

Coupon

Units

Cost

Market Value

INFLATION PROTECTION FUND

Domestic Fixed Income Securities

69.72%

Domestic Corporate & Other Bonds

ALLY AUTO RECEIVABLES TRU 1 A2	5.7600%	22,423	22,413	22,430
ALLY AUTO RECEIVABLES TRU 1 A2	5.3200%	97,364	97,358	97,463
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	740,000	684,220	709,375
AMUR EQUIPMENT FINA 1A A2 144A	1.6400%	33,982	33,300	33,863
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	184,979	187,470	187,118
BA CREDIT CARD TRUST A1 A1	3.5300%	1,350,000	1,329,762	1,347,149
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	474,103	459,781	470,585
CAPITAL ONE PRIME AUTO R 2 A2A	5.9100%	262,819	263,913	263,334
CAPITAL ONE PRIME AUTO R 2 A2B	4.9347%	185,719	185,976	185,812
CARMAX AUTO OWNER TRUST 3 A2B	4.9447%	67,292	67,382	67,316
CARMAX AUTO OWNER TRUST 4 A2B	4.7947%	532,000	531,755	532,047
CARMAX AUTO OWNER TRUST 4 A2B	5.1447%	335,557	336,408	335,819
CCG RECEIVABLES TRUS 1 A2 144A	3.9100%	291,508	287,045	290,820
CCP_IFS_R USA-CPI-U CME	0.0100%	47,329,000	114	425,756
CCP_IFS_R USA-CPI-U CME	2.3100%	-20,000	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	2.5217%	-1,355,000	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	2.4477%	-11,015,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5510%	-1,785,000	0	0
CCP_IFS_R USA-CPI-U CME	2.9556%	-1,735,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6875%	-1,044,500	0	0
CCP_IFS_R USA-CPI-U CME	2.8338%	-803,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6850%	-322,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8355%	-402,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8350%	-402,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6840%	-321,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7235%	-643,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8695%	-803,000	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%	-3,740,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8172%	-6,500,000	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%	-321,000	-50	0
CCP_IFS_R USA-CPI-U CME	2.6913%	-401,500	0	0
CCP_IFS_R USA-CPI-U CME	2.5313%	-321,000	-63	0
CITIGROUP COMMERCIAL MOR P3 A2	2.7430%	13,866	13,916	13,814
CITIZENS AUTO RECEI 2 A2B 144A	5.0747%	346,080	346,265	346,205
CITIZENS AUTO RECEI 2 A2B 144A	4.8847%	530,972	530,972	531,115
COMMIT TO PUR FNMA SF MTG	5.0000%	1,384,000	1,360,267	1,356,390
COMMIT TO PUR FNMA SF MTG	6.0000%	5,000,000	5,073,379	5,078,210
COMMIT TO PUR FNMA SF MTG	5.5000%	8,244,000	8,226,308	8,233,041
CSMC 2022-NQM4 T NQM4 A1A 144A	4.8190%	434,640	430,654	432,051
DAIMLER TRUCKS RETAIL TRU 1 A2	5.6000%	185,471	185,467	185,747
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	580,456	452,434	478,757
FORD CREDIT AUTO LEASE T A A2B	4.8447%	245,632	245,621	245,660
GM FINANCIAL CONSUMER AU 1 A2B	4.7474%	209,846	209,935	209,866
HONDA AUTO RECEIVABLES 20 4 A3	0.8800%	69,599	68,163	69,362
HPEFS EQUIPMENT TRU 2A A2 144A	6.0400%	322,390	323,162	323,168
HSI ASSET SECURITIZATIO NC1 A1	4.6411%	741	748	480
HYUNDAI AUTO RECEIVABLES A A2B	4.7647%	522,933	523,203	523,038
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	252,415	237,596	244,438
MERRILL LYNCH MORTGAGE HE2 A1B	5.3811%	77,863	83,346	75,293
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	745,000	685,168	712,112
NISSAN AUTO LEASE TRUST A A2A	5.1100%	809,192	809,821	810,577
PRKCM 2022-AFC2 T AFC2 A1 144A	5.3350%	122,918	116,320	122,452
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	425,000	424,985	428,450
SCIQUEST/JAGGAER 8/19 TL	0.0000%	0	0	0
SG RESIDENTIAL MORTG 2 A1 144A	5.3530%	207,728	207,600	207,122
SOFI PROFESSIONAL F A2FX 144A	2.8400%	457,428	448,513	453,592
TOYOTA AUTO RECEIVABLES C A2B	4.7147%	968,568	968,854	968,665
VERUS SECURITIZAT INV2 A1 144A	6.7900%	156,581	155,008	157,106
VERUS SECURITIZATION 7 A1 144A	5.1520%	571,375	571,372	568,696
WESTLAKE AUTOMOBIL 2A A2B 144A	5.0047%	859,405	860,486	860,715
WORLD OMNI AUTO RECEIVABL C A3	0.4400%	103,571	101,030	103,384
WORLD OMNI SELECT AUTO T A A2B	5.1987%	3,460	3,464	3,460
HYUNDAI AUTO RECEIVABLES B A2B	4.8287%	191,679	191,749	191,705
NISSAN AUTO RECEIVABLES B A2B	4.7247%	1,035,000	1,035,930	1,034,806
NISSAN AUTO RECEIVABLES B A2B	4.9047%	116,222	116,339	116,271
TOYOTA AUTO RECEIVABLES D A2B	4.8947%	217,576	217,851	217,720
WORLD OMNI AUTO RECEIVAB C A2A	5.5700%	326,791	326,492	327,021
DAIMLER TRUCKS RETAIL TRU 1 A3	5.2300%	26,598	26,561	26,613
VERIZON MASTER TRUST 2 A	4.8900%	785,000	781,213	785,030
ARAMSCO 10/23 COV-LITE DELAYED	0.0000%	12,034	12,034	11,207
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	500,000	500,762	500,571
KUBOTA CREDIT OWNER 2A A2 144A	5.6100%	156,232	156,474	156,532
WESTLAKE AUTOMOBIL 3A A2B 144A	5.0147%	157,199	157,269	157,224

	Coupon	Units	Cost	Market Value
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	700,000	699,590	699,345
CITIZENS AUTO RECEI 1 A2B 144A	4.9447%	291,958	291,929	292,060
MMAF EQUIPMENT FINAN A 2 144A	5.7900%	211,343	211,712	211,861
SFS AUTO RECEIVABL 1A A2A 144A	5.8900%	41,519	41,585	41,556
SBNA AUTO LEASE TRUS A 2 144A	6.2700%	136,220	136,699	136,330
SBNA AUTO LEASE TRUS A 2 144A	4.6800%	828,000	828,259	828,222
TESLA AUTO LEASE TR A A2B 144A	4.8501%	159,593	159,571	159,603
TESLA ELECTRIC VEHI 1 A2B 144A	4.8704%	638,838	639,443	639,016
TOYOTA LEASE OWNER A A2B 144A	4.7504%	164,411	164,451	164,430
U S TREASURY BOND	3.0000%	835,000	631,289	631,436
CFCRE COMMERCIAL MORTGA C4 ASB	3.0910%	23,220	22,680	23,116
COMM 2015-LC21 MORTGA LC21 ASB	3.4210%	0	0	0
COMM 2016-CR28 MORTGA CR28 ASB	3.5250%	53,165	52,168	52,940
FORD CREDIT AUTO OWNER T C A2A	5.6800%	234,841	235,158	235,256
TOYOTA AUTO RECEIVABLES A A2B	4.6947%	154,541	154,597	154,567
VOLKSWAGEN AUTO LOAN ENH 2 A2A	5.7200%	422,749	423,579	424,344
RESOLUTE TOPCO INC	0.0000%	1,750	35,000	15,750
BX COMMERCIAL MORT KING A 144A	5.8629%	311,894	310,016	311,114
BX TRUST 2024-VLT4 VLT4 A 144A	5.8133%	320,000	318,863	318,400
BX COMMERCIAL MORT MDHS A 144A	5.9632%	207,132	205,858	207,002
COMM 2024-WCL1 MOR WCL1 A 144A	6.1629%	140,000	140,042	139,561
ELM TRUST 2024-EL ELM A15 144A	5.9942%	115,000	115,000	116,474
ELM TRUST 2024-EL ELM A10 144A	5.9942%	115,000	115,000	116,474
GWT 2024-WLF2 WLF2 A 144A	6.0131%	200,000	199,286	199,938
LBA TRUST 2024-BOL BOLT A 144A	5.9130%	210,000	207,972	209,475
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	1,099,871	1,099,719	1,102,316
BOFA AUTO TRUST 202 1A A2 144A	5.5700%	399,219	399,190	400,287
GLS AUTO RECEIVABLE 1A A2 144A	5.5700%	144,257	144,369	144,350
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	245,000	244,996	245,140
PFS FINANCING CORP D A 144A	4.2700%	1,728,000	1,707,714	1,725,069
SBNA AUTO LEASE TRUS B A2 144A	5.6700%	512,501	512,496	513,596
SOFI PROFESSIONAL B A2FX 144A	3.3400%	408,629	401,583	405,866
SOFI PROFESSIONAL L A A2B 144A	2.9500%	22,187	21,662	22,054
T-MOBILE US TRUST 20 1A A 144A	4.9100%	723,881	720,193	724,450
WESTLAKE AUTOMOBIL 3A A2A 144A	5.9600%	79,002	79,072	79,059
WESTLAKE AUTOMOBIL 1A A2B 144A	4.9174%	156,824	156,912	156,824
WELLS FARGO COMMERCIA LC22 ASB	3.5710%	65,765	64,990	65,633
BMW VEHICLE OWNER TRUST A A2B	4.6537%	1,242,000	1,240,000	1,240,096
CARMAX AUTO OWNER TRUST 4 A2A	6.0800%	253,059	253,876	253,644
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	1,407,000	1,407,440	1,407,957
FORD CREDIT AUTO OWNER T A A2A	5.3200%	513,276	512,652	514,469
GM FINANCIAL AUTOMOBILE 1 A2B	4.8001%	183,011	183,177	183,066
HARLEY-DAVIDSON MOTORCYCL A A2	5.6500%	338,988	339,556	339,937
MERCEDES-BENZ AUTO RECEIV 2 A2	5.9200%	253,316	253,733	253,803
SANTANDER DRIVE AUTO RECE 3 A2	5.9100%	307,504	307,493	308,092
TOYOTA AUTO RECEIVABLES B A2B	4.8687%	10,829	10,835	10,830
TOYOTA AUTO RECEIVABLES B A2B	4.6947%	719,382	719,326	719,249
BARCLAYS DRYROCK ISSUANCE 2 A	5.2447%	1,639,000	1,649,109	1,643,524
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	232,394	231,800	232,951
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	412,881	406,822	407,632
BMW VEHICLE LEASE TRUST 1 A2B	4.7537%	378,511	378,681	378,655
FORD CREDIT AUTO LEASE T B A2B	4.7447%	1,502,285	1,515,296	1,501,719
GM FINANCIAL CONSUMER AU 1 A2A	5.1200%	311,881	311,412	312,231
GM FINANCIAL CONSUMER AU 1 A2A	4.4400%	517,000	516,818	516,805
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	935,269	935,266	935,498
HONDA AUTO RECEIVABLES 20 2 A2	5.4800%	173,220	174,001	173,721
HONDA AUTO RECEIVABLES 20 4 A2	5.8700%	33,221	33,262	33,287
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	1,356,000	1,356,463	1,355,960
MERCEDES-BENZ AUTO LEASE B A2B	4.7847%	714,086	714,086	714,169
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	768,646	775,203	771,346
MERCEDES-BENZ AUTO RECEI 1 A2B	4.7147%	66,303	66,291	66,303
VOLKSWAGEN AUTO LEASE TR A A2B	4.8201%	883,233	884,013	881,960
VOLKSWAGEN AUTO LOAN ENH 2 A2B	4.9804%	388,785	389,522	389,261
WORLD OMNI AUTO RECEIVABL D A3	0.8100%	15,743	15,477	15,689
WORLD OMNI AUTO RECEIVAB B A2B	4.7747%	718,622	718,960	718,895
CNH EQUIPMENT TRUST 2023- B A2	5.9000%	179,099	179,335	179,440
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	368,156	367,387	369,277
BANK OF AMERICA CORP	5.4680%	115,000	118,483	116,675
CITIGROUP INC	5.4490%	113,000	115,724	113,638
GOLDMAN SACHS GROUP INC/THE	5.3300%	141,000	143,632	140,297
JPMORGAN CHASE & CO	5.2940%	148,000	151,539	148,592
MORGAN STANLEY	5.3200%	138,000	140,605	138,014
WELLS FARGO & CO	5.4990%	115,000	118,191	116,564
HCA INC	5.6000%	164,000	167,615	164,909
HCA INC	5.4500%	195,000	191,504	193,307
DIAMONDBACK ENERGY INC	5.4000%	386,000	385,954	385,358
DUKE ENERGY CORP	5.4500%	159,000	163,004	161,159
AT&T INC	5.4000%	186,000	191,775	188,989
ORACLE CORP	4.9000%	174,000	174,055	171,089
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	36,986	36,986	37,003
USALCO 9/24 DELAYED TL	0.0000%	10,583	10,530	10,572
BROADCOM INC 144A	3.4690%	173,000	153,163	152,284
BAMLL TRUST 2024-BH BHP A 144A	6.6719%	100,000	99,986	100,129
BFLD 2024-VICT MOR VICT A 144A	6.2119%	95,000	94,647	95,000
BX COMMERCIAL MORT AIRC A 144A	6.0131%	165,000	164,578	165,000
CONE TRUST 2024-DF DFW1 A 144A	5.9636%	60,000	59,855	59,550
CAMB COMMERCIAL MO LIFE A 144A	5.6890%	822,000	822,891	820,459
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	577,832	582,744	583,032
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	592,872	597,185	594,497
CPS AUTO RECEIVABLES A A 144A	5.7100%	146,551	147,083	146,801
MARLETTE FUNDING TRU 1A A 144A	5.9500%	347,260	348,424	348,273

	Coupon	Units	Cost	Market Value
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	54,421	53,597	54,115
NAVIENT PRIVATE EDU A A2B 144A	5.3363%	82,985	82,785	82,985
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	513,719	513,380	513,657
SFS AUTO RECEIVABL 1A A2B 144A	5.1504%	99,892	100,038	99,924
USAA AUTO OWNER TRUS A A2 144A	5.2500%	227,933	227,919	228,457
CITIGROUP COMMERCIAL GC37 AAB	3.0980%	34,936	34,535	34,707
WELLS FARGO COMMERCIAL C35 ASB	2.7880%	189,442	187,089	188,037
AMERICREDIT AUTOMOBILE R 1 A2B	5.4300%	468,709	469,332	469,050
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	1,173,129	1,170,609	1,171,484
BMW VEHICLE LEASE TRUST 2 A2B	4.7737%	1,028,957	1,030,155	1,029,277
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	604,944	606,314	606,614
GM FINANCIAL AUTOMOBILE 3 A2B	4.8204%	1,897,000	1,899,339	1,897,182
GM FINANCIAL CONSUMER AU 4 A2B	4.7474%	319,000	319,374	318,969
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	972,712	975,220	975,416
HONDA AUTO RECEIVABLES 20 3 A2	4.8900%	491,630	492,875	492,355
HYUNDAI AUTO RECEIVABLES C A2B	4.7447%	1,035,000	1,036,455	1,034,968
HYUNDAI AUTO RECEIVABLES B A2A	5.1500%	272,603	273,816	273,380
MERCEDES-BENZ AUTO LEASE A A2B	4.7647%	391,339	391,309	391,251
WORLD OMNI AUTO RECEIVAB B A2A	5.4800%	75,582	75,895	75,814
AMERICAN EXPRESS CREDIT AC 2 A	3.3900%	1,319,000	1,309,520	1,316,930
CITIBANK CREDIT CARD ISS A5 A5	5.0456%	828,000	830,846	829,370
CITIBANK CREDIT CARD ISS A2 A2	4.9750%	1,794,000	1,796,804	1,795,973
DISCOVER CARD EXECUTION A3 A3	3.5600%	330,000	327,744	328,938
VERIZON MASTER TRUST 4 A	3.4000%	195,000	194,139	194,670
VERIZON MASTER TRUST 5 A1B	5.0301%	1,050,000	1,053,281	1,051,569
AMSPEC PARENT 12/24 DELAYED TL	0.0000%	37,994	37,856	37,923
SIGNIA AEROSPACE 11/24 COV-LIT	0.0000%	22,701	22,645	22,531
ACRA TRUST 2024-N NQM1 A1 144A	5.6080%	167,169	167,169	166,857
ARES COMMERCIAL MOR IND A 144A	6.0135%	315,000	315,972	314,213
BX COMMERCIAL MORT GPA3 A 144A	5.6147%	93,771	93,531	93,537
DBGS 2024-SBL SBL A 144A	6.2041%	230,000	231,059	230,144
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	158,262	158,253	158,910
HIH TRUST 2024-61P 61P A 144A	6.1639%	375,000	366,307	376,642
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	442,758	445,681	445,067
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	342,000	343,095	342,731
HYUNDAI AUTO LEASE A A2B 144A	4.8447%	513,144	513,579	513,298
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	890,000	894,971	892,395
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	1,054,501	1,055,284	1,055,009
CCP_IFS_P USA-CPI-U CME	2.7000%	3,515,000	0	-20,690
CCP_IFS_P USA-CPI-U CME	0.0100%	-3,515,000	0	0
OIS R SOFR P 2.94%	0.0000%	-60,256,000	-31,857	-2,806
OIS R 3.74% P SOFR	0.0000%	60,256,000	126,974	47,062
FHLMC MULTICLASS MTG 5518 FC	5.6737%	751,000	751,000	753,026
FHLMC MULTICLASS MTG 5516 FC	5.7537%	1,833,504	1,833,360	1,840,022
FHLMC MULTICLASS MTG 5515 FM	5.7037%	192,123	192,273	192,885
FNMA GTD REMIC P/T 25-13 FB	5.6537%	1,359,935	1,359,509	1,362,630
FNMA GTD REMIC P/T 25-21 FB	5.6537%	331,537	331,432	332,405
FNMA GTD REMIC P/T 25-12 GF	5.7037%	401,052	401,677	402,685
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	103,452	101,990	102,223
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	429,787	425,506	426,021
CITIGROUP COMMERCIAL MO P7 AAB	3.5090%	434,454	429,453	429,588
GS MORTGAGE SECURITIES GS4 AAB	3.2780%	363,322	359,987	360,156
FORD CREDIT AUTO OWNER T B A2A	5.4000%	197,273	198,197	197,966
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	1,116,000	1,116,087	1,117,062
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	575,000	575,494	575,539
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	1,274,000	1,289,776	1,289,559
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	621,000	620,588	621,243
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	553,682	555,975	555,287
VERIZON MASTER TRUST 6 A	3.6700%	1,060,000	1,056,066	1,056,803
VERIZON MASTER TRUST 1 A	4.4900%	420,000	419,934	419,961
VERIZON MASTER TRUST 5 A1A	5.6100%	1,038,000	1,045,298	1,042,910
VERIZON MASTER TRUST 1 A1A	5.0000%	856,000	859,210	858,913
CHENIERE ENERGY PARTNERS LP	5.7500%	159,000	163,876	161,251
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	4,360	4,338	4,338
VISTRA OPERATIONS CO LLC 144A	6.0000%	240,000	243,591	242,533
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	331,462	331,463	333,317
BRAVO RESIDENTIAL NQM2 A1 144A	5.6780%	426,632	426,632	427,947
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	376,992	376,992	377,970
MORGAN STANLEY RE NQM1 A1 144A	5.7380%	195,212	195,209	196,020
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	330,404	330,404	331,359
GREATAMERICA LEASING 2 A2 144A	5.2800%	835,000	839,566	838,953
PFS FINANCING CORP A A 144A	5.1947%	580,000	581,558	581,814
PENFED AUTO RECEIVAB A A2 144A	5.0400%	1,222,500	1,225,189	1,224,556
SCCU AUTO RECEIVABL 1A A2 144A	5.4500%	270,514	271,560	271,371
TOYOTA LEASE OWNER B A2B 144A	4.7901%	252,735	253,050	252,874
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	1,272,000	1,273,093	1,272,582
CCP_OIS_P USD-SOFR-OIS COMPOU	3.9048%	2,340,000	0	585
CCP_OIS_P USD-SOFR-OIS COMPOU	3.7983%	3,050,000	0	0
CCP_OIS_P USD-SOFR-OIS COMPO	0.0100%	-5,390,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	0.0100%	5,390,000	1,685	4,029
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
CMS USISSO01 2Y-10	0.0000%	0	16,610	-189
Total of Domestic Corporate & Other Bonds			106,246,128	106,716,237

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	8,927,954	9,022,628	6,918,471
US TREAS-CPI INFLAT	0.5000%	6,468,208	6,200,293	6,352,721
US TREAS-CPI INFLAT	1.7500%	10,831,655	10,821,941	10,879,725

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	2.1250%	20,961,348	21,741,365	21,240,364
US TREAS-CPI INFLAT	2.3750%	2,015,718	2,087,081	2,057,633
US TREAS-CPI INFLAT	3.6250%	4,031,126	4,347,347	4,320,013
US TREAS-CPI INFLAT	3.8750%	5,119,747	5,697,955	5,625,675
US TREAS-CPI INFLAT	3.3750%	1,172,005	1,377,470	1,309,600
US TREAS-CPI INFLAT	2.5000%	2,865,848	3,029,538	2,994,827
US TREAS-CPI INFLAT	0.7500%	12,432,028	12,124,414	10,500,328
US TREAS-CPI INFLAT	0.6250%	11,389,028	10,881,864	9,946,248
US TREAS-CPI INFLAT	1.3750%	10,962,169	10,546,991	10,244,350
US TREAS-CPI INFLAT	0.2500%	5,648,879	5,365,919	4,523,564
US TREAS-CPI INFLAT	0.8750%	8,111,381	8,449,728	7,227,319
US TREAS-CPI INFLAT	0.1250%	54,360,702	51,012,878	49,005,298
US TREAS-CPI INFLAT	0.3750%	4,959,773	4,796,941	4,902,872
US TREAS-CPI INFLAT	1.5000%	2,884,842	2,613,865	2,399,559
US TREAS-CPI INFLAT	1.2500%	5,754,904	5,635,888	5,756,300
US TREAS-CPI INFLAT	1.1250%	7,214,112	7,052,492	6,910,699
US TREAS-CPI INFLAT	1.8750%	7,395,999	7,437,378	7,464,744
US TREAS-CPI INFLAT	0.0163	12,606,544	12,526,583	12,797,842
UST INFLATIONARY FUND	-	33,299,232	337,164,380	407,455,527
Total of Inflation Protection Securities			539,934,939	600,833,679

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	97,514	97,270	97,027
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	0	0	0
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	361,188	359,512	358,486
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	103,166	102,562	103,037
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	12,689	12,689	12,505
ADVANCED COMPUTER 9/19	0.0000%	277,875	277,246	263,981
AIR TRANSPORT/STONEPEAK NILE 2	0.0000%	169,717	169,388	168,921
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	200,000	199,000	199,542
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	343,822	344,647	343,307
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	361,656	361,436	361,254
ALLEGRO MICROSYSTEMS 1/25 COV-	0.0000%	388,832	386,887	387,132
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	617,974	617,725	613,765
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	562,553	561,146	542,864
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	140,253	139,552	139,131
AMERICAN RESIDENTIAL 1/25 TLB	0.0000%	381,452	379,545	379,545
AMSPEC PARENT 12/24 COV-LITE T	0.0000%	246,959	246,067	246,497
AMWINS 1/25 TLB	0.0000%	869,192	868,105	861,551
ANCHOR PACKAGING 12/24 COV-LIT	0.0000%	75,982	75,792	75,871
ANKURA 12/24 COV-LITE TLB	0.0000%	567,312	567,367	560,101
API GROUP 2/25 TL	0.0000%	262,880	262,551	261,862
APPLIED SYSTEMS 2/24 TL	0.0000%	497,500	496,878	497,057
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	310,136	310,715	308,508
ARAMARK 3/24 B8 TL	0.0000%	541,625	541,817	540,834
ARAMSCO 10/23 COV-LITE TL	0.0000%	116,799	114,453	108,769
ARBY'S/INSPIRE BRANDS 12/24 TL	0.0000%	769,124	765,843	763,802
ARCLIGHT GCX 1/25 TLB	0.0000%	28,167	28,097	27,956
ARCOSA 8/24 TL	0.0000%	105,989	105,989	105,724
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	279,497	247,917	67,079
ASCEND PERFORMANCE 3/25 TL	0.0000%	27,416	24,632	24,162
ASCENSUS 12/24 COV-LITE TLB	0.0000%	747,318	743,374	741,011
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	116,572	115,989	75,285
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	152,701	142,012	153,035
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	661,794	657,596	653,687
ASPIRE BAKERIES 12/23 TL	0.0000%	80,037	79,637	80,037
ASSETMARK 6/24 TLB	0.0000%	0	0	0
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	1,085,451	1,084,719	1,086,146
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	284,668	276,502	270,089
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	349,449	325,626	3,494
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	889,421	889,120	876,916
ATLANTIC AVIATION 2/25 TL	0.0000%	423,553	422,571	419,978
AUTHENTIC BRANDS 12/24 TLB	0.0000%	862,223	860,095	852,368
AUTODATA/JD POWER 7/24 TL	0.0000%	430,940	427,040	428,178
AVALARA 3/25 COV-LITE TL	0.0000%	414,537	412,465	412,593
BAY CLUB 12/24 COV-LITE TL	0.0000%	402,860	400,884	401,264
BAYOU/CORDIS 8/21 TLB	0.0000%	201,007	195,100	200,756
BCP RENAISSANCE 11/24 TLB	0.0000%	347,696	347,174	346,754
BELFOR 1/25 (USD) TLB3	0.0000%	225,110	222,859	224,547
BERKELEY RESEARCH/BRG 2/25 TLB	0.0000%	97,830	96,362	96,484
BLACKSTONE CQP 12/24 TL	0.0000%	392,659	392,000	391,336
BOYD 7/24 TLB	0.0000%	780,291	768,586	777,201
BROOKFIELD NGPL 12/23 TL	0.0000%	400,747	399,988	399,160
BWAY 4/24 TLB	0.0000%	467,931	469,662	465,788
C&D TECHNOLOGIES 1/25 TL	0.0000%	79,198	78,946	78,505
CAST & CREW ENTERTAINMENT	0.0000%	624,257	620,943	600,760
CCC INFORMATION/CCC INTELLIGEN	0.0000%	0	0	0
CEDAR FAIR 4/24 TLB	0.0000%	388,853	388,638	387,298
CENTURI GROUP 8/21 COV-LITE TL	0.0000%	53,620	53,083	53,533
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	332,887	333,318	332,471
CIENA 1/25 TLB	0.0000%	79,367	79,169	79,235
CITADEL SECURITIES 10/24 TLB	0.0000%	597,162	595,685	596,195
CITCO 6/24 TLB	0.0000%	984,698	979,775	985,575
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	219,298	216,647	216,191
CLEARWATER ANALYTICS 1/25 COV-	0.0000%	33,122	33,122	32,956
CLUBESSENTIAL 1/25 TLB	0.0000%	502,797	502,797	499,971
CLUBESSENTIAL 10/21 TLB	0.0000%	216,300	215,316	214,544
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	484,054	477,791	478,608

	Coupon	Units	Cost	Market Value
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	393,641	391,183	392,905
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	105,720	105,455	104,971
CORELOGIC 6/21 COV-LITE TL	0.0000%	892,405	888,861	873,629
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	394,841	379,170	378,802
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	365,105	362,609	315,360
COVANTA/REORLD 12/24 TLB	0.0000%	438,748	438,748	437,339
COVANTA/REORLD 12/24 TLC	0.0000%	33,708	33,708	33,599
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	187,264	186,328	185,744
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	201,674	201,170	199,448
CPM HOLDINGS 9/23 TL	0.0000%	301,522	296,999	295,917
CUBE INDUSTRIALS/CIRCOR 10/24	0.0000%	110,390	110,114	109,470
CULLIGAN 12/24 TLB	0.0000%	524,804	523,019	519,415
DAE AVIATION (STANDARD AERO) 1	0.0000%	138,429	138,256	137,942
DAYFORCE 2/25 TLB	0.0000%	665,531	663,867	662,203
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	732,805	654,616	425,027
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	99,744	95,442	92,627
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	702,891	702,891	690,590
DISCOVERY ENERGY/KOHLER ENERGY	0.0000%	226,020	219,239	222,135
DRW 6/24 TLB	0.0000%	481,898	479,277	479,792
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	224,640	225,042	224,232
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	540,000	526,500	526,500
E2OPEN 02/21 COV-LITE TL	0.0000%	43,176	42,906	43,050
ECO MATERIAL 1/25 TLB	0.0000%	185,678	185,455	184,867
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000%	312,332	312,468	311,564
EMG UTICA 10/24 TLB	0.0000%	147,936	146,457	147,936
ENDEAVOR/EOC 1/25 TLB	0.0000%	603,591	600,573	602,462
ENGINEERED COMPONENTS/CENTROMO	0.0000%	293,341	284,541	284,541
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	21,399	21,346	21,417
ENVSTNET/BCPE PEQUOD 9/24 TLB	0.0000%	338,889	337,194	337,557
EPIC CRUDE 10/24 TLB	0.0000%	78,744	78,351	78,603
EPICOR 5/24 TL	0.0000%	739,962	737,500	737,483
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	488,749	488,227	486,614
EYECARE PARTNERS 4/24 SECOND O	0.0000%	253,168	277,884	197,155
EYECARE PARTNERS 4/24 SUPERPRI	0.0000%	0	0	0
FAIRBANKS MORSE 8/24 TL	0.0000%	252,923	254,199	251,279
FILTRATION GROUP 1/25 TLB	0.0000%	37,663	37,569	37,592
FIRST ADVANTAGE 9/24 TLB	0.0000%	304,727	303,203	302,633
FLEET US/ARGUS 7/24 TLB	0.0000%	227,970	226,830	227,115
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	378,797	377,850	377,494
FLEETPRIDE 9/23 TL	0.0000%	37,193	36,635	34,350
FLEXERA SOFTWARE 12/24 COV-LIT	0.0000%	457,015	454,641	454,232
FLYNN RESTAURANT 12/21 EXTENDE	0.0000%	639,970	626,291	639,599
FNZ GROUP 11/24 (USD) TLB	0.0000%	716,800	702,464	659,155
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	63,858	63,698	63,180
FOCUS FINANCIAL PARTNERS 9/24	0.0000%	255,588	255,011	253,178
FORTRESS INVESTMENT 9/24 COV-L	0.0000%	494,372	493,761	494,723
FOUNDATION BUILDING MATERIALS	0.0000%	597,777	588,507	547,190
FRANKLIN SQUARE 4/24 TLB	0.0000%	834,754	832,668	832,668
GARRETT MOTION 1/25 TLB	0.0000%	264,603	264,603	262,288
GEN II FUND SERVICES 11/24 TLB	0.0000%	105,000	104,738	104,213
GENESEE & WYOMING 4/24 TL	0.0000%	473,969	472,143	469,291
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GIP PILOT 1/25 TLB	0.0000%	99,770	99,271	99,209
GO DADDY 12/24 B8 TLB	0.0000%	412,726	412,222	410,332
GOLDEN STATE FOODS 10/24 TLB	0.0000%	190,286	188,859	190,644
GOOSEHEAD INSURANCE 12/24 TLB	0.0000%	50,418	50,291	50,481
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	165,180	162,289	164,519
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	108,629	108,797	107,543
GYPSUM 1/24 TL	0.0000%	408,956	408,956	408,191
HANESBRANDS 2/25 TLB	0.0000%	60,635	60,484	60,458
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	422,265	422,265	421,209
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	104,305	103,262	103,522
HERSCHEND/HARLEM 1/24 TLB	0.0000%	0	0	0
HERSCHEND/HARLEM 8/21 COV-LITE	0.0000%	394,187	395,132	394,187
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	382,715	375,512	5,262
HEXION 12/24 TLB	0.0000%	278,773	273,316	270,410
HIGHTOWER 1/25 COV-LITE TLB	0.0000%	95,269	95,031	94,495
HUB INTERNATIONAL 1/25 TLB	0.0000%	1,442,810	1,442,681	1,435,653
HUB INTERNATIONAL 7/24 TLB	0.0000%	0	0	0
HUDSON RIVER 10/24 TLB	0.0000%	456,900	448,149	455,757
HYPERION INSURANCE/HOWDEN 8/24	0.0000%	137,079	131,596	136,871
II-VI/COHERENT 12/24 TLB	0.0000%	383,392	381,569	382,353
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	88,507	88,286	88,175
IMG WORLDWIDE 5/18 TLB	0.0000%	0	0	0
INEOS 12/24 (USD) COV-LITE	0.0000%	243,340	240,640	231,903
INEOS 2/23 TLB	0.0000%	330,839	327,418	317,192
INGRAM MICRO 9/24 TLB	0.0000%	232,420	232,348	233,001
INNMOTICS 9/24 (USD) TLB	0.0000%	136,255	135,574	136,255
INSTRUCTURE/ICON PARENT 9/24 T	0.0000%	445,465	443,238	441,741
INSULET 7/24 TLB	0.0000%	286,672	285,955	286,970
INTERNET BRANDS 12/24 TLB4	0.0000%	689,840	679,157	631,010
INTERNET BRANDS 4/23 COV-LITE	0.0000%	320,359	318,552	302,941
INTRAWEST/ALTERRA 10/24 TLB	0.0000%	473,366	473,366	472,183
JANE STREET 12/24 TLB	0.0000%	668,411	668,354	659,989
JEFFERIES FINANCE/JFIN CO-ISSU	0.0000%	69,748	69,051	69,457
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	154,770	154,722	153,368
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	221,915	220,805	222,019
KESTRA FINANCIAL 12/24 TL	0.0000%	695,211	694,221	688,148
K-MAC 1/25 COV-LITE TL	0.0000%	245,828	245,521	245,880
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	146,878	147,282	146,510
KODIAK BUILDING PARTNERS 11/24	0.0000%	60,250	59,948	57,754

	Coupon	Units	Cost	Market Value
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	582,011	576,360	570,010
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	403,835	404,845	383,308
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	71,564	67,099	70,670
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	294,016	294,016	168,324
LATHAM POOL 2/22 TLB	0.0000%	125,000	122,500	120,625
LEARNING CARE 5/24 TLB	0.0000%	327,589	322,675	324,641
LES SCHWAB 1/25 TLB	0.0000%	287,359	287,359	285,026
LEVEL 3 3/25 TLB	0.0000%	377,708	372,042	372,632
LIVE NATION 10/19 TLB	0.0000%	516,660	517,305	515,048
LPL 11/19 TLB1	0.0000%	0	0	0
M6 MIDSTREAM 9/22 TLB	0.0000%	42,394	41,705	42,326
MACDERMID/ELEMENT SOLUTIONS 12	0.0000%	125,702	125,388	125,299
MADISON SAFETY 9/24 TLB	0.0000%	89,631	89,407	89,434
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	0	0	0
MANNINGTON MILLS 3/25 TLB	0.0000%	103,373	102,339	102,339
MARINER WEALTH ADVISORS 8/21 C	0.0000%	230,175	227,795	229,241
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	698,502	698,203	656,592
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	131,265	130,856	130,844
MEDIAOCEAN 12/21 TL	0.0000%	18,602	18,555	18,547
MEDIWARE INFORMATION/HELLSKY 1	0.0000%	343,746	342,991	342,371
MEDLINE INDUSTRIES/MOZART 6/24	0.0000%	1,082,470	1,080,188	1,079,991
MERLIN 1/24 (USD) TL	0.0000%	288,223	282,085	276,334
MINERALS TECH 11/24 COV-LITE T	0.0000%	61,564	61,487	61,410
MIRION TECHNOLOGIES 5/24 TLB	0.0000%	329,960	330,785	328,825
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	120,986	120,381	118,617
MRC GLOBAL 10/24 COV-LITE TLB	0.0000%	39,136	38,940	39,038
N-ABLE 7/21 COV-LITE TLB	0.0000%	358,546	357,650	357,650
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	929,034	926,712	921,806
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	108,392	108,663	106,834
NEWLY WEDS FOODS 2/25 COV-LITE	0.0000%	353,422	351,655	350,771
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	254,256	252,577	253,092
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	828,478	827,743	741,073
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	20,320	19,913	20,198
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	116,537	108,622	108,713
ONTIC 7/23 COV-LITE TLB	0.0000%	340,357	341,182	337,433
OPEN TEXT 8/23 TLB	0.0000%	344,338	344,338	343,398
OPTION CARE/BIOSCRIP 10/21 COV	0.0000%	322,913	323,223	323,963
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	134,665	133,992	133,655
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	297,750	297,006	295,704
PACKAGING COORDINATORS/PCI PHA	0.0000%	0	0	0
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	84,650	84,227	84,438
PAR PACIFIC 3/24 COV-LITE TLB	0.0000%	107,222	105,613	105,122
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	367,611	301,659	323,498
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	32,027	31,947	32,027
PERATON 2/21 COV-LITE TLB	0.0000%	963,505	946,431	855,862
PERFORCE SOFTWARE 12/24 TL	0.0000%	498,726	491,021	474,553
PERFORMANCE HEALTH 2/25 TL	0.0000%	131,302	129,989	130,317
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	1,422,113	3,004,423	6,846
PLASTIPAK PACKAGING 10/24 TLB	0.0000%	656,059	656,059	654,773
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	392,204	376,182	328,200
PODS 3/21 COV-LITE TLB	0.0000%	453,700	412,867	409,051
POTTERS INDUSTRIES 2/25 COV-LI	0.0000%	71,026	71,026	70,973
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	649,858	649,046	639,298
POWER SOLUTIONS 6/24	0.0000%	551,364	552,054	543,094
PRECISION MEDICINE 2/21 COV-LI	0.0000%	171,555	169,283	169,711
PRECYSE SOLUTIONS/NTHRIVE	0.0000%	0	0	0
PRECYSE SOLUTIONS/NTHRIVE 11/2	0.0000%	403,731	367,022	377,995
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	185,495	184,567	184,916
PRESS GANEY 11/24 TLB	0.0000%	82,787	81,959	82,287
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	609,324	586,252	533,920
PRO MACH 2/25 COV-LITE TLB	0.0000%	102,766	102,766	102,427
PROJECT ALPHA (QLIK) 11/24 ADD	0.0000%	355,349	354,460	354,311
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	501,143	495,702	499,680
PROLAMINA 3/24 COV-LITE TL	0.0000%	821,548	813,998	815,386
PROOFPOINT 5/24 TL	0.0000%	561,386	561,180	559,107
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	522,105	519,494	501,221
QUALTRICS 2/25 TLB	0.0000%	108,341	108,205	107,528
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	246,164	233,240	245,548
QUIKRETE 1/25 COV-LITE TLB	0.0000%	202,824	202,317	200,339
QUIKRETE 3/24 TLB	0.0000%	397,000	397,000	392,808
RAISING CANES 9/24 TL	0.0000%	117,488	117,413	116,974
RANPAK/RANGER PACKAGING 12/24	0.0000%	58,268	57,686	58,123
REALPAGE 12/24 INCREMENTAL TL	0.0000%	179,336	178,439	179,137
REALPAGE 2/21 COV-LITE TL	0.0000%	523,662	514,955	516,137
RELADYNE 2/22 COV-LITE TL	0.0000%	193,521	193,279	193,039
REYNOLDS GROUP 3/25 TLB	0.0000%	0	0	0
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	34,472	34,472	34,149
RV RETAILER 1/21 COV-LITE TLB	0.0000%	409,261	407,266	362,880
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	520,223	519,766	518,013
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	0	0	0
SANDISK 12/24 TLB	0.0000%	653,939	644,130	643,313
SAVAGE ENTERPRISES 11/24 COV-L	0.0000%	203,954	203,305	203,415
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	473,251	473,843	472,636
SCIQUEST/JAGGAER 10/24 TL	0.0000%	161,150	160,761	160,224
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	525,086	525,086	520,492
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	36,190	36,009	36,009
SEDGWICK CMS 2/23 TLB	0.0000%	751,718	750,506	748,899
SELECT MEDICAL 12/24 COV-LITE	0.0000%	9,730	9,718	9,705
SERVICE LOGIC 2/25 TLB	0.0000%	84,730	84,730	84,413
SHARP 10/24 TLB	0.0000%	197,997	197,997	197,255
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	272,850	271,377	149,612

	Coupon	Units	Cost	Market Value
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	725,808	724,074	721,069
SIGNIA AEROSPACE 11/24 TL	0.0000%	272,417	271,736	270,374
SOFTWARE AG/MOSEL 7/23 (USD) T	0.0000%	0	0	0
SOLARWINDS 6/24 TLB	0.0000%	380,345	379,319	380,110
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	405,373	393,328	392,960
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	901,971	879,651	861,726
SOUTHERN VETERINARY 10/24 COV-	0.0000%	120,476	119,979	120,068
SOVOS COMPLIANCE 2/25 COV-LITE	0.0000%	210,678	209,566	209,566
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	175,923	176,035	175,718
STARWOOD PROPERTY 12/24 (USD)	0.0000%	310,591	309,409	309,234
STARWOOD PROPERTY 12/24 TLB	0.0000%	312,909	303,522	312,518
STARWOOD PROPERTY 7/19 TLB	0.0000%	0	0	0
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	141,762	141,053	141,230
STYROLUTION 1/20 (USD) TLB	0.0000%	296,004	296,737	285,644
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	102,760	102,246	102,631
SUNSOURCE 3/24 TL	0.0000%	48,662	48,419	46,603
SURGERY CENTER/SURGERY PARTNER	0.0000%	283,260	280,428	282,702
SUSE 10/24 (USD)	0.0000%	309,735	305,089	310,122
SYNECHRON 10/24 TLB	0.0000%	176,681	174,914	176,018
TACALA 9/24 COV-LITE TLB	0.0000%	424,625	423,563	423,963
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	335,211	331,025	326,412
TECTA AMERICA 2/25 TLB	0.0000%	285,291	284,578	282,866
TEKNI-PLEX 10/24 B6 TLB	0.0000%	236,472	235,613	228,115
TELENET 1/20 (USD) AR TL	0.0000%	414,869	414,462	401,299
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	619,090	619,444	613,772
TEMPUR PEDIC/MATTRESS FIRM 10/	0.0000%	242,036	240,826	241,683
TEREX 9/24 TLB	0.0000%	0	0	0
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	90,502	89,426	90,841
THEVELIA/TRICOR GROUP/VISTRA 7	0.0000%	355,135	355,135	353,803
TI AUTOMOTIVE 4/21 (USD) TL	0.0000%	179,765	176,410	179,765
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	704,928	704,170	697,668
TMS/TUBE CITY 1/25 TLB	0.0000%	296,626	296,626	295,143
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	546,505	541,040	515,535
TRACE3 10/21 COV-LITE TL	0.0000%	605,465	600,708	603,412
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	152,924	152,924	152,389
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	426,467	425,239	425,580
TRC COMPANIES 1/25 COV-LITE TL	0.0000%	47,699	47,846	47,186
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	251,273	245,370	232,742
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	301,243	300,013	279,027
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	450,900	450,472	446,431
TRONOX FINANCE 12/24 TLB	0.0000%	0	0	0
TRONOX FINANCE 9/24 TLB	0.0000%	149,409	148,662	145,300
TRUGREEN 10/20 TL	0.0000%	0	0	0
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	261,383	261,160	259,422
TTF/SOLIAN HEALTH/SOLIAN LOW	0.0000%	177,334	175,560	173,565
TWITTER 2/25 FIXED TL	0.0000%	268,552	268,552	275,314
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	977,844	976,842	975,252
ULTRA CLEAN 9/24 COV-LITE TLB	0.0000%	219,156	218,061	219,064
UNITED AIR LINES 10/24 TLB	0.0000%	458,096	455,806	456,296
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	198,492	197,004	186,748
UNIVERSAL SERVICES 4/21 INCREM	0.0000%	652,007	651,135	650,918
US OUTPATIENT/US RADIOLOGY 7/2	0.0000%	516,233	513,481	515,159
USALCO 9/24 COV-LITE TLB	0.0000%	102,718	102,205	102,606
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	246,677	245,423	245,752
VALVOLINE 3/25 COV-LITE TLB	0.0000%	323,447	321,830	323,043
VANTAGE SPECIALTY 3/23 COV-LIT	0.0000%	531,973	520,623	511,801
VEEAM SOFTWARE 11/24 TLB	0.0000%	393,597	388,382	393,105
VERACODE 5/22 TL	0.0000%	455,686	414,933	383,916
VERTIV 12/24 TLB	0.0000%	508,622	508,834	507,061
VESTIS 2/24 TL	0.0000%	311,719	310,939	310,160
VIRGIN MEDIA 10/19 COV-LITE	0.0000%	540,565	532,527	525,180
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	289,590	286,538	283,567
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	401,928	400,923	401,679
VIRTUS INVESTMENT 9/21	0.0000%	354,910	353,135	354,576
VISTAJET 3/25 TLB	0.0000%	55,737	55,319	55,319
WARNER MUSIC 9/24 TLB	0.0000%	328,575	326,750	327,241
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	93,202	92,969	93,028
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000%	0	0	0
WHATABRANDS/WHATABURGER 12/24	0.0000%	385,961	386,150	384,047
WHITE CAP 6/24 TLB	0.0000%	566,317	565,335	548,116
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	210,920	206,965	206,366
WORLD WIDE TECHNOLOGY 12/24 TL	0.0000%	247,503	247,503	246,884
WORLDPAY/BOOST NEWCO 1/25 (USD	0.0000%	906,563	902,103	899,482
WRENCH 4/19 COV-LITE TLB	0.0000%	352,670	351,777	334,155
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	495,009	495,009	491,916
WYNDHAM HOTELS 5/24 TL	0.0000%	424,570	424,820	424,269
XPLOR TECHNOLOGIES 12/24 COV-L	0.0000%	163,661	162,842	163,456
XPO LOGISTICS 2/25 (2031) COV-	0.0000%	130,000	130,000	129,635
ZELIS/REDCARD 10/24 TLB	0.0000%	400,000	398,000	398,624
ZUFFA/TKO GROUP 11/24 TLB	0.0000%	765,323	764,366	762,927
ZUORA 12/24 COV-LITE TLB	0.0000%	352,574	350,811	347,285
Total of Senior Secured Loans			106,817,715	101,242,481
Total of Domestic Fixed Income Securities			752,998,782	808,792,397
International Securities				20.91%
AUSTRALIA				

	Coupon	Units	Cost	Market Value
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	1,276,015	1,274,375	1,258,470
AUSTRALIA GOVERNMENT BOND REGS	1.2410%	550,000	426,531	291,758
AUSTRALIA GOVERNMENT BOND REGS	3.6803%	995,000	895,565	943,661
AUSTRALIA GOVERNMENT BOND REGS	2.7292%	940,000	822,797	777,615
AUSTRALIA GOVERNMENT BOND REGS	0.9488%	890,000	648,758	686,067
AUSTRALIA GOVERNMENT BOND REGS	0.2965%	430,000	274,736	276,475
AUSTRALIA GOVERNMENT BOND REGS	1.6368%	930,000	723,938	633,020
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.3000%	341,040	358,056	326,589
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	22,560,000	16,459,011	16,037,569
CCP_ZCS_P BRL-CDI 1D CME	11.3150%	16,800,000	0	-217,349
CCP_ZCS_R BRL-CDI 1D CME	0.0100%	20,600,000	0	86,569
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-16,800,000	0	0
CCP_ZCS_R BRL-CDI 1D CME	12.7603%	-13,000,000	0	0
CCP_ZCS_R BRL-CDI 1D CME	13.5800%	-7,600,000	0	0
CANADA				
BIFM/BROOKFIELD GLOBAL/BGIS	0.0000%	542,624	542,857	542,174
BURGER KING/RESTAURANT 6/24 TL	0.0000%	368,509	367,517	364,429
CARDS II TRUST 2A A 144A	5.2007%	700,000	701,904	700,945
COREL 6/19 COV-LITE TL	0.0000%	475,521	463,961	446,396
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	255,750	255,750	252,937
GOLDEN CREDIT CARD T 4A A 144A	4.3100%	725,000	722,876	724,035
GOVERNMENT OF CANADA	0.5000%	1,179,007	773,302	660,641
GOVERNMENT OF CANADA	2.0000%	1,020,990	853,087	781,464
GOVERNMENT OF CANADA	0.2500%	323,355	156,080	164,065
GOVERNMENT OF CANADA	1.5000%	1,112,052	1,059,549	790,432
GOVERNMENT OF CANADA	3.0000%	1,288,917	1,285,242	1,088,817
GOVERNMENT OF CANADA	1.2500%	1,811,954	1,531,638	1,220,075
GOVERNMENT OF CANADA	4.0000%	1,463,243	1,494,134	1,235,543
GOVERNMENT OF CANADA	4.2500%	1,134,994	981,929	843,816
JONES DESLAURIERS/NAVACORD	0.0000%	345,382	342,792	340,488
MASTER CREDIT CARD T 1A A 144A	4.7000%	1,035,000	1,036,617	1,036,193
MASTER CREDIT CARD T 2A A 144A	5.1947%	1,245,000	1,249,449	1,246,711
POINTCLICKCARE 10/24 TLB	0.0000%	315,177	315,177	314,193
ROCKPOINT GAS STORAGE 3/25 TLB	0.0000%	0	0	0
ROCKPOINT GAS STORAGE 9/24 TLB	0.0000%	294,380	291,436	293,423
TRILLIUM CREDIT CARD 1A A 144A	5.0603%	455,000	456,040	455,914
TRILLIUM CREDIT CARD 3A A 144A	5.1602%	698,000	700,850	699,307
XPLORNET/XPLORE 10/24 SECOND	0.0000%	110,347	94,192	86,209
XPLORNET/XPLORE 10/24 SUPER	0.0000%	48,397	48,397	46,764
CAYMAN ISLANDS				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	146,041	124,813	145,067
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	582,280	454,642	208,165
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	3,031,986,030	3,768,392	3,532,978
BONOS DE LA TESORERIA DE LA RE	0.0000%	2,685,531,100	2,823,866	2,602,883
BONOS DE LA TESORERIA DE LA RE	2.0000%	4,577,588,400	4,577,078	4,575,890
BONOS DE LA TESORERIA DE LA RE	1.9000%	1,228,146,240	1,211,342	1,252,717
CCP_IRS_R CL-CLICP-BLOOMBERG	0.0100%	2,778,300,000	26,170	21,384
CCP_IRS_R CLP-ICP 1D CME	0.0100%	591,200,000	6,142	5,716
CCP_IRS_R CL-CLICP-BLOOMBERG	5.0550%	-1,231,300,000	0	0
CCP_IRS_R CL-CLICP-BLOOMBERG	4.9700%	-987,200,000	0	0
CCP_IRS_R CL-CLICP-BLOOMBERG	4.9800%	-559,800,000	0	0
CCP_IRS_R CLP-ICP 1D CME	4.6600%	-591,200,000	0	-6
COLOMBIA				
COLOMBIAN TES	3.7500%	31,460,168,080	6,384,686	5,656,630
COLOMBIAN TES	2.2500%	18,364,308,640	3,780,355	3,813,498
COLOMBIAN TES	3.3000%	15,955,874,720	4,064,724	3,658,832
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	5,481,498	830,645	759,073
EURO CURRENCY GEOGRAPHIC				
CCP_IFS_P FRC-EXT-CPI CME	2.0200%	405,000	0	186
CCP_IFS_R EUR-EXT-CPI CME	0.0100%	405,000	1,538	-878
CCP_IFS_P FRC-EXT-CPI CME	0.0100%	-405,000	-1,970	0
CCP_IFS_R EUR-EXT-CPI CME	2.0575%	-405,000	0	0
CCP_IRS_P EUR-EURIBOR 6M CME	2.4413%	47,000	0	-1,967
CCP_IRS_P EUR-EURIBOR 6M CME	2.1843%	82,000	0	-8,035
CCP_IRS_R EUR-EURIBOR 6M CME	2.1940%	273,000	0	5,358
CCP_IRS_R EUR-EURIBOR 6M CME	2.4210%	70,000	0	2,904
CCP_IRS_R EUR-EURIBOR 6M CME	2.6640%	69,000	0	3,083
CCP_IRS_R EUR-EURIBOR 6M CME	2.6520%	67,000	0	2,991
CCP_IRS_R EUR-EURIBOR 6M CME	2.4890%	340,560	0	11,311
CCP_IRS_R EUR-EURIBOR 6M CME	2.4840%	968,560	0	26,931
CCP_IRS_R EUR-EURIBOR 6M CME	2.3890%	167,000	0	4,954
CCP_IRS_R EUR-EURIBOR 6M CME	2.1040%	140,000	155	10,733
CCP_IRS_P EUR-EURIBOR 6M CME	2.6240%	-47,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS._P EUR-EURIBOR 6M CME	2.9230%	-82,000	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%	263,120	260,489	261,147
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	739,721	706,687	697,637
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	4,353,728	5,246,794	4,905,121
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	17,868,929	19,424,719	17,012,422
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	2,173,290	2,772,795	2,604,461
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	1,146,338	1,210,319	1,170,738
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	2,908,122	3,650,326	3,248,611
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	3,256,734	3,805,254	3,521,016
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	2,889,582	3,642,731	3,608,209
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	554,629	589,535	534,826
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	521,063	521,063	523,235
GERMANY				
BUNDESREPUBLIK DEUTSCHLAND REGS	2.5000%	284,000	301,598	272,427
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	3,847,679	4,410,443	4,174,700
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	7,264,683	8,530,726	7,293,909
MINIMAX 2/25 (USD) COV-LITE TL	0.0000%	578,309	578,309	576,140
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	41,385,566	11,109,537	8,428,244
ISRAEL GOVERNMENT BOND - CPI L	0.7500%	6,841,270	2,045,347	2,104,173
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	39,398,704	10,855,981	10,772,154
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	3,178,155	3,208,259	3,032,475
ITALY BUONI POLIENNALI DE 144A	1.8000%	1,425,732	1,520,862	1,504,500
ITALY BUONI POLIENNALI DE 144A	0.1500%	1,105,732	1,058,856	705,726
ITALY BUONI POLIENNALI DE 144A	2.3500%	2,603,339	3,068,570	2,972,609
ITALY BUONI POLIENNALI DE 144A	2.5500%	3,247,198	4,633,811	3,658,907
ITALY BUONI POLIENNALI DE 144A	0.4000%	2,546,205	2,612,524	2,661,031
ITALY BUONI POLIENNALI DE 144A	1.2500%	2,449,713	2,426,100	2,630,144
ITALY BUONI POLIENNALI DE 144A	1.3000%	3,185,653	3,507,139	3,514,483
ITALY BUONI POLIENNALI DE 144A	3.1000%	2,352,182	2,827,591	2,663,732
ITALY BUONI POLIENNALI DE 144A	2.4000%	825,798	919,956	907,288
ITALY BUONI POLIENNALI DE REGS	1.5000%	1,942,324	2,080,461	2,146,442
ITALY BUONI POLIENNALI DE REGS	0.6500%	1,662,970	1,763,850	1,804,802
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	-929
CCP_IRS._P JPY-TONA-OIS COMPOU	1.2225%	132,922,000	0	-5,754
CCP_IRS._R JPY-TONA-OIS COMPOU	0.1661%	0	0	0
CCP_IRS._R JPY-TONA-OIS COMPOU	0.1977%	0	0	0
CCP_IRS._R JPY-TONA-OIS COMPOU	0.4773%	630,427,000	0	1,481
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._P JPY-TONA-OIS COMPOU	0.4773%	-132,922,000	0	0
CCP_IRS._R JPY-TONA-OIS COMPOU	0.2700%	0	0	0
CCP_IRS._R JPY-TONA-OIS COMPOU	0.8095%	-630,427,000	0	0
CCP_OIS._R JPY-TONA-OIS COMPOU	0.0100%	742,737,109	0	-361
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	-139
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	0.9833%	-218,995,900	0	0
JAPAN GOVERNMENT THIRTY YEAR B	2.3000%	62,550,000	403,070	402,405
JAPANESE GOVERNMENT CPI LINKED	0.2000%	86,151,395	730,642	616,238
JAPANESE GOVERNMENT CPI LINKED	0.1000%	810,897,484	7,276,516	5,572,427
JAPANESE GOVERNMENT CPI LINKED	0.0050%	481,370,316	3,612,925	3,290,890
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	460,927	457,238	375,194
ASP BLADE/OREGON TOOL 2/25 TL	0.0000%	39,852	39,360	40,151
FORMULA ONE 9/24 COV-LITE B2	0.0000%	116,667	116,667	116,339
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	233,333	233,333	232,678
HYPERION INSURANCE/HOWDEN	0.0000%	644,590	642,404	639,304
PARADOCs/ALTER DOMUS 5/24 (USD)	0.0000%	42,751	42,751	42,774
PARADOCs/ALTER DOMUS 5/24 (USD)	0.0000%	3,162	3,162	3,163
WEBPROS/PARTICLE INVESTMENTS 3	0.0000%	153,097	153,120	153,288
MEXICO				
MEXICAN UDIBONOS	4.0000%	350,245,279	17,702,643	14,639,485
MEXICAN UDIBONOS	2.7500%	150,831,300	7,664,419	6,510,016

	Coupon	Units	Cost	Market Value
MEXICO GOVERNMENT INTERNATIONAL	3.5000%	240,000	194,955	196,730
MEXICO GOVERNMENT INTERNATIONAL	6.3500%	570,000	582,076	570,975
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	223,000	225,596	228,263
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	556,920	553,134	555,390
BARENTZ 2/25 (USD) TLB	0.0000%	115,358	114,782	114,542
NORD ANGLIA 12/24 INCREMENTAL	0.0000%	243,009	242,960	242,476
RANPAK/RANGER PACKAGING 12/24	0.0000%	37,292	36,919	37,198
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	408,695	402,988	397,873
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BOND	1.7500%	0	0	0
NEW ZEALAND GOVERNMENT IN REGS	2.0000%	0	0	0
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	1,668,000	1,265,971	1,194,700
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	440,000	341,852	346,745
PERU				
PERU GOVERNMENT BOND 144A	7.6000%	3,500,000	966,725	985,113
PERUVIAN GOVERNMENT INTER REGS	1.8914%	6,900,000	1,892,050	2,013,943
POLAND				
REPUBLIC OF POLAND GOVERNMENT	2.0000%	9,872,415	2,327,039	2,238,757
PUERTO RICO				
EVERTEC 10/23 COV-LITE	0.0000%	200,519	197,511	201,020
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
SINGAPORE				
SIVANTOS/WS AUDIOLOGY 9/24 B6	0.0000%	0	0	0
SOUTH AFRICA				
CCP_IRS_P ZAR-JIBAR-SAFEX 3M	8.7700%	54,000,000	0	0
CCP_IRS_P ZAR-JIBAR-SAFEX 3M	7.5580%	-54,000,000	-4,376	-4,279
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	43,700,000	2,150,835	1,961,896
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	86,600,000	4,214,969	4,213,721
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	151,776,841	6,226,349	5,522,006
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	120,180,060	5,427,242	5,220,127
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	3,104,889	3,679,889	3,400,218
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	523,616	582,818	544,903
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	2,747,618	3,069,298	3,002,034
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	3,467,513	3,929,032	3,598,330
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	933,181	1,044,929	1,054,123
SUPRANATIONAL GEOGRAPHIC FOCUS				
EUROPEAN UNION REGS	2.5000%	170,000	143,915	141,181
EUROPEAN UNION REGS	3.0000%	1,677,294	1,641,225	1,541,490
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.1250%	7,900,000	964,496	971,643
SWEDEN INFLATION LINKED B REGS	3.5000%	8,580,000	2,077,959	1,521,810
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	118,117,994	3,681,225	3,410,863
UNITED KINGDOM				
BELRON 10/24 (USD) TLB	0.0000%	625,881	624,316	623,928
COGNITA 10/24 TLB	0.0000%	41,523	41,316	41,446
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	165,035	164,416	163,178
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	76,632	76,441	76,441
EQUINITI GROUP 12/24 TLB	0.0000%	479,672	473,817	477,576
IGLO BIRDS EYE 9/23 TLB4	0.0000%	452,184	452,184	450,488
INEOS COMPOSITES 1/25 (USD) TL	0.0000%	119,202	118,904	118,159
IVC/INDEPENDENT VETCARE 1/25 B	0.0000%	6,698	6,565	6,696
NVENT ELECTRIC/NVENT THERMAL 9	0.0000%	167,910	167,071	167,630
UNITED KINGDOM GILT REGS	4.3750%	671,253	756,254	749,625
Total of International Securities			265,085,102	242,564,733

Cash Equivalent Securities

5.34%

Master Notes/Money Markets

BNY MELLON CASH RESERVE	0.0000%	13,681	13,681	13,681
CASH COLLATERAL HELD AT GS	0.0000%	-10,000	-10,000	-10,000
CASH HELD AT GOLDMAN SACHS	0.0000%	13,000	13,000	13,000
CCPC COLLATERAL WITH GOLDMAN	0.0000%	146,000	146,000	146,000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	128,000	128,000	128,000
CME CCP COLL HELD AT GSC	0.0000%	241,000	241,000	241,000
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%	-69,988	-69,988	-69,988
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%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0

	Coupon	Units	Cost	Market Value
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	30,390,000	30,247,449	30,247,449
UMC CASH SWEEP ACCOUNT	5.0283%	35,714,671	35,714,671	35,714,671
USD/AUD SPOT OPTION 2025	0.0000%	0	-4,260	0
USD/EUR SPOT OPTION 2025	0.0000%	0	3,587	0
Others (Payables, Receivables, Etc.)			-2,698,753	-5,400,544
Total of Master Notes/Money Markets			64,651,386	61,950,268
Total of Cash Equivalent Securities			64,651,386	61,950,268
Real Assets				3.89%
Real Assets				
Total Real Assets		45,144,823	30,363,678	45,144,823
Total Real Assets		36,103,803	30,363,678	45,144,823
Equity				
XPLORE INC EQUITY		6,221	31,105	31,105
Total Equity		6,221	31,105	31,105
Derivatives				
Futures Contracts				0.130%
AUST 10Y BOND FUTURE (SFE)	0.0000%	6	0	869
CANADA 10YR BOND FUTURE (MSE)	0.0000%	-11	0	4,252
ERO BUXL 30 YR BOND FUT (EUX)	0.0000%	-3	0	18,774
GOLD FUTURE (OSE)	0.0000%	1	0	7,363
ECX EMISSION FUTURE (EDX)	0.0000%	7	0	-22,794
IRON ORE 62% (SGX)	0.0000%	23	0	-253
BRENT CRUDE FUTURE (ICE)	0.0000%	80	0	145,910
BRENT CRUDE OIL FUTURE (ICE)	0.0000%	60	0	106,860
COCOA FUTURE - IC (ICE)	0.0000%	6	0	-87,559
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	5	0	-17,687
COPPER FUTURE (LME)	0.0000%	10	0	24,415
LEAD FUTURE (LME)	0.0000%	9	0	-4,632
LONG GILT FUTURE (ICF)	0.0000%	-3	0	6,738
TTF NAT GAS F FUTURE (EDX)	0.0000%	10	0	-30,107
WHITE SUGAR FUTURE (ICE)	0.0000%	13	0	-5,366
3 MONTH SOFR FUT (CME)	0.0000%	12	0	1,829
ALUMINUM FUTURES (CMX)	0.0000%	1	0	-4,175
CATTLE FEEDER FUTURE (CME)	0.0000%	4	0	24,194
COCOA FUTURE (NYB)	0.0000%	7	0	-163,935
COFFEE 'C' FUTURE (NYB)	0.0000%	26	0	24,714
COPPER FUTURE (CMX)	0.0000%	26	0	87,977
COPPER FUTURE (LME)	0.0000%	8	0	59,407
CORN FUTURE (CBT)	0.0000%	202	0	-373,863
COTTON NO 2 FUTURE (NYB)	0.0000%	27	0	-16,090
CRUDE OIL FUTURE (NYM)	0.0000%	122	0	185,870
GAS OIL FUTURE (ICE)	0.0000%	49	0	-27,411
GASOLINE RBOB FUTURE (NYM)	0.0000%	8	0	24,755
GASOLINE RBOB FUTURE (NYM)	0.0000%	31	0	37,929
GOLD 100 OZ FUTURE (CMX)	0.0000%	61	0	1,082,272
KC HRW WHEAT FUTURE (CBT)	0.0000%	54	0	-112,286
LEAD FUTURE (LME)	0.0000%	4	0	1,504
LEAN HOGS FUTURE (CME)	0.0000%	59	0	-127,093
LIVE CATTLE FUTURE (CME)	0.0000%	67	0	113,429
NATURAL GAS FUTURE (NYM)	0.0000%	276	0	890,239
NICKEL FUTURE (LME)	0.0000%	17	0	19,834
NY HARB ULSD FUTURE (NYM)	0.0000%	14	0	13,535
NY HARB ULSD FUTURE (NYM)	0.0000%	9	0	-33,740
PALLADIUM FUTURE (NYM)	0.0000%	1	0	-2,332
PLATINUM FUTURE (NYM)	0.0000%	4	0	4,140
PRI ALUMINUM FUTURE (LME)	0.0000%	65	0	-171,024
RED WHEAT FUTURE (MGE)	0.0000%	11	0	-21,332
SILVER FUTURE (CMX)	0.0000%	37	0	310,483
SOYBEAN FUTURE (CBT)	0.0000%	111	0	-128,466
SOYBEAN MEAL FUTURE (CBT)	0.0000%	82	0	-96,630
SOYBEAN OIL FUTURE (CBT)	0.0000%	112	0	-64,496
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	123	0	-43,658
US 10YR NOTE FUTURE (CBT)	0.0000%	-46	0	-24,162
US 10YR ULTRA FUTURE (CBT)	0.0000%	-82	0	-28,410
US 2YR NOTE FUTURE (CBT)	0.0000%	215	0	111,514
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	22	0	23,547
US TREAS BD FUTURE (CBT)	0.0000%	-16	0	-16,539
US ULTRA BOND (CBT)	0.0000%	-15	0	12,674
WHEAT FUTURE (CBT)	0.0000%	83	0	-190,742
ZINC FUTURE (LME)	0.0000%	19	0	-22,389

	Coupon	Units	Cost	Market Value
Total of Futures Contracts			0	1,507,855
Total of INFLATION PROTECTION FUND			1,113,098,948	1,159,991,181