0000%	289	0	-1,798,324
NICKEL FUTURE (LME)	0.0000%	18	0	172,639
PALLADIUM FUTURE (NYM)	0.0000%	1	0	10,568
PLATINUM FUTURE (NYM)	0.0000%	1	0	16,381

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
SILVER FUTURE (CMX)	0.0000%	37	0	3,132,336
SOYBEAN FUTURE (CBT)	0.0000%	136	0	-353,767
SOYBEAN MEAL FUTURE (CBT)	0.0000%	89	0	-100,047
SOYBEAN OIL FUTURE (CBT)	0.0000%	121	0	-238,722
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	110	0	-66,347
ULTRA 10YR US TREAS NT FUT CBT	0.0000%	-80	0	3,109
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	-1	0	-374
US 2YR TREAS NTS FUT (CBT)	0.0000%	81	0	712
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	152	0	4,596
US TREAS BD FUTURE (CBT)	0.0000%	-21	0	20,434
US ULTRA BOND (CBT)	0.0000%	-29	0	2,780
WHEAT FUTURE (CBT)	0.0000%	70	0	-135,636
WTI CRUDE FUTURE (NYM)	0.0000%	111	0	-66,964
ZINC FUTURE (LME)	0.0000%	21	0	3,258
<b>Total of Futures Contracts</b>			<b>0</b>	<b>1,487,056</b>
<b>Total of INFLATION PROTECTION FUND</b>			<b>1,166,204,696</b>	<b>1,253,106,335</b>