

	Coupon	Units	Cost	Market Value
CCP_IFS._R USA-CPI-U CME	2.5277%	-675,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4975%	-265,000	0	0
CCP_IFS._R USA-CPI-U CME	2.2022%	-365,000	0	0
CCP_IFS._R USA-CPI-U CME	2.2752%	-115,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4542%	-270,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4502%	-1,025,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6612%	-370,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6977%	-565,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5560%	-330,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6012%	-215,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4290%	-38,500	0	0
CCP_IFS._R USA-CPI-U CME	2.6890%	-46,000	0	0
CCP_IFS._R USA-CPI-U CME	2.9197%	-335,000	0	0
CCP_IFS._R USA-CPI-U CME	2.7192%	-190,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6315%	-256,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5637%	-200,000	0	0
CCP_IFS._R USA-CPI-U CME	2.3327%	-150,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4742%	-280,000	0	0
CCP_IFS._R USA-CPI-U CME	2.3825%	-1,409,000	0	0
CCP_IFS._R USA-CPI-U CME	2.3575%	-704,500	0	0
CCP_IFS._R USA-CPI-U CME	2.4992%	-225,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5837%	-151,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5742%	-150,000	0	0
CCP_IFS._R USA-CPI-U CME	2.4632%	-205,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5522%	-96,154	0	0
CCP_IFS._R USA-CPI-U CME	2.6390%	-192,308	-213	0
CCP_IFS._R USA-CPI-U CME	2.3577%	-100,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5167%	-123,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6067%	-151,000	0	0
CCP_IFS._R USA-CPI-U CME	2.6632%	-188,000	0	0
CCP_IFS._R USA-CPI-U CME	3.2092%	-820,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5172%	-480,000	0	0
CCP_IFS._R USA-CPI-U CME	2.5707%	-200,000	0	0
CCP_IRS._P USD-SOFR-OIS COMPOU	5.0499%	0	0	0
CCP_OIS._P USD-SOFR-OIS COMPO	4.0721%	-1,094,000	0	0
CCP_OIS.P USD-SOFR-OIS COMPOU	3.9048%	475,000	0	68
CCP_OIS.P USD-SOFR-OIS COMPOU	3.7983%	619,000	0	6
CCP_OIS.P USD-SOFR-OIS COMPOU	3.2760%	0	0	0
CCP_OIS.R USD-SOFR-OIS COMPOU	4.0721%	1,094,000	342	-16
CCP_OIS._R USD-SOFR-OIS COMPOU	3.8140%	-475,000	0	0
CCP_OIS._R USD-SOFR-OIS COMPOU	3.7937%	-619,000	0	0
CCP_ZCS.P USD-SOFR-OIS COMPOU	3.2300%	620,000	20	-2,284
CCP_ZCS._P USD-SOFR-OIS COMPOU	0.0100%	-620,000	0	0
CD 2016-CD2 MORTGAGE T CD2 ASB	3.3480%	38,507	38,153	38,352
CD 2017-CD5 MORTGAGE T CD5 AAB	3.2200%	64,022	63,628	63,615
CGMS COMMERCIAL MORTGAG B1 AAB	3.2430%	14,752	14,582	14,638
CHASE ISSUANCE TRUST A1 A	5.1600%	231,000	233,183	232,253
CHASE ISSUANCE TRUST A11 A	4.6200%	200,000	201,266	200,906
CIP COMMERCIAL MOR SBAY A 144A	5.0547%	100,000	99,990	99,938
CITIBANK CREDIT CARD ISS A6 A6	4.5331%	380,000	382,922	382,502
CITIGROUP COMMERCIAL MO B2 AAB	3.9620%	121,915	121,774	121,427
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	62,653	62,091	62,495
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	31,942	32,088	32,065
CNH EQUIPMENT TRUST 2025 A A2B	3.9698%	51,513	51,497	51,531
COMM 2024-WCL1 MOR WCL1 A 144A	5.4957%	35,000	35,010	34,880
COMMIT TO PUR FNMA SF MTG	3.5000%	0	193	-102
COMMIT TO PUR FNMA SF MTG	5.0000%	290,000	287,902	285,977
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	72,049	72,049	72,446
CRSNT TRUST 2026-M MOON A 144A	5.0547%	100,000	100,015	99,563
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	6,269	6,183	6,246
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	50,538	49,913	50,324
CSAIL 2018-C14 COMMERC C14 ASB	4.3593%	41,865	41,876	41,809
CSAIL 2018-CX11 COMME CX11 ASB	4.0339%	12,140	12,108	12,109
CSMC 2022-NQM5 TR NQM5 A1 144A	5.1690%	107,174	106,651	106,953
DAIMLER TRUCKS RETAIL TRU 1 A3	5.4900%	82,793	83,281	83,255
DBC 2025-DBC MORTGA DBC A 144A	5.0050%	100,000	99,995	99,938
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	66,399	66,395	66,906
DELL EQUIPMENT FINAN 1 A2 144A	4.6800%	70,057	70,226	70,171
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	29,881	29,918	29,912
DELL EQUIPMENT FINAN 2 A3 144A	4.5900%	100,000	100,581	100,364
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	53,804	53,983	53,948
DLLAD 2025-1 LLC 1A A2 144A	4.4600%	127,000	127,620	127,399

	Coupon	Units	Cost	Market Value
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	4,858	4,864	4,861
DLLST 2024-1 LLC 1A A3 144A	5.0500%	183,334	183,936	183,886
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	75,914	59,434	63,368
ENTERPRISE FLEET FIN 4 A4 144A	4.2800%	50,000	49,999	49,670
FHLMC MULTICLASS MTG 5471 FM	5.0452%	95,742	96,277	96,353
FHLMC MULTICLASS MTG 5478 FD	5.0452%	16,875	17,000	17,004
FHLMC MULTICLASS MTG 5482 FB	5.1452%	22,914	23,124	23,160
FHLMC MULTICLASS MTG 5499 FW	5.0452%	100,392	100,564	101,162
FHLMC MULTICLASS MTG 5500 DF	4.9952%	21,242	21,374	21,404
FHLMC MULTICLASS MTG 5508 FE	5.2452%	17,905	18,083	18,110
FNMA GTD REMIC P/T 24-88 FC	5.0452%	21,250	21,422	21,413
FNMA GTD REMIC P/T 25-13 FB	4.9452%	739	741	744
FNMA GTD REMIC P/T 25-2 FG	5.0952%	26,110	26,304	26,339
FNMA GTD REMIC P/T 25-35 FJ	5.2452%	33,078	33,386	33,502
FORD CREDIT AUTO LEASE T A A2A	4.5700%	142,112	142,186	142,259
FORD CREDIT AUTO LEASE T A A2B	3.9798%	80,000	79,994	80,026
FORD CREDIT AUTO LEASE T A A2B	4.0498%	63,477	63,423	63,488
FORD CREDIT AUTO LEASE T B A2A	4.3700%	148,607	148,948	148,763
FORD CREDIT AUTO LEASE T B A2B	4.0298%	28,139	28,143	28,128
FORD CREDIT AUTO LEASE TR A A3	4.7200%	171,000	172,045	171,790
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	17,789	17,787	17,794
GLS AUTO RECEIVABLE 2A A2 144A	4.7500%	83,104	83,207	83,208
GM FINANCIAL AUTOMOBILE 1 A2A	4.5400%	74,088	74,222	74,182
GM FINANCIAL AUTOMOBILE 1 A2B	4.0501%	30,036	30,038	30,044
GM FINANCIAL AUTOMOBILE 2 A2B	4.1401%	35,765	35,780	35,793
GM FINANCIAL CONSUMER AU 4 A2A	3.8800%	83,000	83,084	82,925
GM FINANCIAL CONSUMER AU 4 A2B	4.0391%	24,630	24,603	24,631
GOLDEN CREDIT CARD T 1A A 144A	1.1400%	336,000	328,983	332,322
GREATAMERICA LEASING 2 A2 144A	5.2800%	38,862	38,986	38,956
GREENSKY HOME IMPRO 2A A2 144A	4.9300%	105,699	105,869	106,061
GREENSKY HOME IMPRO 3A A1 144A	4.3400%	79,615	79,611	79,656
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	20,098	20,127	20,132
HILTON GRAND VACATIO 1D A 144A	3.6100%	61,492	60,755	61,282
HILTON GRAND VACATIO AA A 144A	2.7400%	48,018	47,270	47,338
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	81,409	81,407	81,648
HONDA AUTO RECEIVABLES 2 3 A2B	3.9908%	178,370	178,369	178,372
HONDA AUTO RECEIVABLES 2 4 A2A	4.0400%	235,000	235,296	235,126
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	48,611	48,613	48,666
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	3,278	3,278	3,279
HYUNDAI AUTO LEASE A A2B 144A	4.0398%	55,246	55,246	55,269
HYUNDAI AUTO LEASE C A2B 144A	4.1398%	55,469	55,486	55,484
HYUNDAI AUTO RECEIVABLES B A2B	4.0198%	124,632	124,656	124,677
HYUNDAI AUTO RECEIVABLES B A2B	4.0422%	1,368	1,368	1,368
HYUNDAI AUTO RECEIVABLES C A2A	4.5300%	19,635	19,662	19,649
HYUNDAI AUTO RECEIVABLES C A2B	4.0398%	27,578	27,573	27,582
HYUNDAI AUTO RECEIVABLES C A2B	3.9898%	192,000	192,136	191,928
HYUNDAI AUTO RECEIVABLES D A2B	4.0198%	85,000	85,057	85,019
IRS P 2.50000% R USD-SOFR-OIS	0.0000%	-1,230,000	-569	-120
IRS P 3.20000% R USD-SOFR-OIS	0.0000%	-95,800	-671	-486
IRS R 3.00000% P USD-SOFR-OIS	0.0000%	1,230,000	1,537	334
IRS R 3.50000% P USD-SOFR-OIS	0.0000%	-1,230,000	-1,196	-3,465
IRS R 3.85000% P USD-SOFR-OIS	0.0000%	-2,240,000	-2,688	-8,599
IRS R 4.00000% P USD-SOFR-OIS	0.0000%	-520,000	-2,366	-3,081
IRS R 4.30000% P USD-SOFR-OIS	0.0000%	-3,019,000	-8,393	-11,956
IRS R 4.50000% P USD-SOFR-OIS	0.0000%	-1,510,000	-3,805	-5,450
IRS R 4.60000% P USD-SOFR-OIS	0.0000%	-47,900	-393	-334
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	33,262	31,328	32,350
JOHN DEERE OWNER TRUST 2 A A2B	3.9298%	105,825	105,819	105,842
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	29,049	29,120	29,133
JOHN DEERE OWNER TRUST 20 B A3	5.1800%	17,424	17,522	17,500
JOHN DEERE OWNER TRUST 20 C A3	5.4800%	29,518	29,737	29,699
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	14,696	14,682	14,710
JPMDB COMMERCIAL MORTGA C5 ASB	3.4919%	18,712	18,588	18,625
JPMDB COMMERCIAL MORTGA C7 ASB	3.2419%	124,124	123,351	123,157
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	10,069	10,028	10,042
KUBOTA CREDIT OWNER 1A A2 144A	4.6100%	100,865	101,237	101,101
KUBOTA CREDIT OWNER 2A A2 144A	4.4800%	163,000	163,860	163,341
LEX TRUST 2026-450 450 A 144A	5.0047%	33,000	33,053	32,856
LQR TRUST 2025-CALI CALI A	5.2547%	21,000	20,871	20,856
M&T BANK AUTO RECE 1A A2B 144A	4.1398%	92,960	92,636	92,994
MERCEDES-BENZ AUTO LEASE A A2B	4.1598%	119,256	119,365	119,382
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	14,806	14,805	14,817

	Coupon	Units	Cost	Market Value
MERRILL LYNCH MORTGAGE HE2 A1B	4.7088%	6,738	6,434	6,644
MLTI TRUST 2026-SF SF75 A 144A	5.0547%	33,000	33,003	32,835
MMAF EQUIPMENT FINAN A A3 144A	5.5400%	111,721	113,137	112,935
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	357	351	356
NAVIENT PRIVATE EDU A A2B 144A	4.6692%	4,811	4,799	4,811
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	39,156	38,673	38,783
NCMF TRUST 2025-MFS MFS A 144A	5.0458%	50,000	49,963	49,818
NFP WEALTH 10/25 DELAYED TL	0.0000%	3,681	3,675	3,638
NISSAN AUTO LEASE TRUST A A2A	4.6000%	87,999	88,112	88,198
NISSAN AUTO LEASE TRUST B A2B	4.0498%	110,016	110,048	110,032
NISSAN AUTO RECEIVABLES 2 A A3	4.9100%	60,452	60,547	60,568
NISSAN AUTO RECEIVABLES A A2B	4.0898%	139,157	138,797	139,243
NISSAN AUTO RECEIVABLES B A2B	4.0198%	29,226	29,189	29,227
NYC COMMERCIAL MO 1PARK A 144A	4.9144%	100,000	100,015	99,594
ONEMAIN FINANCIAL I 1A A1 144A	1.5500%	153,000	149,328	149,517
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	154,255	151,320	152,143
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	2,720	2,718	2,720
PENFED AUTO RECEIVAB A A3 144A	4.7000%	31,513	31,665	31,601
PENN COMMERCIAL MOR P11 A 144A	5.5221%	38,000	37,997	38,611
PFS FINANCING CORP A A 144A	4.2898%	154,000	153,747	154,182
PFS FINANCING CORP B A 144A	4.9500%	155,000	156,214	155,932
PFS FINANCING CORP C A 144A	5.5200%	243,000	245,343	244,711
PORSCHE FINANCIAL A 1A A3 144A	4.4400%	167,733	168,497	168,043
PORSCHE INNOVATIVE 1A A2A 144A	4.6000%	73,167	73,341	73,299
PORSCHE INNOVATIVE 1A A2B 144A	4.1401%	100,673	100,712	100,730
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	105,000	104,996	104,960
PROGRESS RESIDENTI SFR7 D 144A	5.5000%	140,000	134,196	139,239
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	91,989	91,989	92,476
PRPM 2025-NQM3 TR NQM3 A1 144A	0.0000%	89,113	89,113	89,427
PYE-BARKER 12/25 COV-LITE DELA	0.0000%	14,981	15,001	14,994
QTS ISSUER ABS II L 1A A2 144A	5.3640%	30,000	29,999	29,319
QTS ISSUER ABS II L 3A A2 144A	6.1560%	30,000	29,999	29,464
SANTANDER DRIVE AUTO RECE 3 A2	4.6300%	92,661	92,658	92,816
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	12,517	12,519	12,521
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	929	929	910
SFS AUTO RECEIVABLE 2A A2 144A	4.5200%	128,921	129,197	129,118
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	2,305	2,306	2,305
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	95,206	76,303	80,124
SG RESIDENTIAL MORTG 1 A1 144A	5.0980%	98,862	98,862	98,511
SHRN TRUST 2025-MF MF18 A 144A	4.8547%	100,000	98,219	99,750
SIERRA TIMESHARE 202 1A A 144A	3.0500%	27,821	27,567	27,636
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	3,747	3,748	3,752
SMB PRIVATE EDUCATI B A2B 144A	4.5370%	1,422	1,421	1,422
SOFI CONSUMER LOAN PR 1 A 144A	4.8000%	33,064	33,166	33,133
SOFI CONSUMER LOAN PR 1 A 144A	4.0600%	116,022	116,072	115,894
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	100,355	100,613	100,681
STELLANTIS FINANCI A A2 144A	4.6300%	155,493	155,955	155,745
STELLANTIS FINANCI A BA A2 144A	4.3100%	212,993	213,577	213,342
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	8,795	8,788	8,798
TOYOTA AUTO RECEIVABLES C A2B	3.9398%	218,486	218,418	218,360
TOYOTA AUTO RECEIVABLES D A2A	3.8900%	143,000	143,066	142,819
TOYOTA LEASE OWNER B A2B 144A	3.9801%	114,068	114,089	114,087
TOYOTA LEASE OWNER T B A4 144A	4.2500%	166,000	166,122	166,231
TRACE3 10/25 DELAYED TL	0.0000%	5,719	5,662	5,528
U S TREASURY BOND	2.5000%	145,000	100,027	100,039
U S TREASURY BOND	4.6250%	45,000	43,649	42,996
U S TREASURY NOTE	1.8750%	292,500	260,472	259,377
U S TREASURY NOTE	4.5000%	222,500	227,943	227,106
UNIV TRUST 2025-AP APTS A 144A	5.3047%	100,000	99,078	99,649
USAA AUTO OWNER TRUS A A2 144A	3.9800%	160,000	159,999	159,936
USALCO 7/25 DELAYED TL	0.0000%	5,292	5,278	5,271
USB AUTO OWNER TRUS 1A A2 144A	4.5100%	151,902	152,283	152,095
VERIZON MASTER TRUST 4 A1A	5.1600%	253,000	254,606	253,620
VERIZON MASTER TRUST 4 A1B	4.4898%	146,000	145,647	146,129
VERIZON MASTER TRUST 7 A1A	5.6700%	213,000	216,267	215,115
VERIZON MASTER TRUST SER 4 A1A	5.2100%	120,000	120,609	120,335
VERUS SECURITIZAT 12 A1LC 144A	5.1100%	100,000	99,999	99,324
VERUS SECURITIZATION 1 A1 144A	4.8630%	98,790	98,790	98,482
VOLKSWAGEN AUTO LEASE TR A A2B	4.0401%	154,712	154,734	154,738
VOLKSWAGEN AUTO LEASE TR B A2A	3.9700%	66,583	66,511	66,491
VOLKSWAGEN AUTO LOAN ENH 2 A2A	4.0000%	135,000	134,998	134,847
WELLS FARGO COMMERCIAL C41 ASB	3.3900%	17,076	16,906	16,971

	Coupon	Units	Cost	Market Value
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	22,942	22,686	22,845
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	41,098	41,120	41,136
WESTLAKE AUTOMOBIL 1A A2B 144A	4.1198%	16,843	16,847	16,847
WESTLAKE AUTOMOBIL 2A A2A 144A	4.6600%	95,059	95,288	95,232
WESTLAKE AUTOMOBIL 2A A2B 144A	4.2198%	127,296	126,266	127,296
WESTLAKE AUTOMOBIL 3A A2B 144A	4.2098%	10,760	10,757	10,761
WFCIT 2024-A1 A	4.9400%	265,000	267,694	267,151
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	12,675	12,664	12,683
WORLD OMNI AUTO RECEIVAB C A2A	4.1900%	127,156	127,517	127,193
WORLD OMNI AUTO RECEIVAB D A2B	3.9498%	191,000	190,877	190,906
WORLD OMNI AUTOMOBILE LE A A2B	4.0298%	124,632	124,535	124,664
WORLD OMNI SELECT AUTO T A A2A	4.1400%	132,394	132,683	132,417
Total of Domestic Corporate & Other Bonds			19,922,659	19,945,571

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	1,428,340	1,349,929	1,032,606
US TREAS-CPI INFLAT	0.5000%	1,125,445	1,100,067	1,116,541
US TREAS-CPI INFLAT	1.3750%	1,731,522	1,662,457	1,589,947
US TREAS-CPI INFLAT	1.7500%	1,173,215	1,168,156	1,172,222
US TREAS-CPI INFLAT	1.8750%	3,940,089	3,942,929	3,923,901
US TREAS-CPI INFLAT	3.6250%	729,891	766,092	767,336
US TREAS-CPI INFLAT	3.8750%	830,869	912,454	896,153
US TREAS-CPI INFLAT	3.3750%	192,380	218,246	212,226
US TREAS-CPI INFLAT	2.3750%	746,562	734,921	709,905
US TREAS-CPI INFLAT	2.5000%	94,671	98,619	98,196
US TREAS-CPI INFLAT	2.1250%	4,105,968	4,160,752	4,070,140
US TREAS-CPI INFLAT	0.7500%	1,689,434	1,528,177	1,333,616
US TREAS-CPI INFLAT	0.6250%	1,875,463	1,810,747	1,624,402
US TREAS-CPI INFLAT	0.8750%	1,225,379	1,255,706	1,063,466
US TREAS-CPI INFLAT	0.2500%	1,129,380	1,058,663	925,919
US TREAS-CPI INFLAT	0.1250%	6,530,252	6,068,178	5,791,436
US TREAS-CPI INFLAT	0.3750%	1,043,634	1,043,322	1,043,174
US TREAS-CPI INFLAT	1.2500%	363,217	358,841	364,579
US TREAS-CPI INFLAT	1.5000%	454,035	415,689	347,904
US TREAS-CPI INFLAT	1.1250%	2,311,075	2,279,439	2,257,784
US TREAS-CPI INFLAT	1.6250%	2,181,048	2,191,919	2,207,766
WII USTPF UNIT	0.0000%	5,323,694	57,749,474	66,734,569
Total of Inflation Protection Securities			91,874,776	99,283,787

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	25,744	25,679	25,744
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	90,325	90,015	87,136
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	20,296	20,032	20,195
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIANT 1/24 TLB2	0.0000%	0	0	0
ADVANCED DRAINAGE 2/26 COV-LIT	0.0000%	28,150	28,150	28,239
AEGION 1/25 COV-LITE TLB	0.0000%	19,230	19,063	19,018
AHEAD 7/24 TLB3	0.0000%	43,822	43,800	43,131
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	1,517	1,515	1,518
ALERA GROUP 1/26 COV-LITE TLB	0.0000%	99,623	99,583	96,487
ALIXPARTNERS 7/25 (USD) TL	0.0000%	33,264	33,071	32,917
ALKERMES 1/26 TLB	0.0000%	28,916	28,844	29,115
ALLEGRO MICROSYSTEMS 1/26 COV-	0.0000%	27,341	27,205	27,205
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	21,949	21,586	21,760
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	80,287	80,007	80,307
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	89,727	89,503	89,653
AMERICAN AXLE 12/22 TLB	0.0000%	0	0	0
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	36,289	36,110	28,623
AMR 5/25 TLB	0.0000%	15,605	15,457	15,442
AMR 6/17 TLB	0.0000%	152,560	152,209	151,416
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	53,483	53,286	53,260
AMWINS 1/26 COV-LITE TLB	0.0000%	130,288	130,125	129,287
ANKURA 12/24 COV-LITE TLB	0.0000%	90,121	88,802	85,840
API GROUP 2/25 TL	0.0000%	101,961	102,188	101,810
APPLIED SYSTEMS 2/24 TL	0.0000%	54,003	53,981	52,893
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	69,272	69,532	49,876
ARAMARK 12/25 TL	0.0000%	58,219	57,931	58,219
ARAMSCO 10/23 COV-LITE TL	0.0000%	26,423	25,949	18,080

	Coupon	Units	Cost	Market Value
ARBY'S/INSPIRE BRANDS 11/25 CO	0.0000%	65,406	65,406	65,209
ARCIS 1/25 TLB	0.0000%	55,987	55,892	55,941
ARCLIGHT GCX 1/25 TLB	0.0000%	19,386	19,337	19,343
ARCOSA 6/25 COV-LITE TL	0.0000%	17,408	17,408	17,372
ARCWOOD ENVIRONMENTAL 3/26 TLB	0.0000%	10,744	10,784	10,744
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	63,602	55,544	80
ASCEND PERFORMANCE 4/25 DIP TL	0.0000%	31,371	29,972	1,255
ASCENSUS 12/24 COV-LITE TLB	0.0000%	0	0	0
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	90,474	84,137	86,290
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	72,117	71,589	67,327
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	0	0	0
ASPIRE BAKERIES 01/26 COV-LITE	0.0000%	19,859	19,760	19,859
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	68,854	66,285	13,082
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	88,834	79,839	9
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	176,507	175,955	172,977
ATLANTIC AVIATION 2/25 TL	0.0000%	90,349	90,386	90,349
AUTHENTIC BRANDS 12/24 TLB	0.0000%	203,507	201,732	202,941
AUTODATA/JD POWER 7/24 TL	0.0000%	29,721	29,739	28,603
AVALARA 9/25 COV-LITE TL	0.0000%	78,384	78,086	76,494
BAY CLUB 1/26 COV-LITE TL	0.0000%	45,513	45,285	45,399
BCP RENAISSANCE 11/24 TLB	0.0000%	114,740	114,138	114,166
BEACON ROOFING/QXO 10/25 COV-L	0.0000%	0	0	0
BELFOR 8/25 TLB	0.0000%	995	985	996
BENDING SPOONS 12/25 INCREMENT	0.0000%	30,596	29,372	27,842
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	5,225	5,146	5,073
BIOMARIN PHARMACEUTICAL 1/26 C	0.0000%	68,012	67,842	67,799
BLACKSTONE CQP 1/26 TLB	0.0000%	51,396	51,127	51,107
BROOKS AUTOMATION 2/22	0.0000%	83,980	83,380	83,413
BWAY 11/25 COV-LITE TLB	0.0000%	43,351	43,507	41,818
C&D TECHNOLOGIES 1/25 TL	0.0000%	17,040	16,986	16,309
CAMPING WORLD 6/21 COV-LITE TL	0.0000%	43,950	43,044	41,924
CAST & CREW ENTERTAINMENT	0.0000%	132,299	131,713	50,571
CBS OUTDOOR 9/25 TLB	0.0000%	21,353	21,326	21,366
CEDAR FAIR 4/24 TLB	0.0000%	105,116	105,130	103,408
CENTURI GROUP 12/25 COV-LITE T	0.0000%	49,243	49,119	49,255
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	62,840	62,905	62,702
CHASE CORPORATION 4/25 COV-LIT	0.0000%	25,934	25,675	25,740
CIENA 1/25 TLB	0.0000%	0	0	0
CITCO 1/26 TLB	0.0000%	98,909	98,662	98,445
CLARIVATE ANALYTICS 5/25	0.0000%	14,717	14,644	12,743
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	51,506	50,769	44,328
CLEAN HARBORS 9/25 TLB	0.0000%	44,824	44,824	45,093
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	87,023	85,593	68,168
COLONIAL PIPELINE 6/25 TLB	0.0000%	166,181	165,597	165,479
COLUMBUS MCKINNON 1/26 TLB	0.0000%	33,177	32,846	33,011
COMPOSECURE 1/26 TL	0.0000%	5,420	5,414	5,397
CONFLUENT MEDICAL 7/25 COV-LIT	0.0000%	25,306	25,328	25,259
CONSOLIDATED CONTAINER/ALTIUM	0.0000%	0	0	0
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	20,933	20,880	20,900
COORSTEK 10/25 COV-LITE TLB	0.0000%	28,885	28,740	28,993
CORELOGIC 6/21 COV-LITE TL	0.0000%	189,358	181,155	180,720
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	93,278	89,857	86,389
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	98,630	95,539	71,507
COVANTA/REORLD 12/24 TLB	0.0000%	41,245	41,337	41,177
COVANTA/REORLD 12/25 COV-LITE	0.0000%	25,835	25,803	25,761
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	68,584	68,313	68,062
CPM HOLDINGS 9/23 TL	0.0000%	39,431	38,840	39,417
CREATIVE ARTISTS 7/25 TL	0.0000%	45,905	45,971	45,826
CUBE INDUSTRIALS/CIRCOR 10/25	0.0000%	21,913	21,858	21,876
CULLIGAN 1/26 COV-LITE TLB	0.0000%	122,313	121,498	121,950
DAE AVIATION (STANDARD AERO) 1	0.0000%	23,297	23,268	23,286
DAYFORCE 10/25 TLB	0.0000%	50,782	49,920	47,974
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	57,532	55,537	56,957
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	19,744	18,892	19,282
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	120,521	120,449	110,427
DRW 6/24 TLB	0.0000%	78,078	77,648	76,517
DYCOM INDUSTRIES 1/26 COV-LITE	0.0000%	21,600	21,546	21,663
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	98,585	96,412	89,219
EAB / ADVISORY BOARD 6/21 COV-	0.0000%	41,555	41,043	36,811
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	152,593	149,124	138,575
ELANCO ANIMAL HEALTH 10/25 COV	0.0000%	37,802	37,815	37,793
ELECTRONIC ARTS 3/26 (USD) TLB	0.0000%	180,472	177,765	179,344

	Coupon	Units	Cost	Market Value
EMG UTICA 10/24 TLB	0.0000%	22,024	21,803	22,079
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	123,587	122,969	123,000
ENGINEERED COMPONENTS/CENTROMO	0.0000%	70,263	68,155	70,087
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	0	0	0
EPICOR 5/24 TL	0.0000%	4,335	4,315	4,247
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	80,324	80,265	77,981
FAIRBANKS MORSE 9/25 TL	0.0000%	77,934	78,194	77,956
FINASTRA 7/25 (USD) COV-LITE T	0.0000%	193,546	191,611	181,450
FIRST ADVANTAGE 7/25 TLB	0.0000%	91,151	90,112	88,587
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	107,846	107,746	107,734
FLEETCOR/CORPAY 9/25 COV-LITE	0.0000%	13,635	13,567	13,607
FLOW CONTROL GROUP/FCG 2/26 CO	0.0000%	31,919	31,839	31,879
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	85,844	85,315	84,204
FNZ GROUP 11/24 (USD) TLB	0.0000%	139,032	136,251	109,444
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	132,397	131,805	127,942
FRANKLIN SQUARE 4/24 TLB	0.0000%	42,939	42,831	35,854
GARRETT MOTION 1/25 TLB	0.0000%	51,685	51,457	51,599
GENESEE & WYOMING 4/24 TL	0.0000%	46,901	46,740	46,642
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GO DADDY 12/24 B8 TLB	0.0000%	0	0	0
GO DADDY 5/24 B7 TLB	0.0000%	40,980	41,083	40,183
GOLDEN STATE FOODS 1/26 COV-LI	0.0000%	34,645	34,385	34,645
GOOSEHEAD INSURANCE 7/25 TLB	0.0000%	10,723	10,696	10,455
GRAHAM PACKAGING 1/26 TLB	0.0000%	28,631	28,559	28,305
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	37,593	36,935	37,593
HARBORTOUCH 12/25 COV-LITE TLB	0.0000%	74,724	75,189	74,491
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	62,923	61,412	62,884
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	27,606	27,330	27,623
HERSCHEND/HARLEM 1/26 COV-LITE	0.0000%	105,009	105,065	105,031
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	78,738	78,376	1,575
HEXION 12/24 TLB	0.0000%	55,461	53,521	52,954
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	55,129	54,890	54,474
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	4,071	3,986	3,875
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	64,620	64,270	60,194
HILLENBRAND 2/26 (USD) TLB	0.0000%	57,778	57,554	56,941
HOLOGIC 1/26 (USD) TLB	0.0000%	229,229	228,656	226,363
HUB INTERNATIONAL 1/25 TLB	0.0000%	171,010	170,192	170,519
HUDSON RIVER 1/26 TLB	0.0000%	65,404	64,185	65,068
II-VI/COHERENT 9/25 TLB	0.0000%	26,441	26,441	26,430
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	19,148	19,100	19,052
IMPERIAL BAG & PAPER/IMPERIAL	0.0000%	22,687	22,570	22,318
INDIVIDUAL FOODSERVICE/BRADYPL	0.0000%	25,165	24,788	24,874
INEOS 12/24 (USD) COV-LITE	0.0000%	40,124	39,743	34,349
INEOS 2/23 TLB	0.0000%	65,380	64,938	56,771
INGRAM MICRO 6/25 TLB	0.0000%	25,346	25,021	25,377
INNOMOTICS 10/25 (USD) COV-LIT	0.0000%	33,723	33,555	29,297
INNOMOTICS 9/24 (USD) TLB	0.0000%	0	0	0
INSULET 6/25 TL	0.0000%	14,804	14,767	14,897
INTERNET BRANDS 12/24 TLB4	0.0000%	113,103	111,072	74,883
INTERNET BRANDS 4/23 COV-LITE	0.0000%	47,632	46,798	40,827
INTRAWEST/ALTERRA 7/25 (2028)	0.0000%	116,222	114,824	116,005
INTRAWEST/ALTERRA 7/25 TL	0.0000%	37,507	37,694	37,460
JANUS HENDERSON 3/26 TLB	0.0000%	81,253	80,847	81,050
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	59,963	59,718	59,802
JUPITER BUYER 11/24 TL	0.0000%	15,515	15,437	15,505
KESTRA FINANCIAL 12/24 TL	0.0000%	117,324	117,183	116,363
K-MAC 7/25 COV-LITE TL	0.0000%	26,010	26,081	26,062
KNOWBE4 7/25 TL	0.0000%	44,437	44,437	39,475
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	0	0	0
KODIAK BUILDING PARTNERS 11/24	0.0000%	454	452	454
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	77,802	76,875	76,674
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	54,545	54,050	54,997
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	63,452	63,452	46,343
LATHAM POOL 2/22 TLB	0.0000%	24,718	24,224	24,525
LEARNING CARE 5/24 TLB	0.0000%	0	0	0
LES SCHWAB 1/25 TLB	0.0000%	9,003	9,009	8,969
LEVEL 3 9/25 COV-LITE TLB4	0.0000%	0	0	0
LIVE NATION 10/25 TLB	0.0000%	105,687	105,159	105,555
LSF12 PHOENIX/ALLIANCE GROUND	0.0000%	25,363	24,855	25,046
LUMEXA 12/25 COV-LITE TLB	0.0000%	36,484	36,392	36,552
MADISON IAQ/MADISON AIR 10/25	0.0000%	44,377	43,933	44,436
MADISON SAFETY 9/25 TLB	0.0000%	15,790	15,758	15,780

	Coupon	Units	Cost	Market Value
MANNINGTON MILLS 3/25 TL	0.0000%	20,979	20,769	20,455
MARINER WEALTH ADVISORS 12/25	0.0000%	36,022	35,638	35,879
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	152,535	152,444	145,671
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	114,038	113,935	113,040
MEDIAOCEAN 12/21 TL	0.0000%	40,273	40,179	37,756
MEDIWARE INFORMATION/WELLSKY 7	0.0000%	40,667	40,820	40,439
MEDLINE INDUSTRIES/MOZART 7/25	0.0000%	37,890	37,803	37,940
MERLIN 2/24 (USD)	0.0000%	65,634	63,994	57,102
MINERALS TECH 11/24 COV-LITE T	0.0000%	12,190	12,175	12,205
MIRION TECHNOLOGIES 11/25 COV-	0.0000%	29,769	29,843	29,769
MITCHELL INTERNATIONAL/ENLYTE	0.0000%	28,135	28,135	26,777
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	14,343	14,272	13,172
MKS INSTRUMENTS 1/26 (USD) COV	0.0000%	113,034	113,034	113,069
MSOF BEACON/POTTERS INDUSTRIES	0.0000%	14,387	14,387	14,363
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	75,823	75,945	75,088
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	76,450	76,067	76,258
NFP WEALTH 10/25 TL	0.0000%	24,783	24,742	24,497
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	26,536	26,473	25,237
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	27,845	27,706	27,787
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	2,912	2,854	2,366
OID-OL INTERMEDIATE I 5/25 TL2	0.0000%	48,249	27,502	31,758
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	0	0	0
ONTIC 7/23 COV-LITE TLB	0.0000%	54,769	54,880	54,807
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPENLANE 9/25 TLB	0.0000%	42,472	42,259	42,419
ORYX MIDSTREAM 1/25 TLB	0.0000%	0	0	0
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	21,301	21,195	21,248
OWENS-ILLINOIS/O-I GLASS 9/25	0.0000%	0	0	0
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	8,975	8,966	8,975
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	14,668	14,631	14,585
PARADOC/ALTER DOMUS 10/25	0.0000%	25,499	25,466	25,435
PAREXEL INTERNATIONAL 12/25 TL	0.0000%	15	15	15
PARTS AUTHORITY 10/20 TLB	0.0000%	0	0	0
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	46,145	37,839	32,694
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	6,928	6,910	6,919
PENINSULA PACIFIC 8/25 COV-LIT	0.0000%	6,740	6,723	6,706
PERATON 2/21 COV-LITE TLB	0.0000%	123,447	121,856	105,136
PERFORCE SOFTWARE 12/24 TL	0.0000%	89,920	88,346	59,994
PERFORMANCE HEALTH 2/25 COV-LI	0.0000%	28,402	28,118	27,692
PEX 11/24 COV-LITE TLB	0.0000%	55,612	55,608	54,871
PING IDENTITY 11/25 COV-LITE T	0.0000%	29,649	29,611	29,242
PLASTIPAK PACKAGING 9/25 COV-L	0.0000%	31,322	31,166	30,951
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	116,062	107,327	65,409
PODS 3/21 COV-LITE TLB	0.0000%	142,765	135,815	141,808
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	46,458	46,400	46,295
POWER SOLUTIONS 6/24	0.0000%	140,741	140,948	140,170
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	36,812	36,684	36,490
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	196,575	184,044	103,628
PRO MACH 10/25 COV-LITE TLB	0.0000%	48,967	48,845	48,845
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	108,503	107,792	81,747
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	21,373	20,465	12,418
PROLAMINA 2/26 (USD) COV-LITE	0.0000%	138,485	136,481	133,396
PROMETRIC 6/25 COV-LITE TLB	0.0000%	5,836	5,836	5,802
PROOFPOINT 6/25 ADD-ON TL	0.0000%	53,344	53,084	51,566
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	100,926	100,421	100,471
PYE-BARKER 12/25 COV-LITE TL	0.0000%	110,396	110,283	110,494
QUALTRICS 2/25 TLB	0.0000%	21,449	21,422	17,802
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	63,338	60,012	63,021
QUIDELORTHO 8/25 TL	0.0000%	68,502	68,405	68,351
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	39,963	39,863	39,863
QUIKRETE 3/24 TLB	0.0000%	98,250	98,250	98,110
RADIOLOGY PARTNERS 6/25 COV-LI	0.0000%	0	0	0
RAISING CANES 10/25 COV-LITE T	0.0000%	70,211	70,196	69,729
RAISING CANES 9/24 TL	0.0000%	77,165	77,237	76,779
RANPAK/RANGER PACKAGING 12/24	0.0000%	12,330	12,207	12,248
RE/MAX 7/21 COV-LITE TLB	0.0000%	35,906	35,320	34,859
REALPAGE 12/24 INCREMENTAL TL	0.0000%	0	0	0
REALPAGE 2/21 COV-LITE TL	0.0000%	135,411	134,305	129,501
RELADYNE 2/22 COV-LITE TL	0.0000%	89,478	89,622	89,406
RELATIVITY INTERMEDIATE HOLDCO	0.0000%	28,231	28,160	27,843
RESILIENCE PARENT/MACLEAN POWE	0.0000%	51,900	51,867	51,592
RESONETICS 2/26 ADD-ON COV-LIT	0.0000%	22,111	21,945	21,993

	Coupon	Units	Cost	Market Value
RING CONTAINER 9/25 COV-LITE T	0.0000%	11,781	11,751	11,654
RITHUM 7/25 TL	0.0000%	56,662	56,169	53,758
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	13,203	13,245	13,174
RV RETAILER/BLUE COMPASS RV 2/	0.0000%	40,094	39,410	38,591
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	63,334	63,101	63,176
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	26,418	26,335	26,352
SABRE INDUSTRIES 8/25 COV-LITE	0.0000%	14,664	14,750	14,668
SAVAGE ENTERPRISES 7/25 COV-LI	0.0000%	33,680	33,680	33,644
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	50,273	50,170	50,420
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	63,268	61,300	62,319
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	7,649	7,611	7,496
SEDGWICK CMS 2/23 TLB	0.0000%	159,686	157,805	156,578
SHARP 9/25 TLB	0.0000%	32,978	32,979	32,957
SHERMCO/PIONEER ACQUISITIONCO	0.0000%	31,549	31,470	31,641
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	166,368	164,794	166,481
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	76,862	76,711	76,958
SK MOHAWK 12/25 TL	0.0000%	6,828	6,156	8,125
SKECHERS USA 9/25 (USD) COV-LI	0.0000%	41,848	41,828	41,900
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	11,286	10,313	4,402
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	119,337	115,776	100,840
SOLENIS 7/25 COV-LITE TLB	0.0000%	10,396	10,396	9,994
SOLSTICE ADVANCED MATERIALS 9/	0.0000%	5,104	5,097	5,125
SONARSOURCE 12/25 COV-LITE TL	0.0000%	16,298	15,891	14,872
SOPHOS 11/24 INCREMENTAL COV-L	0.0000%	89,910	89,290	85,387
SOUTHERN VETERINARY/MISSION PE	0.0000%	8,010	7,970	7,932
SOVOS COMPLIANCE 7/25 COV-LITE	0.0000%	64,207	62,034	60,836
SRAM 2/25 COV-LITE TLB	0.0000%	0	0	0
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	0	0	0
STARWOOD PROPERTY 7/25 (2027)		70,096	68,060	69,920
STARWOOD PROPERTY 7/25 (2030)		35,948	35,918	35,903
STERIGENICS-NORDION/SOTERA 9/2		0	0	0
STYROLUTION 1/20 (USD) TLB		0	0	0
SUMMIT ACQUISITION/ K2 INSURAN		33,136	33,034	33,053
SUMMIT COMPANIES 9/25 COV-LITE		46,212	46,174	46,226
SUNRISE FINANCING 1/25 AAA TLB		17,475	17,388	17,338
SUNSOURCE 3/24 TL		0	0	0
SUSE 7/25 (USD) TL		50,647	50,291	50,078
SYNECHRON 10/24 TLB		31,514	31,199	28,796
TACALA 9/25 TLB		19,997	19,914	19,975
TAYLOR MADE 2/22 COV-LITE TLB		99,854	99,820	99,605
TECTA AMERICA 12/25 TLB		161,153	161,153	160,397
TEKNI-PLEX 10/24 B6 TLB		52,546	52,357	49,681
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	60,904
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	110,124	110,199	78,980
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	92,674	92,496	92,829
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	16,374	15,883	16,394
THERMOSTAT BUYER/REEDY/PREMIST	0.0000%	8,462	8,462	8,261
THEVELIA/TRICOR GROUP/VIISTRA 7	0.0000%	97,385	96,304	95,357
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	164,635	164,701	150,198
TMS/TUBE CITY 1/25 TLB	0.0000%	54,478	53,775	54,342
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	20,896	20,688	20,949
TRACE3 10/25 TLB	0.0000%	54,330	53,786	52,519
TRANSDIGM 8/25 COV-LITE TLM	0.0000%	0	0	0
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	0	0	0
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	65,698	65,264	65,644
TRICO GROUP/FIRST BRANDS 10/25	0.0000%	0	0	0
TRICO GROUP/FIRST BRANDS 10/25	0.0000%	0	0	0
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	0	0	0
TRICO GROUP/FIRST BRANDS 6/25	0.0000%	0	0	0
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	134,173	133,868	127,241
TRONOX FINANCE 9/24 TLB	0.0000%	36,979	36,794	28,020
TRUCORDIA INSURANCE 6/25 TLB	0.0000%	39,211	39,113	36,074
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	42,536	42,429	41,885
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	34,003	33,663	25,162
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	209,664	209,595	200,047
ULTRA CLEAN 9/25 TL	0.0000%	1,849	1,840	1,848
UNITED TALENT 11/25 COV-LITE T	0.0000%	14,000	13,965	14,000
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	0	0	0
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	212,960	213,068	212,843
USALCO 7/25 TL	0.0000%	25,423	25,296	25,325
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	51,824	51,686	51,759

	Coupon	Units	Cost	Market Value
VALVOLINE 3/25 COV-LITE TLB	0.0000%	23,595	23,477	23,654
VEEAM SOFTWARE 7/25 COV-LITE T	0.0000%	73,783	73,204	71,939
VERACODE 5/22 TL	0.0000%	114,809	100,912	51,836
VERITEXT 12/24 TLB	0.0000%	0	0	0
VESTIS 2/24 TL	0.0000%	35,090	35,002	33,774
VICTORY CAPITAL 9/25 TLB3	0.0000%	84,070	83,965	83,797
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	162,037	162,033	155,808
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	86,214	85,998	86,070
VIRTUSA 6/24 COV-LITE TLB2	0.0000%	0	0	0
VODAFONEZIGGO/LIBERTY GLOBAL 1	0.0000%	46,850	45,913	45,480
WATCHGUARD TECHNOLOGIES 6/22 C	0.0000%	23,517	23,576	21,283
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	21,733	21,688	21,733
WHATABRANDS/WHATABURGER 12/24	0.0000%	60,621	60,679	60,480
WHITE CAP 6/24 TLB	0.0000%	154,773	154,010	148,524
WHITEWATER WHISTLER 12/24 TLB	0.0000%	0	0	0
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	33,354	32,728	33,333
WORLD WIDE TECHNOLOGY 7/25 TLB	0.0000%	22,121	22,017	21,997
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	194,740	193,685	193,645
XPLOR TECHNOLOGIES 10/25 COV-L	0.0000%	160,964	160,873	149,294
ZELIS/REDCARD 10/24 TLB	0.0000%	65,126	64,800	62,912
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	15,297	15,150	14,800
ZUFFA/TKO GROUP 9/25 TL	0.0000%	164,608	164,379	164,398
ZUORA 12/24 COV-LITE TLB	0.0000%	81,519	80,099	74,895
Total of Senior Secured Loans			18,061,006	16,972,313
Total of Domestic Fixed Income Securities			129,858,441	136,201,671
International Securities				20.17%
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	115,159	114,809	112,353
AUSTRALIA GOVERNMENT BOND REGS	3.8065%	160,000	134,708	169,715
AUSTRALIA GOVERNMENT BOND REGS	1.2836%	100,000	80,972	56,575
AUSTRALIA GOVERNMENT BOND REGS	2.8230%	260,000	234,858	237,390
AUSTRALIA GOVERNMENT BOND REGS	0.9813%	210,000	151,623	185,866
AUSTRALIA GOVERNMENT BOND REGS	0.3067%	465,000	344,757	339,890
AUSTRALIA GOVERNMENT BOND REGS	1.6930%	130,000	105,690	97,029
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	4,744,000	3,758,930	3,759,338
CANADA				
BAUSCH + LOMB 12/25 COV-LITE T	0.0000%	27,710	27,571	27,744
BIFM/BROOKFIELD GLOBAL/BGIS 9/	0.0000%	100,757	98,222	100,662
BURGER KING/RESTAURANT 6/24 TL	0.0000%	82,271	82,382	82,035
CELESTICA 5/24	0.0000%	0	0	0
COREL 6/19 COV-LITE TL	0.0000%	113,358	111,053	90,686
FOUR SEASONS 9/25 TLB	0.0000%	0	0	0
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	109,029	109,029	108,961
GOVERNMENT OF CANADA	0.5000%	196,782	154,397	103,795
GOVERNMENT OF CANADA	2.0000%	207,700	192,287	155,583
GOVERNMENT OF CANADA	0.2500%	59,068	39,861	27,779
GOVERNMENT OF CANADA	3.0000%	216,279	183,794	179,075
GOVERNMENT OF CANADA	1.2500%	220,820	177,750	142,595
GOVERNMENT OF CANADA	1.5000%	242,648	199,589	166,792
GOVERNMENT OF CANADA	4.0000%	207,644	183,056	173,693
JONES DESLAURIERS/NAVACORD 12/	0.0000%	63,095	62,645	61,202
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	127,232	126,916	124,475
POINTCLICKCARE 7/25 TL	0.0000%	12,956	12,940	12,875
ROCKPOINT GAS STORAGE 10/25 TL	0.0000%	58,287	57,704	58,346
XPLORE INC EQUITY	0.0000%	1,425	7,125	1,425
XPLORNET/XPLORE 10/24 SECOND	0.0000%	0	0	0
XPLORNET/XPLORE 10/24 SUPER	0.0000%	0	0	0
CAYMAN ISLANDS				
NORD ANGLIA/FUGUE FINANCE 1/26	0.0000%	111,223	110,982	109,660
SONRAVA HEALTH 12/25 TL	0.0000%	7,073	7,073	7,073
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	37,102	31,709	25,229
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	155,321	122,827	5,825
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	955,247,520	1,074,824	1,176,263
BONOS DE LA TESORERIA DE LA RE	1.9000%	39,801,980	41,865	42,919

	Coupon	Units	Cost	Market Value
COLOMBIA				
CCP_OIS. P COP-IBR-OIS COMPOUN	8.3750%	286,800,000	0	-8,137
CCP_OIS. R COP-IBR-OIS COMPOUN	0.0100%	1,321,000,000	0	-2,269
CCP_OIS._P COP-IBR-OIS COMPOUN	12.0153%	-286,800,000	0	0
CCP_OIS._R COP-IBR-OIS COMPOUN	11.7200%	-371,000,000	0	0
CCP_OIS._R COP-IBR-OIS COMPOUN	11.7300%	-378,000,000	0	0
CCP_OIS._R COP-IBR-OIS COMPOUN	11.7000%	-391,000,000	0	0
CCP_OIS._R COP-IBR-OIS COMPOUN	11.6450%	-181,000,000	0	0
COLOMBIAN TES	11.0000%	0	0	0
COLOMBIAN TES	13.2500%	701,200,000	186,613	189,428
COLOMBIAN TES	12.7500%	810,100,000	206,001	215,257
COLOMBIAN TES	11.7500%	764,400,000	220,076	193,358
COLOMBIAN TES	3.7500%	4,653,764,010	965,806	909,881
COLOMBIAN TES	2.2500%	1,070,672,950	230,196	253,830
COLOMBIAN TES	5.0000%	440,925,100	91,017	96,598
COLOMBIAN TES	3.3000%	0	0	0
COLOMBIAN TES	5.2500%	1,603,364,000	348,133	350,033
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	1,104,983	167,151	162,686
EURO CURRENCY GEOGRAPHIC				
CCP_IRS. P EUR-EURIBOR 6M CME	2.9750%	141,000	0	-1,592
CCP_IRS. P EUR-EURIBOR 6M CME	3.1040%	60,000	204	204
CCP_IRS. R EUR-EURIBOR 6M CME	2.6000%	0	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.6850%	0	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.2890%	52,000	39	-131
CCP_IRS. R EUR-EURIBOR 6M CME	2.4060%	49,000	0	329
CCP_IRS. R EUR-EURIBOR 6M CME	2.5290%	40,000	0	0
CCP_IRS._P EUR-EURIBOR 6M CME	2.0690%	0	0	0
CCP_IRS._P EUR-EURIBOR 6M CME	2.2890%	-141,000	-37	0
CCP_IRS._P EUR-EURIBOR 6M CME	2.5290%	-60,000	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	2.5430%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.2760%	0	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.9780%	-52,000	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	3.0967%	-49,000	0	0
CCP_IRS._R EUR-EURIBOR 6M CME	2.9800%	-20,000	-195	-195
CCP_IRS._R EUR-EURIBOR 6M CME	3.1400%	-20,000	-205	-205
FRANCE				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	28,587	28,302	26,586
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	136,761	135,199	133,018
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	690,456	791,182	828,419
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	282,864	304,396	310,230
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	3,309,269	3,512,425	3,383,514
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	474,547	544,633	553,192
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	520,000	634,787	604,887
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	321,257	388,280	401,205
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	513,923	642,803	675,840
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	172,176	178,701	171,923
NUMERICABLE / YPSO / ALTICE 10	0.0000%	63,474	64,079	62,885
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	73,191	71,970	72,399
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	626,799	708,916	730,241
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	653,662	805,336	650,475
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	6,074,000	1,651,540	1,472,188
ISRAEL GOVERNMENT BOND - CPI L	0.1000%	100,000	26,408	33,708
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	3,850,000	1,047,468	1,284,292
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	514,807	534,621	544,179
ITALY BUONI POLIENNALI DE 144A	0.1500%	181,503	182,878	125,200
ITALY BUONI POLIENNALI DE 144A	1.8000%	377,674	416,680	437,574
ITALY BUONI POLIENNALI DE 144A	2.3500%	336,371	429,526	417,410
ITALY BUONI POLIENNALI DE 144A	3.1000%	0	0	0
ITALY BUONI POLIENNALI DE 144A	2.5500%	683,152	886,428	836,231
ITALY BUONI POLIENNALI DE 144A	0.4000%	477,802	523,603	545,043
ITALY BUONI POLIENNALI DE 144A	1.2500%	476,545	502,455	556,306
ITALY BUONI POLIENNALI DE 144A	1.3000%	440,665	487,904	521,936
ITALY BUONI POLIENNALI DE 144A	2.4000%	226,913	267,975	273,596
ITALY BUONI POLIENNALI DE REGS	1.5000%	477,459	515,955	568,868

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE REGS	1.1000%	160,105	190,113	186,637
JAPAN				
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. R JPY-TONA-OIS COMPOU	0.2700%	0	0	0
CCP_IRS. R JPY-TONA-OIS COMPOU	0.8095%	0	0	0
CCP_OIS. R JPY-TONA-OIS COMPO	0.6775%	0	0	0
CCP_OIS. R JPY-TONA-OIS COMPOU	0.4770%	0	0	0
CCP_OIS. R JPY-TONA-OIS COMPOU	1.0180%	0	0	0
JAPANESE GOVERNMENT CPI LINKED	0.1000%	64,799,353	506,836	406,771
JAPANESE GOVERNMENT CPI LINKED	0.0050%	107,745,089	798,037	666,836
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	84,196	81,845	60,885
ALTICE FRANCE	0.0000%	754	17,446	17,115
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	20,340	16,546	14,289
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	59,022	59,022	58,845
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	128,066	126,152	123,861
ITP AERO 11/25 TL	0.0000%	50,425	50,299	50,416
SK NEPTUNE HUSKY/HEUBACH 12/23	0.0000%	7,656	7,656	1,455
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	30,949	30,949	30,825
URSA MINOR/PG POLARIS/ROSEN 11	0.0000%	5,031	5,018	5,026
VFS GLOBAL/SPEED MIDCO 9/25 (U	0.0000%	46,740	46,679	45,922
MEXICO				
CCP_IRS. P MXN-TIIE ON-OIS COM	7.5200%	4,700,000	3,076	-5,624
CCP_IRS. R MXN-TIIE ON-OIS COM	6.8870%	5,400,000	0	10,223
CCP_IRS. P MXN-TIIE ON-OIS COM	6.8831%	-4,700,000	0	0
CCP_IRS. R MXN-TIIE ON-OIS COM	7.2100%	-5,400,000	-90	0
MEXICAN BONOS	8.0000%	2,900,000	165,613	152,521
MEXICAN UDIBONOS	4.0000%	29,939,278	1,545,585	1,545,585
MEXICAN UDIBONOS	3.2500%	84,150,918	3,522,130	3,734,236
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	21,193	20,746	20,743
BARENTZ 2/25 (USD) TLB	0.0000%	0	0	0
RANPAK/RANGER PACKAGING 12/24	0.0000%	7,891	7,812	7,839
RECKITT ESSENTIAL HOME 9/25 (U	0.0000%	34,183	34,198	33,628
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	0	0	0
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	315,000	244,558	237,765
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	120,000	95,197	99,789
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	500,000	144,348	156,747
PERUVIAN GOVERNMENT INTER REGS	2.1579%	83,000	25,316	24,951
PERUVIAN GOVERNMENT INTER REGS	1.9450%	103,000	29,530	30,472
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	7,800,000	381,618	427,923
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	1,800,000	92,034	104,000
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	16,895,452	830,081	829,902
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	24,413,637	1,035,310	1,026,390
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	676,922,400	471,264	426,787
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	568,358	669,653	671,084
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	175,619	197,307	199,177
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	458,910	512,804	540,907
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	590,329	666,282	665,111
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	161,607	181,617	198,213
SPAIN GOVERNMENT INFLATION LIN	0.1500%	0	0	0
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.1250%	1,775,000	218,256	229,553
SWEDEN INFLATION LINKED B REGS	3.5000%	810,000	115,892	147,391
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	3,268	104	100
UNITED KINGDOM				
BELRON 1/26 (USD) TLB	0.0000%	162,999	162,773	162,836
CCP_IFS. P UK RPI ALL ITEMS NS	3.2409%	101,302	0	-2,374
CCP_IFS. P UK RPI ALL ITEMS NS	3.6690%	75,000	251	-1,535
CCP_IFS. P UK-RPI CME	3.2300%	315,000	7	-8,418
CCP_IFS. P UK-RPI CME	3.8600%	228,000	0	-2,284

	Coupon	Units	Cost	Market Value
CCP_IFS. P UK-RPI CME	3.3200%	140,000	0	0
CCP_IFS. P UK-RPI CME	3.2040%	315,000	0	-8,629
CCP_IFS. P UK-RPI CME	3.1990%	145,000	0	-4,108
CCP_IFS. P UK-RPI CME	3.2115%	145,000	0	-3,897
CCP_IFS. P UK-RPI CME	3.2440%	50,700	0	-1,170
CCP_IFS. P UK-RPI CME	3.3040%	118,269	0	-2,935
CCP_IFS. P UK-RPI CME	3.2419%	51,714	0	-1,205
CCP_IFS. P UK-RPI CME	3.2840%	115,950	0	-2,937
CCP_IFS. P UK-RPI CME	3.3165%	231,676	0	-5,675
CCP_IFS. P UK-RPI CME	3.4289%	113,629	1	-2,453
CCP_IFS. P UK-RPI CME	3.2729%	49,685	29	-978
CCP_IFS. P UK-RPI CME	3.2029%	84,599	0	-2,195
CCP_IFS. P UK-RPI CME	3.2553%	193,476	0	-4,569
CCP_IFS. P UK-RPI CME	3.1325%	305,000	423	-13,115
CCP_IFS. P UK-RPI CME	3.9930%	890,000	8,260	-2,972
CCP_IFS. P UK-RPI CME	3.7529%	210,000	754	-912
CCP_IFS. R UK-RPI CME	0.0100%	3,879,000	2,421	80,676
CCP_IFS._P UK-RPI CME	0.0100%	-3,879,000	-2,813	-824
CCP_IFS._R UK-RPI CME	3.4700%	-140,000	0	0
CCP_IFS._R UK-RPI CME	3.3480%	-145,000	-15	0
CCP_IFS._R UK-RPI CME	3.3205%	-145,000	0	0
CCP_IFS._R UK-RPI CME	3.3420%	-315,000	0	0
CCP_IFS._R UK-RPI CME	3.3600%	-315,000	0	0
CCP_IFS._R UK-RPI CME	3.3940%	-50,700	0	0
CCP_IFS._R UK-RPI CME	3.4090%	-115,950	0	0
CCP_IFS._R UK-RPI CME	3.4220%	-118,269	0	0
CCP_IFS._R UK-RPI CME	3.4040%	-51,714	0	0
CCP_IFS._R UK-RPI CME	3.4065%	-101,302	0	0
CCP_IFS._R UK-RPI CME	3.4272%	-231,676	0	0
CCP_IFS._R UK-RPI CME	3.4570%	-49,685	-13	0
CCP_IFS._R UK-RPI CME	3.4915%	-113,629	-17	0
CCP_IFS._R UK-RPI CME	3.3479%	-84,599	0	0
CCP_IFS._R UK-RPI CME	3.3687%	-193,476	0	0
CCP_IFS._R UK-RPI CME	3.0825%	-305,000	0	0
CCP_IFS._R UK-RPI CME	3.6690%	-75,000	0	0
CCP_IFS._R UK-RPI CME	4.2050%	-890,000	-5,900	0
CCP_IFS._R UK-RPI CME	3.4483%	-210,000	-701	0
CCP_IFS._R UK-RPI CME	4.0950%	-228,000	0	0
COGNITA 11/25 (USD) TLB3	0.0000%	8,222	8,181	7,886
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	120,026	119,870	114,640
DECHRA PHARMACEUTICALS 1/26 (U	0.0000%	16,230	16,190	16,206
EQUINITI GROUP/ORBIT PRIVATE 1	0.0000%	141,429	139,930	140,605
IGLO BIRDS EYE 10/25 (USD) COV	0.0000%	114,292	113,159	111,863
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	25,742	25,678	24,959
R&R ICE CREAM/FRONERI 7/25 (US	0.0000%	126,914	126,930	124,340
R&R ICE CREAM/FRONERI 9/24	0.0000%	8,467	8,480	8,286
Total of International Securities			40,711,912	40,426,678

Cash Equivalent Securities

8.02%

BRL/USD SPOT OPTION 2026	0.0000%	-124,000	-923	-784
MXN/USD SPOT OPTION 2026	0.0000%	-62,000	-440.26	-851.45
CASH COLLATERAL HELD AT JP	0.0000%	114,000	114,000	114,000
CASH HELD AT GOLDMAN SACHS	0.0000%	-10,000	-10,000	-10,000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	45,000	45,000	45,000
CME CCP COLL HELD AT GSC	0.0000%	48,000	48,000	48,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	0	0	0
SWAP COLLATERAL WITH JP MORGAN	0.0000%	50,000	50,000	50,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA STANDARD CHARTERED C	0.0100%	0	0	0
U S TREASURY BILL	0.0000%	4,120,000	4,103,050	4,103,050
WTU CASH SWEEP ACCOUNT	4.3099%	11,464,907	11,464,907	11,464,907
Others (Payables, Receiveables, etc.)			-264,488	269,530
Total of Cash Equivalent Securities			15,549,106	16,082,852

Total of Cash Equivalent Securities

15,549,106 **16,082,852**

	Coupon	Units	Cost	Market Value 1.30%
--	--------	-------	------	-----------------------

Futures Contracts

AUST 10Y BOND FUTURE (SFE)	0.0000%	1	0	-717
AUST 3YR BOND FUTURE (SFE)	0.0000%	4	0	-1,467
CAN 10YR BOND FUTURE (MSE)	0.0000%	4	0	573
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-1	0	-899
ECX EMISSION FUTURE (EDX)	0.0000%	1	0	-10,669
IRON ORE 62% (SGX)	0.0000%	21	0	9,980
BRENT CRUDE FUTURE (ICE)	0.0000%	29	0	271,001
COCOA FUTURE - IC (ICE)	0.0000%	4	0	-21,644
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	1	0	-2,896
COPPER FUTURE (LME)	0.0000%	4	0	-57,390
GAS OIL FUTURE (ICE)	0.0000%	10	0	580,598
LEAD FUTURE (LME)	0.0000%	3	0	-4,592
NICKEL FUTURE (LME)	0.0000%	2	0	-4,967
PRI ALUM FUTURE (LME)	0.0000%	4	0	6,589
PRI ALUMINUM FUTURE (LME)	0.0000%	9	0	25,447
WHITE SUGAR FUTURE (ICE)	0.0000%	2	0	4,171
ZINC FUTURE (LME)	0.0000%	2	0	12,622
3 MONTH SOFR FUT (CME)	0.0000%	24	0	-10,272
CATTLE FEEDER FUTURE (CME)	0.0000%	1	0	4,710
COCOA FUTURE (NYB)	0.0000%	2	0	-9,753
COFFEE 'C' FUTURE (NYB)	0.0000%	2	0	-33,952
COPPER FUTURE (CMX)	0.0000%	2	0	-9,300
CORN FUTURE (CBT)	0.0000%	37	0	33,268
COTTON NO 2 FUTURE (NYB)	0.0000%	6	0	17,693
E-MINI GOLD FUTURE (CMX)	0.0000%	1	0	-20,345
E-MINI SILVER FUTURE (CMX)	0.0000%	1	0	-9,578
GASOLINE RBOB FUTURE (NYM)	0.0000%	6	0	266,746
GOLD 100 OZ FUTURE (CMX)	0.0000%	7	0	-17,527
HEATING OIL FUTURE (NYM)	0.0000%	6	0	456,654
KC HRW WHEAT FUTURE (CBT)	0.0000%	7	0	31,284
LEAN HOGS FUTURE (CME)	0.0000%	9	0	-1,972
LIVE CATTLE FUTURE (CME)	0.0000%	10	0	55,418
NATURAL GAS FUTURE (NYM)	0.0000%	39	0	-120,544
SILVER FUTURE (CMX)	0.0000%	2	0	93,836
SOYBEAN FUTURE (CBT)	0.0000%	19	0	30,157
SOYBEAN MEAL FUTURE	0.0000%	5	0	-1,218
SOYBEAN MEAL FUTURE (CBT)	0.0000%	11	0	6,273
SOYBEAN OIL FUTURE (CBT)	0.0000%	16	0	81,964
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	31	0	58,688
US 10YR NOTE FUTURE (CBT)	0.0000%	-7	0	7,521
US 10YR ULTRA FUTURE (CBT)	0.0000%	-11	0	9,825
US 2YR NOTE FUTURE (CBT)	0.0000%	22	0	-17,163
US 5YR NOTE FUTURE (CBT)	0.0000%	12	0	1,175
US LONG BOND FUTURE (CBT)	0.0000%	2	0	1,344
US ULTRA BOND (CBT)	0.0000%	-1	0	-156
WHEAT FUTURE (CBT)	0.0000%	7	0	24,102
WTI CRUDE FUTURE (NYM)	0.0000%	24	0	876,852

Total of Futures Contracts			0	2,611,469
-----------------------------------	--	--	----------	------------------

Real Assets

Real Estate	5,127,423	4,722,372	5,127,423
Total Real Assets	5,127,423	4,722,372	5,127,423

Total of INFLATION PROTECTION FUND-I	190,841,831	200,450,093
---	--------------------	--------------------