

	Coupon	Units	Cost	Market Value
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INFLATION PROTECTION FUND-I

Domestic Fixed Income Securities

70.80%

Domestic Corporate & Other Bonds

425 TRUST 2026-LEX LEX A 144A	5.3464%	110,000	110,000	110,000
A&D MORTGAGE TRUS NQM3 A1 144A	5.0800%	97,532	97,533	96,773
ALLY AUTO RECEIVABLES TRU 1 A2	3.9100%	74,000	73,998	73,842
AMERICREDIT AUTOMOB 1 A2B 144A	4.1714%	201,955	202,079	202,075
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	147,000	138,497	143,505
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	10,763	10,864	10,801
AMUR EQUIPMENT FINA 1A A2 144A	5.3800%	45,767	46,150	45,994
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	56,269	56,346	56,381
ARES COMMERCIAL MOR GCP A 144A	4.9264%	120,000	119,893	120,000
ARES COMMERCIAL MOR IND A 144A	5.3680%	115,000	115,705	115,216
ASCEND PERFORMANCE	0.0000%	3,155,662	197	199
BA CREDIT CARD TRUST A2 A2	4.9800%	127,000	128,068	127,406
BANK 2017-BNK5 BNK5 ASB	3.1790%	100,545	100,026	100,007
BANK 2017-BNK6 BNK6 ASB	3.2890%	15,067	15,009	15,040
BANK 2017-BNK9 BNK9 ASB	3.4700%	106,883	106,212	105,915
BANK 2018-BNK10 BN10 ASB	3.6410%	31,474	31,316	31,262
BARCLAYS MORTGAGE NQM3 A1 144A	5.6400%	98,410	98,476	98,453
BCPE HIPH/HARRINGTON 6/26 COV-	0.0000%	6,086	6,055	6,086
BENCHMARK 2018-B3 MORTG B3 AAB	3.9650%	83,050	82,974	82,567
BFLD COMMERCIAL MO 660F A 144A	5.1764%	120,000	119,969	120,263
BFLD TRUST 2025-E EWEST A 144A	5.2264%	65,000	64,947	65,000
BMW VEHICLE LEASE TRUST 1 A2A	4.4300%	80,307	80,409	80,365
BMW VEHICLE LEASE TRUST 2 1 A3	4.4300%	122,000	122,338	122,154
BMW VEHICLE LEASE TRUST 2 A2B	3.9261%	94,218	94,186	94,236
BMW VEHICLE OWNER TRUST 2 A A3	5.4700%	16,078	16,136	16,130
BMW VEHICLE OWNER TRUST A A2A	4.4300%	8,050	8,049	8,053
BMW VEHICLE OWNER TRUST A A2B	3.9278%	7,988	7,993	7,989
BOFA AUTO TRUST 20 1A A2A 144A	4.1000%	182,000	181,909	181,673
BOFA AUTO TRUST 20 1A A2A 144A	4.5200%	12,922	12,918	12,928
BOFA AUTO TRUST 20 1A A2B 144A	4.0754%	247,000	247,000	247,148
BOS TRUST 2026-LYR LYRK A 144A	5.0530%	38,000	38,000	37,867
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	86,783	84,760	86,507
BRIDGE COMMERCIAL MO MF A 144A	4.9264%	100,000	100,000	100,156
BRIDGECREST LENDING AUTO 1 A2	4.1000%	99,255	99,252	99,236
BX COMMERCIAL MORT MDHS A 144A	5.3177%	67,274	66,852	67,358
BX COMMERCIAL MORTG AHP A 144A	4.9264%	100,000	100,000	100,000
BX TRUST 2025-ARIA ARIA A 144A	5.0311%	120,000	118,921	120,219
BX TRUST 2025-OMG OMG A 144A	5.0270%	28,000	28,052	28,018
BX TRUST 2026-CIP CIP A 144A	4.8764%	98,651	98,646	98,898
BX TRUST 2026-PNDA PNDA A 144A	4.9764%	75,000	74,994	75,164
CAPITAL ONE MULTI-ASSET A3 A3	2.0600%	51,000	50,443	50,888
CAPITAL ONE PRIME AUTO R 1 A2A	3.8800%	148,927	148,997	148,724
CAPITAL ONE PRIME AUTO R 1 A2B	3.9554%	63,132	63,070	63,134
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	18,244	18,266	18,273
CARMAX AUTO OWNER TRUST 1 A2A	3.8700%	95,000	94,722	94,683
CARMAX AUTO OWNER TRUST 2 2 A3	5.5000%	108,898	110,124	109,704
CARMAX AUTO OWNER TRUST 2 3 A3	4.8900%	226,886	228,274	227,904
CARMAX AUTO OWNER TRUST 2 A2B	4.3154%	39,555	39,614	39,597
CARMAX AUTO OWNER TRUST 3 A2B	3.9954%	240,979	241,011	241,024
CARMAX AUTO OWNER TRUST 4 A2A	3.9500%	110,144	110,281	109,956
CCG RECEIVABLES TRUS 1 A2 144A	4.9900%	49,628	50,027	49,818
CCG RECEIVABLES TRUS 1 A2 144A	4.4800%	67,923	68,099	67,983
CCG RECEIVABLES TRUS 2 A2 144A	6.2800%	4,565	4,596	4,595
CCP_IFS. P USA-CPI-U CME	2.5500%	160,500	0	-964
CCP_IFS. P USA-CPI-U CME	2.3900%	263,000	0	-2,894
CCP_IFS. P USA-CPI-U CME	2.4100%	1,409,000	0	-14,750
CCP_IFS. P USA-CPI-U CME	2.4200%	704,500	0	-7,315
CCP_IFS. P USA-CPI-U CME	2.5799%	1,056,750	0	-7,076
CCP_IFS. P USA-CPI-U CME	2.5849%	1,056,750	0	-4,114
CCP_IFS. P USA-CPI-U CME	2.7833%	440,000	257	1,897
CCP_IFS. P USA-CPI-U CME	3.0890%	1,542,000	89	6,789
CCP_IFS. P USA-CPI-U CME	3.0893%	1,029,800	0	6,093
CCP_IFS. P USA-CPI-U CME	3.0768%	1,029,800	0	5,846
CCP_IFS. R USA-CPI-U 1Y CME	0.0100%	2,113,500	0	11,989

	Coupon	Units	Cost	Market Value
CCP_IFS_R USA-CPI-U CME	0.0100%	18,775,208	243	59,108
CCP_IFS_P USA-CPI-U CME	0.0100%	-8,692,100	-372	0
CCP_IFS_R USA-CPI-U 1Y CME	2.7500%	-2,113,500	0	0
CCP_IFS_R USA-CPI-U CME	3.0000%	-1,100,000	-418	-418
CCP_IFS_R USA-CPI-U CME	2.6000%	-155,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5500%	-160,500	0	0
CCP_IFS_R USA-CPI-U CME	2.4500%	-175,000	-155	0
CCP_IFS_R USA-CPI-U CME	3.4700%	-1,029,800	0	0
CCP_IFS_R USA-CPI-U CME	2.6300%	-206,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8000%	-170,000	-86	0
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	2.6390%	-92,308	-102	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	2.5172%	-480,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5707%	-200,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5200%	-167,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6287%	-206,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8497%	-400,000	0	0
CCP_IFS_R USA-CPI-U CME	3.0750%	-440,000	-306	0
CCP_IFS_R USA-CPI-U CME	3.4530%	-1,542,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6090%	-180,000	0	0
CCP_IFS_R USA-CPI-U CME	3.4800%	-1,029,800	0	0
CCP_IFS_R USA-CPI-U CME	2.8440%	-485,000	0	0
CCP_IFS_R USA-CPI-U CME	2.8805%	-480,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7252%	-160,000	0	0
CCP_IFS_R USA-CPI-U CME	3.0042%	-375,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3957%	-95,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3942%	-105,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3352%	-348,800	0	0
CCP_IFS_R USA-CPI-U CME	2.2982%	-119,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7140%	100,000	3,540	2,153
CCP_IRS_P USD-SOFR-OIS COMPOU	5.0499%	0	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-100,000	0	0
CCP_OIS_P USD-SOFR-OIS COMPO	4.0711%	0	0	0
CCP_OIS_P USD-SOFR-OIS COMPOU	3.5000%	1,730,000	0	-8,055
CCP_OIS_P USD-SOFR-OIS COMPOU	3.2760%	0	0	0
CCP_OIS_P USD-SOFR-OIS COMPOU	3.7138%	-1,730,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	3.7937%	0	0	0
CCP_ZCS_P USD-SOFR-OIS COMPOU	3.2300%	620,000	20	-5,129
CCP_ZCS_P USD-SOFR-OIS COMPOU	0.0100%	-620,000	0	0
CD 2016-CD2 MORTGAGE T CD2 ASB	3.3480%	18,530	18,360	18,478
CD 2017-CD5 MORTGAGE T CD5 AAB	3.2200%	40,835	40,579	40,597
CGMS COMMERCIAL MORTGAG B1 AAB	3.2430%	11,605	11,472	11,516
CHASE ISSUANCE TRUST A11 A	4.6200%	100,000	100,535	100,220
CIP COMMERCIAL MOR SBAY A 144A	5.0764%	115,000	114,983	115,288
CITIBANK CREDIT CARD ISS A6 A6	4.5439%	380,000	382,696	382,009
CITIGROUP COMMERCIAL MO B2 AAB	3.9620%	104,139	104,019	103,663
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	14,053	13,928	14,038

	Coupon	Units	Cost	Market Value
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	12,367	12,416	12,389
CLASS A EQUITY	0.0000%	3,093,170	193	0
CLASS C EQUITY	0.0000%	6,360,166	398	394
CNH EQUIPMENT TRUST 2025 A A2B	3.9554%	110,065	110,025	110,091
COMM 2024-WCL1 MOR WCL1 A 144A	5.5174%	40,000	38,878	39,988
COMMIT TO PUR FNMA SF MTG	3.5000%	445,000	405,073	403,632
COMMIT TO PUR FNMA SF MTG	5.5000%	399,000	400,964	400,275
COREWEAVE FINANCING DDTL V 5/2	0.0000%	15,127	15,297	15,427
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	78,949	79,022	79,188
CRSNT TRUST 2026-M MOON A 144A	5.0764%	115,000	114,928	115,047
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	2,537	2,502	2,531
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	37,508	37,047	37,410
CSAIL 2018-C14 COMMERC C14 ASB	4.3593%	34,165	34,173	34,083
CSAIL 2018-CX11 COMME CX11 ASB	4.0339%	8,569	8,546	8,545
CSMC 2022-NQM5 TR NQM5 A1 144A	5.1690%	103,833	103,327	103,518
CVLR TRUST 2026-R3 R3LX A 144A	5.2264%	63,000	63,000	63,000
DAIMLER TRUCKS RETAIL TRU 1 A3	5.4900%	56,828	57,114	57,061
DBC 2025-DBC MORTGA DBC A 144A	5.0270%	120,000	119,744	120,113
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	66,248	66,290	66,487
DELL EQUIPMENT FINAN 1 A2 144A	4.6800%	42,890	42,975	42,942
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	2,124	2,126	2,124
DELL EQUIPMENT FINAN 2 A3 144A	4.5900%	195,000	195,856	195,213
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	17,034	17,080	17,053
DLLAD 2025-1 LLC 1A A2 144A	4.4600%	109,409	109,895	109,476
DLLMT 2026-1 LLC 1A A2 144A	4.0300%	170,000	169,817	169,556
DLLST 2024-1 LLC 1A A3 144A	5.0500%	108,889	109,184	109,090
EFMT 2026-NQM7 NQM7 A1 144A	5.5980%	115,000	114,998	114,998
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	98,207	78,280	81,473
ENTERPRISE FLEET FIN 4 A4 144A	4.2800%	60,000	59,937	59,104
FHLMC MULTICLASS MTG 5471 FM	5.0161%	106,187	106,797	107,285
FHLMC MULTICLASS MTG 5478 FD	5.0161%	19,076	19,218	19,273
FHLMC MULTICLASS MTG 5482 FB	5.1161%	29,418	29,700	29,861
FHLMC MULTICLASS MTG 5499 FW	5.0161%	112,109	112,448	113,285
FHLMC MULTICLASS MTG 5500 DF	4.9661%	25,157	25,322	25,414
FHLMC MULTICLASS MTG 5508 FE	5.2161%	23,870	24,119	24,255
FNMA GTD REMIC P/T 24-88 FC	5.0161%	24,870	25,068	25,131
FNMA GTD REMIC P/T 25-13 FB	4.9161%	7,360	7,407	7,423
FNMA GTD REMIC P/T 25-2 FG	5.0661%	31,269	31,511	31,418
FNMA GTD REMIC P/T 25-35 FJ	5.2161%	38,234	38,431	38,931
FORD CREDIT AUTO LEASE T A A2A	4.5700%	51,630	51,652	51,648
FORD CREDIT AUTO LEASE T A A2B	3.9654%	80,000	79,996	80,000
FORD CREDIT AUTO LEASE T A A2B	4.0354%	85,017	85,006	85,021
FORD CREDIT AUTO LEASE T B A2A	4.3700%	113,318	113,546	113,394
FORD CREDIT AUTO LEASE T B A2B	4.0154%	21,457	21,460	21,460
FORD CREDIT AUTO LEASE TR A A3	4.7200%	171,000	171,932	171,407
FORD CREDIT AUTO OWNER T C A2A	3.9900%	183,000	183,026	182,768
GLS AUTO RECEIVABLE 2A A2 144A	4.7500%	25,538	25,566	25,551
GLS AUTO SELECT REC 3A A2 144A	4.4600%	21,370	21,368	21,347
GM FINANCIAL AUTOMOBILE 1 A2A	4.5400%	27,500	27,539	27,513
GM FINANCIAL AUTOMOBILE 1 A2B	4.0314%	11,149	11,149	11,150
GM FINANCIAL AUTOMOBILE 2 A2B	4.1214%	21,176	21,183	21,186
GM FINANCIAL AUTOMOBILE L 1 A2	3.7700%	120,000	119,602	119,577
GM FINANCIAL CONSUMER AU 1 A2A	3.7700%	60,000	59,854	59,837
GM FINANCIAL CONSUMER AU 4 A2A	3.8800%	63,599	63,657	63,490
GREATAMERICA LEASING 2 A2 144A	5.2800%	16,158	16,196	16,180
GREENSKY HOME IMPRO 2A A2 144A	4.9300%	45,736	45,802	45,823
GREENSKY HOME IMPRO 3A A1 144A	4.3400%	140,788	140,878	140,703
GS MORTGAGE SECURITIES GS9 AAB	3.9780%	17,357	17,306	17,283
GS MORTGAGE-BACKE NQM3 A1 144A	5.2220%	96,446	96,444	95,682
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	5,804	5,812	5,808
HIGHTOWER 6/26 COV-LITE DELAYE	0.0000%	32,324	32,244	32,047
HILTON GRAND VACATIO 1D A 144A	3.6100%	54,183	53,551	54,161
HILTON GRAND VACATIO AA A 144A	2.7400%	44,087	43,411	43,591
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	91,629	91,673	91,592
HONDA AUTO RECEIVABLES 2 1 A2B	3.9611%	247,000	246,982	247,065
HONDA AUTO RECEIVABLES 2 3 A2B	3.9711%	127,852	127,851	127,852
HONDA AUTO RECEIVABLES 2 4 A2A	4.0400%	210,342	210,578	210,166
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	18,357	18,358	18,368
HYUNDAI AUTO LEASE A A2B 144A	3.9854%	135,000	135,031	135,025
HYUNDAI AUTO LEASE A A2B 144A	4.0254%	30,202	30,202	30,203
HYUNDAI AUTO LEASE C A2B 144A	4.0930%	3,286	3,286	3,286
HYUNDAI AUTO RECEIVABLES B A2B	4.0054%	84,969	84,985	84,988

	Coupon	Units	Cost	Market Value
HYUNDAI AUTO RECEIVABLES C A2A	4.5300%	2,300	2,303	2,301
HYUNDAI AUTO RECEIVABLES C A2B	3.9930%	3,231	3,230	3,231
HYUNDAI AUTO RECEIVABLES C A2B	3.9754%	148,175	148,271	148,163
HYUNDAI AUTO RECEIVABLES D A2A	4.0300%	92,949	92,962	92,842
HYUNDAI AUTO RECEIVABLES D A2B	4.0054%	82,298	82,350	82,319
IRS R 3.85000% P USD-SOFR-OIS	0.0000%	-785,000	-1,505	-4,212
IRS R 4.00000% P USD-SOFR-OIS	0.0000%	-740,000	-3,595	-5,077
IRS R 4.30000% P USD-SOFR-OIS	0.0000%	-3,819,000	-11,356	-17,034
IRS R 4.50000% P USD-SOFR-OIS	0.0000%	-723,337	-2,016	-2,780
ISKANDAR ENTERPRIS 1A A21 144A	5.0490%	85,000	85,000	84,513
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	42,379	40,241	41,131
JOHN DEERE OWNER TRUST 2 A A2B	3.9154%	75,006	75,002	75,014
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	16,917	16,952	16,944
JOHN DEERE OWNER TRUST 20 B A3	5.1800%	11,687	11,745	11,729
JOHN DEERE OWNER TRUST 20 C A3	5.4800%	66,395	66,787	66,736
JOHN DEERE OWNER TRUST 20 C A3	4.0600%	169,067	168,926	168,732
JPMCC COMMERCIAL MORTG JP6 ASB	3.2829%	50,268	50,033	50,062
JPMDB COMMERCIAL MORTGA C5 ASB	3.4919%	6,241	6,200	6,222
JPMDB COMMERCIAL MORTGA C7 ASB	3.2419%	96,346	95,750	95,651
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	28,224	28,228	28,224
KUBOTA CREDIT OWNER 1A A2 144A	4.6100%	73,904	74,138	74,000
KUBOTA CREDIT OWNER 2A A2 144A	4.4800%	129,985	130,589	130,111
LEX TRUST 2026-450 450 A 144A	5.0264%	43,000	43,012	43,067
LQR TRUST 2025-CAL CALI A 144A	5.2764%	31,000	30,797	30,961
M&T BANK AUTO RECE 1A A2B 144A	4.1254%	53,118	52,954	53,135
MERCEDES-BENZ AUTO LEASE A A2B	4.1454%	96,651	96,729	96,711
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	4,127	4,127	4,129
MERCEDES-BENZ AUTO RECEIV 1 A3	4.7800%	247,000	248,066	248,082
MERRILL LYNCH MORTGAGE HE2 A1B	4.7789%	6,643	6,349	6,549
MLTI TRUST 2026-MLTI A10 144A	5.0764%	120,000	120,000	120,000
MLTI TRUST 2026-SF SF75 A 144A	5.0764%	43,000	42,848	43,027
MMAF EQUIPMENT FINAN A A3 144A	5.5400%	93,579	94,690	94,393
MORGAN STANLEY RE NEW1 A1 144A	5.2760%	98,327	98,326	97,766
MTN COMMERCIAL MOR LPFX A 144A	4.9870%	100,000	100,000	99,812
NATIONAL COMMERCIAL IND A 144A	5.0264%	100,000	100,000	100,062
NAVIENT PRIVATE EDU A A2B 144A	4.6909%	1,515	1,511	1,515
NAVIENT PRIVATE EDU BA A3 144A	5.2409%	37,755	37,849	37,843
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	30,831	30,452	30,587
NCMF TRUST 2025-MFS MFS A 144A	4.8830%	65,000	65,170	64,456
NFP WEALTH 10/25 DELAYED TL	0.0000%	4,110	4,105	4,102
NISSAN AUTO LEASE TRUST A A2A	4.6000%	61,982	62,050	62,062
NISSAN AUTO LEASE TRUST B A2B	4.0354%	31,855	31,861	31,856
NISSAN AUTO RECEIVABLES 2 A A3	4.9100%	29,466	29,505	29,505
NISSAN AUTO RECEIVABLES A A2B	4.0754%	94,513	94,301	94,560
NISSAN AUTO RECEIVABLES B A2A	4.0000%	179,000	178,924	178,809
NYC COMMERCIAL MO 1PARK A 144A	4.9552%	115,000	114,955	114,928
OBX 2026-NQM9 TRU NQM9 A1 144A	5.4700%	115,000	114,998	114,998
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	111,208	109,144	109,974
PENFED AUTO RECEIVAB A A3 144A	4.7000%	49,265	49,424	49,332
PENN COMMERCIAL MOR P11 A 144A	5.3440%	48,000	48,156	48,477
PFS FINANCING CORP A A 144A	4.2754%	154,000	153,685	154,129
PFS FINANCING CORP B A 144A	4.9500%	280,000	281,864	280,993
PFS FINANCING CORP C A 144A	5.5200%	156,000	157,248	156,564
PFS FINANCING CORP C A 144A	4.5754%	100,000	100,357	100,354
PORSCHE FINANCIAL A 1A A3 144A	4.4400%	131,815	132,378	131,931
PORSCHE INNOVATIVE 1A A2A 144A	4.6000%	48,089	48,187	48,175
PORSCHE INNOVATIVE 1A A2B 144A	4.1214%	66,167	66,181	66,192
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	130,000	130,007	129,548
PROGRESS RESIDENTI SFR7 D 144A	5.5000%	140,000	134,265	138,806
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	98,059	98,129	98,497
PRPM 2025-NQM3 TR NQM3 A1 144A	0.0000%	101,430	101,490	101,544
PRPM 2026-NQM2 TR NQM2 A1 144A	5.2640%	98,281	98,281	97,726
PYE-BARKER 12/25 COV-LITE DELA	0.0000%	36,227	36,332	36,272
QTS ISSUER ABS II L 1A A2 144A	5.3640%	40,000	39,773	39,505
QTS ISSUER ABS II L 3A A2 144A	6.1560%	40,000	39,821	39,688
SANTANDER DRIVE AUTO RECE 3 A2	4.6300%	51,363	51,361	51,412
SANTANDER DRIVE AUTO RECE 3 A3	4.3800%	165,000	165,421	165,082
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	929	929	908
SFS AUTO RECEIVABLE 2A A2 144A	4.5200%	78,405	78,558	78,476
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	92,522	74,243	77,448
SG RESIDENTIAL MORTG 1 A1 144A	5.0980%	108,301	108,250	107,421
SHRN TRUST 2025-MF MF18 A 144A	4.8764%	125,000	123,179	124,922

	Coupon	Units	Cost	Market Value
SHRN TRUST 2025-MF MF18 B 144A	5.1264%	22,000	21,964	22,014
SIERRA TIMESHARE 202 1A A 144A	3.0500%	24,558	24,337	24,453
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	3,747	3,748	3,745
SMB PRIVATE EDUCATI A A2B 144A	4.5909%	17,498	17,452	17,494
SOFI CONSUMER LOAN PR 1 A 144A	4.8000%	20,474	20,535	20,502
SOFI CONSUMER LOAN PR 1 A 144A	4.0600%	88,750	88,788	88,471
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	68,783	68,955	68,873
SOFI CONSUMER LOAN PR 2 A 144A	4.2700%	207,643	207,642	207,367
STELLANTIS FINANCIA AA A2 144A	4.6300%	107,556	107,815	107,676
STELLANTIS FINANCIA BA A2 144A	4.3100%	176,342	176,771	176,311
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	11,937	11,937	11,952
TESLA AUTO LEASE TRU B A3 144A	4.8200%	51,072	51,165	51,140
T-MOBILE US TRUST 20 1A A 144A	4.7400%	166,000	166,911	166,599
TOYOTA AUTO RECEIVABLES C A2B	3.9254%	343,099	342,930	343,098
TOYOTA AUTO RECEIVABLES D A2A	3.8900%	110,997	111,043	110,858
TOYOTA LEASE OWNER B A2B 144A	3.9614%	87,899	87,907	87,917
TOYOTA LEASE OWNER T B A4 144A	4.2500%	166,000	166,112	165,985
TRACE3 10/25 DELAYED TL	0.0000%	8,089	7,981	7,930
TRILLIUM CREDIT CARD 1A A 144A	4.2005%	501,000	501,990	501,609
TRILON 6/26 DELAYED TL	0.0000%	6,676	6,651	6,667
U S TREASURY NOTE	1.8750%	292,500	261,700	258,028
U S TREASURY NOTE	4.0000%	1,025,000	1,018,515	1,017,553
U S TREASURY NOTE	4.5000%	222,500	227,798	224,734
UBS COMMERCIAL MORTGAGE C7 ASB	3.5860%	10,865	10,813	10,797
UNIV TRUST 2025-AP APTS A 144A	5.3264%	115,000	113,629	114,673
USAA AUTO OWNER TRUS A A2 144A	3.9800%	105,362	105,363	105,320
USB AUTO OWNER TRUS 1A A2 144A	4.5100%	88,094	88,291	88,131
VERIZON MASTER TRUST 3 A1A	5.3400%	97,000	97,830	97,821
VERIZON MASTER TRUST 6 A1B	4.2914%	145,000	145,496	145,521
VERIZON MASTER TRUST 7 A1A	5.6700%	208,000	210,428	209,189
VERUS SECURITIZAT 12 A1LC 144A	5.1100%	115,000	114,897	113,538
VERUS SECURITIZATION 1 A1 144A	4.8630%	105,232	105,202	104,302
VOLKSWAGEN AUTO LEASE TR A A2B	4.0214%	127,054	127,060	127,085
VOLKSWAGEN AUTO LEASE TR B A2A	3.9700%	56,175	56,121	56,083
VOLKSWAGEN AUTO LOAN ENH 2 A2A	4.0000%	120,945	120,944	120,799
VOLKSWAGEN AUTO LOAN ENH 2 A2B	3.9914%	94,068	94,048	94,077
WATLOW 6/26 COV-LITE DELAYED T	0.0000%	4,157	4,147	4,150
WELLS FARGO COMMERCIAL C41 ASB	3.3900%	12,568	12,444	12,504
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	13,675	13,523	13,626
WESTERN DENTAL HOLDINGS/SONRAV	0.0000%	3,471	3,471	3,471
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	14,752	14,759	14,759
WESTLAKE AUTOMOBIL 1A A2A 144A	4.0200%	165,000	164,923	164,825
WESTLAKE AUTOMOBIL 1A A2B 144A	4.1054%	6,046	6,047	6,047
WESTLAKE AUTOMOBIL 2A A2A 144A	4.6600%	59,300	59,429	59,372
WESTLAKE AUTOMOBIL 2A A2A 144A	4.2600%	166,000	165,992	165,870
WESTLAKE AUTOMOBIL 2A A2B 144A	4.2054%	79,410	78,831	79,454
WESTLAKE AUTOMOBILE P1 A3 144A	4.5800%	89,000	89,269	89,178
WF CARD ISSUANCE TRUST A2 A	4.2900%	320,000	320,494	320,193
WFCIT 2024-A1 A	4.9400%	99,000	99,924	99,461
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	4,437	4,434	4,439
WORLD OMNI AUTO RECEIVAB D A2A	3.9100%	96,423	96,338	96,342
WORLD OMNI AUTO RECEIVAB D A2B	3.9354%	154,762	154,572	154,838
WORLD OMNI AUTOMOBILE LE A A2A	4.0200%	100,000	99,876	99,757
WORLD OMNI AUTOMOBILE LE A A2B	4.0154%	70,526	70,479	70,536
WORLD OMNI SELECT AUTO T A A2A	4.1400%	103,887	104,101	103,750
XPLORE INC. CVR	0.0000%	137	0	0
Total of Domestic Corporate & Other Bonds			22,812,072	22,839,794

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	2,153,689	1,888,564	1,544,870
US TREAS-CPI INFLAT	0.5000%	1,489,540	1,465,921	1,451,357
US TREAS-CPI INFLAT	1.3750%	2,495,119	2,370,890	2,254,290
US TREAS-CPI INFLAT	1.7500%	1,836,151	1,830,640	1,800,313
US TREAS-CPI INFLAT	1.8750%	5,668,114	5,657,463	5,542,505
US TREAS-CPI INFLAT	3.6250%	695,743	725,495	713,154
US TREAS-CPI INFLAT	3.8750%	1,144,227	1,239,629	1,201,352
US TREAS-CPI INFLAT	3.3750%	262,590	293,733	282,658
US TREAS-CPI INFLAT	2.3750%	1,469,953	1,440,763	1,398,173
US TREAS-CPI INFLAT	2.5000%	259,736	268,713	262,983
US TREAS-CPI INFLAT	2.1250%	5,544,145	5,584,692	5,400,267

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	0.7500%	2,132,466	1,833,585	1,610,590
US TREAS-CPI INFLAT	0.6250%	2,614,516	2,463,593	2,229,856
US TREAS-CPI INFLAT	0.8750%	1,909,917	1,875,309	1,651,000
US TREAS-CPI INFLAT	0.2500%	1,825,599	1,671,843	1,505,864
US TREAS-CPI INFLAT	0.1250%	6,826,570	6,347,020	6,008,094
US TREAS-CPI INFLAT	0.3750%	26,894	26,883	26,444
US TREAS-CPI INFLAT	1.2500%	2,461,867	2,429,329	2,395,619
US TREAS-CPI INFLAT	1.5000%	1,131,210	944,646	859,010
US TREAS-CPI INFLAT	1.1250%	3,278,324	3,227,689	3,141,109
US TREAS-CPI INFLAT	1.6250%	3,114,893	3,135,712	3,084,867
WII USTPF UNIT	0.0000%	7,473,704	85,042,699	94,486,958
Total of Inflation Protection Securities			131,764,811	138,851,329

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	25,679	25,615	25,732
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	90,096	89,786	87,145
ACI ROVER PARENT 6/26 TLB	0.0000%	106,461	105,929	106,168
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	20,245	19,981	19,992
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADI GLOBAL DISTRIBUTION FUNDIN	0.0000%	9,625	9,577	9,637
ADIENT 1/24 TLB2	0.0000%	0	0	0
AHEAD 7/24 TLB3	0.0000%	89,155	88,791	87,564
AIT WORLDWIDE 4/26 COV-LITE TL	0.0000%	73,812	73,074	73,794
ALERA GROUP 1/26 COV-LITE TLB	0.0000%	99,374	99,334	94,269
ALIXPARTNERS 7/25 (USD) TL	0.0000%	33,264	33,071	33,044
ALKERMES 1/26 TLB	0.0000%	27,291	27,222	27,359
ALLEGRO MICROSYSTEMS 1/26 COV-	0.0000%	27,341	27,205	27,239
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	200,404	200,013	197,536
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	80,087	79,807	80,115
AMERICAN AIRLINES 5/26 TLB	0.0000%	61,217	60,605	60,401
AMERICAN AXLE 12/22 TLB	0.0000%	0	0	0
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	36,196	36,018	23,950
AMR 5/25 TLB	0.0000%	37,423	37,302	37,423
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	53,348	53,152	53,375
AMWINS 1/26 COV-LITE TLB	0.0000%	127,148	126,989	124,218
ANKURA 12/24 COV-LITE TLB	0.0000%	89,895	88,579	84,816
API GROUP 5/26 COV-LITE TLB	0.0000%	331,577	332,406	330,781
APPLIED SYSTEMS 2/24 TL	0.0000%	0	0	0
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	69,097	69,356	48,714
ARAMARK 12/25 TL	0.0000%	56,864	56,583	56,836
ARAMSCO 10/23 COV-LITE TL	0.0000%	26,355	25,883	14,759
ARBY'S/INSPIRE BRANDS 11/25 CO	0.0000%	63,066	63,066	63,060
ARCIS 1/25 TLB	0.0000%	55,855	55,760	55,925
ARCLIGHT GCX 1/25 TLB	0.0000%	19,076	19,028	19,052
ARCOSA 6/25 COV-LITE TL	0.0000%	14,658	14,658	14,663
ARCWOOD ENVIRONMENTAL 3/26 TLB	0.0000%	10,744	10,784	10,784
ASCENSUS 12/24 COV-LITE TLB	0.0000%	133,461	131,459	130,180
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	90,244	83,922	84,510
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	71,928	71,401	64,055
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	0	0	0
ASPIRE BAKERIES 01/26 COV-LITE	0.0000%	19,859	19,760	19,917
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	68,854	66,722	13,082
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	88,834	80,973	9
ATHENAHEALTH 5/26 COV-LITE TLB	0.0000%	272,063	270,792	268,934
ATLANTIC AVIATION 2/25 TL	0.0000%	90,121	90,158	90,161
AUTHENTIC BRANDS 12/24 TLB	0.0000%	202,992	201,222	202,992
AUTODATA/JD POWER 7/24 TL	0.0000%	29,646	29,665	28,821
AVALARA 9/25 COV-LITE TL	0.0000%	78,188	77,891	74,728
BAY CLUB 1/26 COV-LITE TL	0.0000%	45,399	45,172	45,418
BCPE HIPH/HARRINGTON 6/26 COV-	0.0000%	78,843	78,448	78,843
BEACON ROOFING/QXO 6/26 TLB	0.0000%	399,280	398,281	398,170
BELDEN 6/26 COV-LITE TL	0.0000%	78,111	77,992	78,111
BENDING SPOONS 12/25 INCREMENT	0.0000%	30,596	29,372	30,060
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	0	0	0
BERLIN PACKAGING 7/25 TL	0.0000%	13,790	13,548	13,709
BETTCHER INDUSTRIES 3/26 TL	0.0000%	41,373	41,321	41,424
BIOMARIN PHARMACEUTICAL 1/26 C	0.0000%	68,012	67,842	67,978
BLACKSTONE CQP 1/26 TLB	0.0000%	51,396	51,127	51,066
BOYD/AB BOYD 5/26 COV-LITE TLB	0.0000%	86,718	81,515	84,116
BROOKS AUTOMATION 2/22	0.0000%	127,839	127,200	127,679

	Coupon	Units	Cost	Market Value
BWAY 11/25 COV-LITE TLB	0.0000%	75,100	74,582	73,973
C&D TECHNOLOGIES 1/25 TL	0.0000%	16,997	16,943	16,827
CAMPING WORLD 6/21 COV-LITE TL	0.0000%	105,386	101,548	100,156
CAST & CREW ENTERTAINMENT	0.0000%	131,954	131,370	49,318
CASTROL 6/26 (USD) COV-LITE TL	0.0000%	53,439	53,172	53,372
CBS OUTDOOR 9/25 TLB	0.0000%	21,353	21,326	21,315
CEDAR FAIR 4/24 TLB	0.0000%	43,295	43,301	42,841
CENTURI GROUP 12/25 COV-LITE T	0.0000%	49,243	49,119	49,212
CERTARA 10/25 COV-LITE TLB	0.0000%	13,000	13,049	12,968
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	62,840	62,905	62,722
CHASE CORPORATION 4/25 COV-LIT	0.0000%	25,869	25,611	25,869
CHEWY 6/26 COV-LITE TLB	0.0000%	197,045	197,045	196,799
CHG HEALTHCARE 4/26 TLB	0.0000%	135,491	135,274	135,484
CITADEL SECURITIES 6/26 TLB	0.0000%	39,753	39,704	39,657
CITCO 1/26 TLB	0.0000%	98,601	98,355	98,267
CLARIVATE ANALYTICS 5/25	0.0000%	14,717	14,644	13,528
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	51,506	50,769	47,299
CLEAN HARBORS 9/25 TLB	0.0000%	44,712	44,712	44,824
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	86,800	85,375	70,597
COLONIAL PIPELINE 6/25 TLB	0.0000%	344,713	343,709	342,273
COLONIAL PIPELINE 6/26 COV-LIT	0.0000%	94,699	94,277	94,028
COLUMBUS MCKINNON 1/26 TLB	0.0000%	94	93	94
COMPOSECURE 1/26 TL	0.0000%	5,420	5,414	5,384
CONFLUENT MEDICAL 7/25 COV-LIT	0.0000%	25,262	25,284	25,357
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	53,587	49,568	49,133
CONSOLIDATED CONTAINER/ALTIUM	0.0000%	0	0	0
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	63,677	63,518	63,594
CONSTRUCTION PARTNERS 6/26 TLB	0.0000%	21,359	21,305	21,331
COORSTEK 10/25 COV-LITE TLB	0.0000%	52,025	51,939	52,047
COORSTEK 6/26 COV-LITE TLB	0.0000%	51,157	51,298	51,189
CORELOGIC 6/21 COV-LITE TL	0.0000%	188,864	180,682	186,503
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	93,039	89,626	90,015
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	98,373	95,290	62,221
COVANTA/REWORLD 12/24 TLB	0.0000%	41,245	41,337	41,235
COVANTA/REWORLD 12/25 COV-LITE	0.0000%	25,835	25,803	25,794
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	186,948	186,530	186,111
CREATIVE ARTISTS 7/25 TL	0.0000%	45,790	45,856	45,748
CUBE INDUSTRIALS/CIRCOR 10/25	0.0000%	21,858	21,803	21,858
CULLIGAN 1/26 COV-LITE TLB	0.0000%	152,766	151,950	152,561
CULLIGAN 6/26 (USD) TLB	0.0000%	52,021	51,891	51,963
DAYFORCE 10/25 TLB	0.0000%	53,096	52,196	48,244
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	57,532	55,537	55,543
DEXKO GLOBAL 3/26 (USD) COV-LI	0.0000%	20,382	19,532	19,701
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	120,214	120,143	105,638
DISCOVERY GLOBAL/WARNER BROS.	0.0000%	198,071	197,576	198,053
DRW 6/24 TLB	0.0000%	75,546	75,130	72,303
DTZ/CUSHMAN 5/26 COV-LITE TLB	0.0000%	10,110	10,085	10,085
DYCOM INDUSTRIES 1/26 COV-LITE	0.0000%	21,600	21,546	21,607
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	98,337	96,170	94,097
EAB / ADVISORY BOARD 6/21 COV-	0.0000%	41,449	40,938	37,115
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	152,975	149,505	145,358
ELANCO ANIMAL HEALTH 10/25 COV	0.0000%	37,708	37,720	37,680
ELECTRONIC ARTS 3/26 (USD) TLB	0.0000%	194,435	191,763	194,853
EMG UTICA 10/24 TLB	0.0000%	21,968	21,748	22,023
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	123,277	122,660	123,215
ENGINEERED COMPONENTS/CENTROMO	0.0000%	67,693	65,662	67,862
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	0	0	0
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	80,115	80,056	76,033
FAIRBANKS MORSE 9/25 TL	0.0000%	51,784	51,956	51,920
FINASTRA 7/25 (USD) COV-LITE T	0.0000%	193,062	191,132	177,328
FIRST ADVANTAGE 7/25 TLB	0.0000%	124,902	123,069	123,140
FLEETCOR/CORPAY 9/25 COV-LITE	0.0000%	46,139	46,111	45,999
FLOW CONTROL GROUP/FCG 2/26 CO	0.0000%	31,919	31,839	32,013
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	130,546	129,156	129,073
FNZ GROUP 11/24 (USD) TLB	0.0000%	138,681	135,908	109,299
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	225,138	223,630	219,397
FRANKLIN SQUARE 4/24 TLB	0.0000%	42,830	42,723	39,457
GARRETT MOTION 1/25 TLB	0.0000%	47,485	47,275	47,426
GENESEE & WYOMING 4/24 TL	0.0000%	46,782	46,629	46,560
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GIP PILOT 5/26 COV-LITE TLB	0.0000%	3,283	3,274	3,279
GO DADDY 12/24 B8 TLB	0.0000%	0	0	0

	Coupon	Units	Cost	Market Value
GOLDEN NUGGET/LANDRYS 1/22 COV	0.0000%	118,667	116,999	118,486
GOLDEN STATE FOODS 1/26 COV-LI	0.0000%	34,645	34,385	34,660
GOOSEHEAD INSURANCE 7/25 TLB	0.0000%	133,253	132,232	131,254
GRAHAM PACKAGING 1/26 TLB	0.0000%	28,631	28,559	28,640
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	37,498	36,841	37,451
HARBORTOUCH 12/25 COV-LITE TLB	0.0000%	19,121	19,238	19,033
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	97,671	96,077	97,557
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	27,536	27,261	27,554
HERSCHEND/HARLEM 1/26 COV-LITE	0.0000%	151,115	151,403	151,267
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	78,738	78,376	1,693
HEXION 12/24 TLB	0.0000%	55,461	53,521	53,531
HIGHTOWER 6/26 ADD-ON TLB	0.0000%	27,707	27,637	27,637
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	142,507	142,050	141,283
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	72,923	70,158	71,547
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	64,458	64,109	61,866
HILLENBRAND 2/26 (USD) TLB	0.0000%	57,778	57,554	56,644
HOLOGIC 4/26 (USD) COV-LITE TL	0.0000%	229,229	228,656	224,119
HUB INTERNATIONAL 1/25 TLB	0.0000%	170,504	169,689	170,225
HUDSON RIVER 1/26 TLB	0.0000%	264,969	263,254	262,937
II-VI/COHERENT 9/25 TLB	0.0000%	26,441	26,441	26,375
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	19,100	19,052	19,084
IMPERIAL BAG & PAPER/IMPERIAL	0.0000%	183,593	182,741	181,069
INEOS 12/24 (USD) COV-LITE	0.0000%	40,022	39,643	35,390
INEOS 2/23 TLB	0.0000%	65,214	64,774	59,932
INEOS 6/26 (USD) COV-LITE	0.0000%	60,323	58,212	56,352
INGRAM MICRO 6/25 TLB	0.0000%	50,108	49,877	50,171
INNOMOTICS 10/25 (USD) COV-LIT	0.0000%	33,639	33,471	31,929
INSULET 6/25 TL	0.0000%	14,766	14,729	14,824
INTERNET BRANDS 12/24 TLB4	0.0000%	182,029	165,987	157,273
INTERNET BRANDS 4/23 COV-LITE	0.0000%	49,146	48,286	47,712
INTRAWEST/ALTERRA 7/25 (2028)	0.0000%	115,931	114,536	115,931
INTRAWEST/ALTERRA 7/25 TL	0.0000%	37,413	37,600	37,335
JANUS HENDERSON 3/26 TLB	0.0000%	81,253	80,847	81,084
JANUS HENDERSON 5/26 ADD-ON CO	0.0000%	117,174	117,174	116,931
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	167,380	167,404	167,380
JUPITER BUYER 11/24 TL	0.0000%	0	0	0
KESTRA FINANCIAL 5/26 COV-LITE	0.0000%	219,731	219,590	217,512
K-MAC 7/25 COV-LITE TL	0.0000%	25,945	26,016	25,953
KNIFE RIVER 5/26 COV-LITE TLB	0.0000%	266,283	266,283	266,451
KNOWBE4 7/25 TL	0.0000%	44,326	44,326	34,353
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	77,604	76,679	77,255
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	54,545	54,050	53,318
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	64,400	64,400	37,127
LATHAM POOL 2/22 TLB	0.0000%	24,647	24,155	24,524
LEARNING CARE 5/24 TLB	0.0000%	0	0	0
LES SCHWAB 1/25 TLB	0.0000%	8,980	8,987	8,937
LEVEL 3 5/26 TLB	0.0000%	0	0	0
LIVE NATION 10/25 TLB	0.0000%	105,423	104,896	105,291
LSF12 PHOENIX/ALLIANCE GROUND	0.0000%	25,363	24,863	25,151
LUMEXA 12/25 COV-LITE TLB	0.0000%	36,392	36,301	36,423
MADISON IAQ/MADISON AIR 5/26 C	0.0000%	38,635	38,248	38,534
MADISON SAFETY 9/25 TLB	0.0000%	14,655	14,626	14,657
MANNINGTON MILLS 3/25 TL	0.0000%	20,811	20,602	20,394
MARINER WEALTH ADVISORS 12/25	0.0000%	35,932	35,549	35,874
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	152,535	152,444	150,628
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	160,070	158,881	157,756
MCKESSON MEDICAL 5/26 TLB	0.0000%	54,179	53,908	54,134
MEDIAOCEAN 12/21 TL	0.0000%	40,168	40,075	38,411
MEDIWARE INFORMATION/WELLSKY 7	0.0000%	32,987	33,110	32,928
MEDLINE INDUSTRIES/MOZART 5/26	0.0000%	196,360	196,360	195,049
MEDRISK 6/26 TLB	0.0000%	46,828	46,359	46,359
MERLIN 2/24 (USD)	0.0000%	65,470	63,834	55,636
MINERALS TECH 11/24 COV-LITE T	0.0000%	12,159	12,144	12,159
MIRION TECHNOLOGIES 11/25 COV-	0.0000%	29,769	29,843	29,806
MITCHELL INTERNATIONAL/ENLYTE	0.0000%	28,135	28,135	26,721
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	36	36	36
MKS INSTRUMENTS 1/26 (USD) COV	0.0000%	59,942	59,942	60,062
MODERN AVIATION 5/26 COV-LITE	0.0000%	66,433	66,433	66,433
MSOF BEACON/POTTERS INDUSTRIES	0.0000%	14,387	14,387	14,405
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	76,257	75,876	76,225
NFP WEALTH 10/25 TL	0.0000%	27,670	27,636	27,613
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	26,466	26,404	20,048

	Coupon	Units	Cost	Market Value
NTI BUYER/NETWORK CONNEX 6/26	0.0000%	58,829	58,471	58,314
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	27,775	27,636	27,830
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	2,904	2,846	2,328
OID-OL INTERMEDIATE I 5/25 TL2	0.0000%	48,127	27,432	29,574
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	0	0	0
ONTIC 7/23 COV-LITE TLB	0.0000%	262,855	262,445	262,608
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPENLANE 9/25 TLB	0.0000%	42,365	42,154	42,471
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	21,247	21,141	21,234
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	0	0	0
PARADOCS/ALTER DOMUS 10/25	0.0000%	0	0	0
PARTS AUTHORITY 10/20 TLB	0.0000%	0	0	0
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	46,026	37,741	34,729
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	6,910	6,893	6,906
PENINSULA PACIFIC 8/25 COV-LIT	0.0000%	0	0	0
PERATON 2/21 COV-LITE TLB	0.0000%	0	0	0
PERFORCE SOFTWARE 12/24 TL	0.0000%	89,693	88,123	49,011
PERFORMANCE HEALTH 2/25 COV-LI	0.0000%	28,331	28,047	27,835
PEX 11/24 COV-LITE TLB	0.0000%	55,472	55,468	55,334
PING IDENTITY 11/25 COV-LITE T	0.0000%	29,649	29,611	28,834
PLASTIPAK PACKAGING 9/25 COV-L	0.0000%	31,244	31,088	31,201
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	115,758	107,045	70,265
PODS 5/26 COV-LITE TLB	0.0000%	118,121	116,349	114,747
POWER SOLUTIONS 5/26 (USD) COV	0.0000%	46,341	46,283	46,341
POWER SOLUTIONS 6/24	0.0000%	114,473	114,642	114,473
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	30,071	29,967	29,845
PRESTIGE BRANDS/PRESTIGE CONSU	0.0000%	28,808	28,736	28,808
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	169,560	99,603	125,443
PRO MACH 5/26 COV-LITE TLB	0.0000%	85,619	85,631	85,641
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	108,228	107,519	77,897
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	21,373	20,465	11,631
PROLAMINA 2/26 (USD) COV-LITE	0.0000%	183,639	180,223	180,261
PROMETRIC 6/25 COV-LITE TLB	0.0000%	5,836	5,836	5,828
PROOFPOINT 6/25 ADD-ON TL	0.0000%	0	0	0
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	132,183	131,640	132,541
PYE-BARKER 12/25 COV-LITE TL	0.0000%	334,589	335,431	335,008
QUALTRICS 2/25 TLB	0.0000%	21,394	21,367	17,821
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	63,171	59,855	62,540
QUIDELORTHO 8/25 TL	0.0000%	68,330	68,233	67,134
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	39,862	39,763	39,812
QUIKRETE 3/24 TLB	0.0000%	98,000	98,000	98,009
RAISING CANES 10/25 COV-LITE T	0.0000%	70,035	70,020	69,685
RAISING CANES 9/24 TL	0.0000%	76,970	77,042	76,585
RANPAK/RANGER PACKAGING 12/24	0.0000%	12,299	12,176	12,226
RE/MAX 7/21 COV-LITE TLB	0.0000%	61,501	60,949	61,271
REALPAGE 12/24 INCREMENTAL TL	0.0000%	0	0	0
REALPAGE 2/21 COV-LITE TL	0.0000%	135,057	133,955	126,068
RELADYNE 2/22 COV-LITE TL	0.0000%	89,252	89,395	87,851
RELATIVITY INTERMEDIATE HOLDCO	0.0000%	9,703	9,678	9,460
RESILIENCE PARENT/MACLEAN POWE	0.0000%	197,467	197,435	196,993
RESONETICS 7/25 COV-LITE TLB	0.0000%	50,710	50,567	50,612
RING CONTAINER 9/25 COV-LITE T	0.0000%	11,751	11,722	11,758
RITHUM 7/25 TL	0.0000%	93,682	91,016	88,178
ROCKPOINT GAS STORAGE 4/26 TLB	0.0000%	58,140	57,559	58,113
ROCKWOOD SERVICE/ACUREN 5/26 C	0.0000%	13,170	13,211	13,167
RV RETAILER/BLUE COMPASS RV 2/	0.0000%	40,094	39,410	38,671
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	63,174	62,942	62,996
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	26,351	26,268	26,340
SABRE INDUSTRIES 8/25 COV-LITE	0.0000%	197,677	198,448	198,129
SAVAGE ENTERPRISES 5/26 TLB	0.0000%	24,394	24,394	24,368
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	50,145	50,042	50,177
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	63,108	61,145	62,583
SEBIA/ARGENT FINCO 11/25 COV-L	0.0000%	0	0	0
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	7,630	7,592	7,463
SEDGWICK CMS 2/23 TLB	0.0000%	397,117	394,485	391,954
SHARP 9/25 TLB	0.0000%	32,895	32,896	32,964
SHERMCO/PIONEER ACQUISITIONCO	0.0000%	31,549	31,470	31,540
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	166,030	164,460	166,370
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	77,710	77,559	77,662
SK MOHAWK 12/25 TL	0.0000%	6,914	6,243	7,813
SKECHERS USA 9/25 (USD) COV-LI	0.0000%	41,743	41,723	41,907
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	11,255	10,284	5,595

	Coupon	Units	Cost	Market Value
SKYSHIELD/SMITHS DETECTION 6/2	0.0000%	92,424	89,998	92,309
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	180,398	167,221	150,406
SOLENI 7/25 COV-LITE TLB	0.0000%	0	0	0
SOLSTICE ADVANCED MATERIALS 9/	0.0000%	5,104	5,097	5,123
SONARSOURCE 12/25 COV-LITE TL	0.0000%	70,164	66,255	64,901
SOPHOS 11/24 INCREMENTAL COV-L	0.0000%	139,761	137,599	129,367
SOUTHERN VETERINARY/MISSION PE	0.0000%	0	0	0
SOVOS COMPLIANCE 7/25 COV-LITE	0.0000%	109,849	105,724	102,727
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 5/26 TLB	0.0000%	92,976	92,976	92,697
STARWOOD PROPERTY 7/25 (2027)	0.0000%	69,920	67,889	69,527
STARWOOD PROPERTY 7/25 (2030)	0.0000%	0	0	0
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	0	0	0
STYROLUTION 1/20 (USD) TLB	0.0000%	0	0	0
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	33,053	32,951	32,984
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	61,920	61,917	61,997
SUNRISE FINANCING 1/25 AAA TLB	0.0000%	17,475	17,388	17,222
SUNSOURCE 3/24 TL	0.0000%	0	0	0
SUSE 7/25 (USD) TL	0.0000%	42,480	42,181	41,312
SWORD PURCHASER/SEALED AIR 4/2	0.0000%	157,754	151,746	153,638
SYNECHRON 10/24 TLB	0.0000%	31,435	31,121	29,287
TACALA 9/25 TLB	0.0000%	197,449	198,033	197,491
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	99,595	99,561	99,813
TECTA AMERICA 12/25 TLB	0.0000%	160,748	160,748	160,777
TECTA AMERICA 6/26 COV-LITE TL	0.0000%	0	0	0
TEKNI-PLEX 10/24 B6 TLB	0.0000%	52,413	52,225	50,164
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	61,215
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	145,651	138,744	123,075
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	92,393	92,216	92,671
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	0	0	0
THERMOSTAT BUYER/REEDY/PREMIST	0.0000%	8,440	8,440	8,318
THEVELIA/TRICOR GROUP/VISTRA 7	0.0000%	97,137	96,059	94,253
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	219,655	215,625	190,660
TMS/TUBE CITY 1/25 TLB	0.0000%	54,341	53,639	54,375
TRACE3 10/25 TLB	0.0000%	76,798	75,777	75,286
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	0	0	0
TRAVERSE MIDSTREAM 4/26 TLB	0.0000%	252,078	251,447	251,763
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	65,698	65,264	65,780
TRICO GROUP/FIRST BRANDS 10/25	0.0000%	0	0	0
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	133,823	133,519	124,916
TRILON 6/26 COV-LITE TL	0.0000%	75,100	74,818	75,006
TRONOX FINANCE 9/24 TLB	0.0000%	36,885	36,701	29,930
TRUCORDIA INSURANCE 6/25 TLB	0.0000%	39,113	39,015	34,810
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	199,619	197,942	194,678
TTF/SOLIAANT HEALTH/SOLIAANT LOW	0.0000%	34,003	33,663	24,771
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	209,138	209,069	196,542
UNITED TALENT 11/25 COV-LITE T	0.0000%	14,000	13,965	14,026
UNIVERSAL HOSPITAL/AGLITI HEA	0.0000%	0	0	0
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	280,971	281,336	280,935
USALCO 7/25 TL	0.0000%	27,999	27,872	27,888
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	51,824	51,686	51,824
VALVOLINE 3/25 COV-LITE TLB	0.0000%	0	0	0
VECTOR/USNR WOOD FIBER 10/21 T	0.0000%	18,933	17,797	17,766
VEEAM SOFTWARE 7/25 COV-LITE T	0.0000%	67,006	66,480	64,242
VERACODE 5/22 TL	0.0000%	114,512	100,651	39,808
VERITEXT 12/24 TLB	0.0000%	0	0	0
VESTIS 2/24 TL	0.0000%	35,090	35,002	34,520
VICTORY CAPITAL 9/25 TLB3	0.0000%	198,071	197,966	197,112
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/O2 9/20 (USD) COV	0.0000%	116,961	116,958	111,819
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	86,214	85,998	86,170
VIRTUSA 6/24 COV-LITE TLB2	0.0000%	0	0	0
VODAFONEZIGGO/LIBERTY GLOBAL 1	0.0000%	46,850	45,913	45,108
WATCHGUARD TECHNOLOGIES 6/22 C	0.0000%	23,456	23,515	21,712
WATLOW 6/26 COV-LITE TLB	0.0000%	56,343	56,202	56,237
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	21,678	21,634	21,727
WESTERN DENTAL HOLDINGS/SONRAV	0.0000%	21,025	19,670	21,025
WHATABRANDS/WHATABURGER 12/24	0.0000%	153	153	153
WHITE CAP 6/24 TLB	0.0000%	154,381	153,620	154,021
WHITEWATER WHISTLER 12/24 TLB	0.0000%	0	0	0

	Coupon	Units	Cost	Market Value
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	33,354	32,728	33,372
WORLD WIDE TECHNOLOGY 7/25 TLB	0.0000%	21,931	21,828	21,803
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	194,247	193,194	193,831
XPLOR TECHNOLOGIES 10/25 COV-L	0.0000%	160,561	160,470	146,512
ZELIS/REDCARD 10/24 TLB	0.0000%	64,961	64,637	63,331
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	15,258	15,111	14,876
ZUFFA/TKO GROUP 5/26 B7 COV-LI	0.0000%	243,750	243,694	242,836
ZUORA 12/24 COV-LITE TLB	0.0000%	102,668	99,600	93,941
Total of Senior Secured Loans			24,547,753	23,659,540
Total of Domestic Fixed Income Securities			179,124,636	185,350,662
International Securities				21.55%
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	266,988	264,401	257,812
AUSTRALIA GOVERNMENT BOND REGS	3.8443%	215,000	190,235	232,714
AUSTRALIA GOVERNMENT BOND REGS	1.2963%	135,000	100,719	78,551
AUSTRALIA GOVERNMENT BOND REGS	2.8510%	390,000	353,215	370,082
AUSTRALIA GOVERNMENT BOND REGS	0.9911%	255,000	189,634	230,181
AUSTRALIA GOVERNMENT BOND REGS	0.3098%	485,000	357,518	366,924
AUSTRALIA GOVERNMENT BOND REGS	1.7098%	180,000	142,711	139,716
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	6,694,000	5,273,504	5,333,719
CCP_ZCS. R BRL-CDI 1D CME	0.0100%	2,800,000	2,388	10,612
CCP_ZCS._R BRL-CDI 1D CME	13.2350%	-2,800,000	0	0
CANADA				
BAUSCH + LOMB 12/25 COV-LITE T	0.0000%	27,710	27,571	27,744
BIFM/BROOKFIELD GLOBAL/BGIS 9/	0.0000%	100,502	97,974	100,753
BURGER KING/RESTAURANT 6/24 TL	0.0000%	82,053	82,164	81,883
CARDS II TRUST 1A A 144A	4.2738%	282,000	282,181	282,053
CELESTICA 5/24	0.0000%	0	0	0
EVERGREEN CREDIT CAR 1A A 144A	4.1838%	439,000	440,371	440,290
FOUR SEASONS 9/25 TLB	0.0000%	0	0	0
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	261,803	261,803	261,672
GOLDEN CREDIT CARD T 1A A 144A	1.1400%	336,000	329,703	334,805
GOVERNMENT OF CANADA	0.5000%	303,735	211,800	162,178
GOVERNMENT OF CANADA	2.0000%	286,968	251,027	214,876
GOVERNMENT OF CANADA	0.2500%	78,175	49,280	37,405
GOVERNMENT OF CANADA	3.0000%	293,582	246,518	243,087
GOVERNMENT OF CANADA	1.2500%	313,370	237,883	202,744
GOVERNMENT OF CANADA	1.5000%	326,950	257,529	224,899
GOVERNMENT OF CANADA	4.0000%	294,114	253,226	241,089
JONES DESLAURIERS/NAVACORD 12/	0.0000%	63,093	62,644	60,269
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	126,912	126,597	123,307
POINTCLICKCARE 7/25 TL	0.0000%	0	0	0
ROCKPOINT GAS STORAGE 10/25 TL	0.0000%	0	0	0
XPLORE INC EQUITY	0.0000%	1,425	7,125	1,425
XPLORNET/XPLORE 10/24 SUPER	0.0000%	0	0	0
CAYMAN ISLANDS				
NORD ANGLIA/FUGUE FINANCE 1/26	0.0000%	110,945	110,704	110,532
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	37,102	31,709	25,229
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	157,428	124,934	5,904
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	1,225,290,530	1,423,132	1,476,395
BONOS DE LA TESORERIA DE LA RE	2.1000%	461,994,790	498,213	481,255
COLOMBIA				
CCP_OIS._R COP-IBR-OIS COMPOUN	12.1700%	0	0	0
COLOMBIAN TES	13.2500%	701,200,000	186,575	213,975
COLOMBIAN TES	12.7500%	810,100,000	206,077	247,294
COLOMBIAN TES	3.7500%	4,118,487,544	872,595	958,632
COLOMBIAN TES	2.2500%	3,983,917,430	989,930	1,026,115
COLOMBIAN TES	5.0000%	450,331,640	93,726	113,524
COLOMBIAN TES	6.5000%	5,159,931,470	1,543,009	1,427,071
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	1,459,087	219,275	211,087
EURO CURRENCY GEOGRAPHIC				
CCP_IFS. P EUR-EXT-CPI CME	2.3398%	59,000	0	940
CCP_IFS. P EUR-EXT-CPI CME	2.2800%	75,000	0	-24
CCP_IFS._P EUR-EXT-CPI CME	0.0100%	-134,000	-26	0

	Coupon	Units	Cost	Market Value
CCP_IRS. P EUR-EURIBOR 6M CME	2.9750%	141,000	0	1,049
CCP_IRS. P EUR-EURIBOR 6M CME	3.1040%	60,000	204	1,154
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	-240
CCP_IRS. R EUR-EURIBOR 6M CME	2.5290%	20,000	0	-93
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	2.9800%	-20,000	-195	0
IRS R 3.52000% P EUR-EURIBOR	0.0000%	-263,000	-1,732	-531
FRANCE				
BASF COATINGS 4/26 (USD) TLB	0.0000%	198,924	197,929	199,471
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	28,516	28,231	27,518
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	210,545	208,516	200,994
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	971,272	1,120,268	1,122,900
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	416,845	452,922	447,289
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	4,428,976	4,697,090	4,460,081
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	653,623	751,599	740,993
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	761,570	914,704	866,218
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	452,400	546,772	546,754
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	708,189	891,040	904,834
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	263,218	270,387	257,185
NUMERICABLE / YPSO / ALTICE 10	0.0000%	32,370	32,614	32,985
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	73,005	71,787	72,663
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	851,552	967,789	961,869
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	965,268	1,121,315	948,796
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	8,074,000	2,167,290	2,144,341
ISRAEL GOVERNMENT BOND - CPI L	0.1000%	100,000	26,428	36,911
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	450,000	122,396	162,185
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	731,988	768,617	767,747
ITALY BUONI POLIENNALI DE 144A	0.1500%	262,623	242,809	181,789
ITALY BUONI POLIENNALI DE 144A	1.8000%	495,360	553,089	568,671
ITALY BUONI POLIENNALI DE 144A	2.3500%	613,911	773,430	753,340
ITALY BUONI POLIENNALI DE 144A	3.1000%	0	0	0
ITALY BUONI POLIENNALI DE 144A	2.5500%	1,068,540	1,351,679	1,299,439
ITALY BUONI POLIENNALI DE 144A	0.4000%	670,334	743,452	747,257
ITALY BUONI POLIENNALI DE 144A	1.2500%	655,044	711,329	753,439
ITALY BUONI POLIENNALI DE 144A	1.3000%	539,162	604,857	618,050
ITALY BUONI POLIENNALI DE 144A	2.4000%	440,093	524,957	527,154
ITALY BUONI POLIENNALI DE 144A	2.2500%	117,811	138,437	135,184
ITALY BUONI POLIENNALI DE REGS	1.5000%	644,492	714,022	744,811
ITALY BUONI POLIENNALI DE REGS	1.1000%	231,800	273,960	264,799
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	0.0100%	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	0.6000%	6,810,132	43,307	41,609
JAPANESE GOVERNMENT CPI LINKED	0.1000%	92,681,618	681,503	570,096
JAPANESE GOVERNMENT CPI LINKED	0.0050%	147,739,086	1,045,369	890,518
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	83,979	81,634	62,775
ALTICE FRANCE	0.0000%	754	17,446	16,983
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	52	42	27
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	119,288	119,288	119,164
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	127,745	125,835	119,665

	Coupon	Units	Cost	Market Value
ITP AERO 11/25 TL	0.0000%	8,811	8,789	8,830
SK NEPTUNE HUSKY/HEUBACH 12/23	0.0000%	7,656	7,656	1,455
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	130,455	130,363	130,088
URSA MINOR/PG POLARIS/ROSEN 11	0.0000%	27,065	27,004	27,033
VFS GLOBAL/SPEED MIDCO 9/25 (U	0.0000%	73,515	73,253	72,803
MEXICO				
MEXICAN UDIBONOS	4.0000%	120,082,071	6,560,647	6,677,263
MEXICAN UDIBONOS	3.2500%	10,673,783	462,100	511,028
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	133,001	132,215	132,891
BARENTZ 2/25 (USD) TLB	0.0000%	0	0	0
RANPAK/RANGER PACKAGING 12/24	0.0000%	7,871	7,793	7,825
RECKITT ESSENTIAL HOME 9/25 (U	0.0000%	34,098	34,112	33,714
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	425,000	326,514	324,079
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	155,000	122,932	129,580
NEW ZEALAND GOVERNMENT INFLATI	3.2500%	15,000	9,066	8,974
PERU				
PERUVIAN GOVERNMENT INTER REGS	2.2371%	83,000	25,316	25,761
PERUVIAN GOVERNMENT INTER REGS	2.0164%	103,000	29,530	31,405
PUERTO RICO				
EVERTEC 10/23 COV-LITE	0.0000%	168,647	168,225	168,436
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	6.5100%	500,000	0	-1,075
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	6.8080%	-500,000	-1,057	0
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	2,800,000	137,175	172,623
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	21,901,770	1,101,954	1,158,858
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	42,303,767	1,888,027	1,995,289
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	887,242,473	610,638	550,757
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	782,389	920,011	898,721
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	303,117	343,424	338,166
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	675,891	768,225	771,263
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	859,931	971,266	952,762
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	238,480	275,593	287,538
SPAIN GOVERNMENT INFLATION LIN	0.1500%	0	0	0
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.7500%	55,000	5,624	5,592
SWEDEN INFLATION LINKED B REGS	0.1250%	2,195,000	270,814	282,631
SWEDEN INFLATION LINKED B REGS	3.5000%	1,265,000	192,850	225,667
UNITED KINGDOM				
BELRON 1/26 (USD) TLB	0.0000%	162,737	162,511	162,499
CCP_IFS. P UK RPI ALL ITEMS NS	3.2409%	101,302	0	862
CCP_IFS. P UK-RPI CME	3.2300%	315,000	7	-1,868
CCP_IFS. P UK-RPI CME	3.8600%	228,000	0	3,500
CCP_IFS. P UK-RPI CME	3.3200%	140,000	0	4,319
CCP_IFS. P UK-RPI CME	3.8000%	205,000	184	4,278
CCP_IFS. P UK-RPI CME	3.2040%	315,000	0	-2,083
CCP_IFS. P UK-RPI CME	3.1990%	145,000	0	502
CCP_IFS. P UK-RPI CME	3.2115%	145,000	0	720
CCP_IFS. P UK-RPI CME	3.2440%	50,700	0	450
CCP_IFS. P UK-RPI CME	3.3040%	118,269	0	-471
CCP_IFS. P UK-RPI CME	3.2419%	51,714	0	447
CCP_IFS. P UK-RPI CME	3.2840%	115,950	0	-523
CCP_IFS. P UK-RPI CME	3.3165%	231,676	0	-846
CCP_IFS. P UK-RPI CME	3.4289%	113,629	1	-79
CCP_IFS. P UK-RPI CME	3.2729%	49,685	29	615
CCP_IFS. P UK-RPI CME	3.2029%	84,599	0	491
CCP_IFS. P UK-RPI CME	3.2553%	193,476	0	-492
CCP_IFS. P UK-RPI CME	3.8800%	310,000	0	4,286
CCP_IFS. P UK-RPI CME	3.1325%	250,000	347	-4,030
CCP_IFS. P UK-RPI CME	3.9930%	890,000	8,260	19,755
CCP_IFS. P UK-RPI CME	3.7529%	210,000	754	4,195
CCP_IFS. P UK-RPI CME	3.8700%	370,000	152	4,926
CCP_IFS. P UK-RPI CME	4.1100%	1,210,000	7,670	13,823
CCP_IFS. R UK-RPI CME	0.0100%	5,899,000	3,680	-36,522
CCP_IFS. P UK-RPI CME	0.0100%	-5,844,000	-3,907	0
CCP_IFS. R UK-RPI CME	4.2000%	-370,000	-430	0

	Coupon	Units	Cost	Market Value
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	4.3700%	-205,000	-127	0
CCP_IFS._R UK-RPI CME	4.1900%	-310,000	0	0
CCP_IFS._R UK-RPI CME	3.0825%	-305,000	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
CCP_IFS._R UK-RPI CME	4.5050%	-1,210,000	-5,899	0
COGNITA 11/25 (USD) TLB3	0.0000%	13,883	13,615	13,636
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	149,241	147,450	135,735
DECHRA PHARMACEUTICALS 1/26 (U	0.0000%	16,230	16,190	16,248
EQUINITI GROUP/ORBIT PRIVATE 1	0.0000%	141,073	139,578	140,853
IGLO BIRDS EYE 10/25 (USD) COV	0.0000%	114,292	113,159	112,899
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	23,986	23,926	23,896
IRS P 5.50000% R GBP-SONIA-OIS	0.0000%	411,000	616	92
IRS R 4.80000% P GBP-SONIA-OIS	0.0000%	-411,000	-1,507	-369
R&R ICE CREAM/FRONERI 7/25 (US	0.0000%	126,596	126,612	125,642
R&R ICE CREAM/FRONERI 9/24	0.0000%	8,446	8,459	8,380
UNITED KINGDOM GILT REGS	4.7500%	49,000	64,921	64,967
Total of International Securities			56,931,654	56,427,249

Cash Equivalent Securities

6.54%

SOUTH AFRICA TREASURY BILL	0.0000%	21,300,000	1,225,691	1,227,770
BNY MELLON CASH RESERVE	0.0000%	2978.22	2978.22	2978.22
CASH COLLATERAL HELD AT GS	0.0000%	10000	10000	10000
CASH COLLATERAL HELD AT JP	0.0000%	114000	114000	114000
CASH HELD AT GOLDMAN SACHS	0.0000%	-10000	-10000	-10000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	128,000	128,000	128,000
CME CCP COLL HELD AT GSC	0.0000%	18,000	18,000	18,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	0	0	0
MORG CCP COLLATERAL	0.0100%	0	0	0
SWAP COLLATERAL WITH JP MORGAN	0.0000%	50,000	50,000	50,000
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	-110,000	-110,000	-110,000
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%	4,752,000	4,721,554	4,721,554
WTU CASH SWEEP ACCOUNT	2.1525%	8,793,699	8,793,699	8,793,699
Others (Payables, Receivables, etc.)			1,852,137	2,181,581
Total of Cash Equivalent Securities			16,796,059	17,127,582

Total of Cash Equivalent Securities

16,796,059 17,127,582

Futures Contracts

-0.85%

AUSTRALIAN 10YR BOND FUT (SFE)	0.0000%	3	0	1,728
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000%	4	0	602
CAN 10YR BOND FUTURE (MSE)	0.0000%	-9	0	-987
EURO-BOBL FUTURE (EUX)	0.0000%	3	0	2,847
EURO-BUND FUTURE (EUX)	0.0000%	2	0	-229
ECX EMISSION FUTURE (EDX)	0.0000%	1	0	-1,841
IRON ORE 62% (SGX)	0.0000%	23	0	-18,346
BRENT CRUDE FUTURE (ICE)	0.0000%	31	0	-763,726

	Coupon	Units	Cost	Market Value
COCOA FUTURE - IC (ICE)	0.0000%	4	0	50,015
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	1	0	1,297
GAS OIL FUTURE (ICE)	0.0000%	11	0	-113,565
LEAD FUTURE (LME)	0.0000%	3	0	-8,750
NICKEL FUTURE (LME)	0.0000%	4	0	-39,022
PRI ALUM FUTURE (LME)	0.0000%	6	0	-13,782
PRI ALUMINUM FUTURE (LME)	0.0000%	10	0	-55,078
WHITE SUGAR FUTURE (ICE)	0.0000%	2	0	5,553
ZINC FUTURE (LME)	0.0000%	3	0	13,090
3 MONTH SOFR FUT (CME)	0.0000%	21	0	-24,197
CATTLE FEEDER FUTURE (CME)	0.0000%	1	0	-5,417
COCOA FUTURE (NYB)	0.0000%	2	0	24,525
COFFEE 'C' FUTURE (NYB)	0.0000%	2	0	10,671
COPPER FUTURE (CMX)	0.0000%	11	0	32,246
CORN FUTURE (CBT)	0.0000%	45	0	-16,430
COTTON NO 2 FUTURE (NYB)	0.0000%	7	0	1,178
E-MINI SILVER FUTURE (CMX)	0.0000%	1	0	-22,539
GASOLINE RBOB FUTURE (NYM)	0.0000%	6	0	-59,458
GOLD 100 OZ FUTURE (CMX)	0.0000%	9	0	-649,315
KC HRW WHEAT FUTURE (CBT)	0.0000%	7	0	-4,037
LEAN HOGS FUTURE (CME)	0.0000%	12	0	10,024
LIVE CATTLE FUTURE (CME)	0.0000%	11	0	-984
NATURAL GAS FUTURE (NYM)	0.0000%	41	0	-5,326
NY HARB ULSD FUTURE (NYM)	0.0000%	7	0	-88,464
SILVER FUTURE (CMX)	0.0000%	2	0	-78,159
SOYBEAN FUTURE (CBT)	0.0000%	22	0	-1,454
SOYBEAN MEAL FUTURE	0.0000%	17	0	-14,292
SOYBEAN MEAL FUTURE (CBT)	0.0000%	2	0	-985
SOYBEAN OIL FUTURE (CBT)	0.0000%	19	0	-28,905
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	35	0	14,855
US 10YR NOTE FUTURE (CBT)	0.0000%	-14	0	-2,089
US 10YR ULTRA FUTURE (CBT)	0.0000%	-7	0	-4,872
US 2YR NOTE FUTURE (CBT)	0.0000%	8	0	-507
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	20	0	1,911
WHEAT FUTURE (CBT)	0.0000%	8	0	-5,185
WTI CRUDE FUTURE (NYM)	0.0000%	27	0	-368,337
Total of Futures Contracts			0	-2,225,736

Real Assets

Real Estate	5,127,361	4,644,954	5,127,361
Total Real Assets	5,127,361	4,644,954	5,127,361

Total of INFLATION PROTECTION FUND-I	257,497,303	261,807,118
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