

INFLATION PROTECTION FUND

Domestic Fixed Income Securities

67.53%

Domestic Corporate & Other Bonds

	Coupon	Units	Cost	Market Value
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	740,000	686,955	722,423
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	62,711	63,556	63,076
AMUR EQUIPMENT FINA 1A A2 144A	5.3800%	345,706	348,771	348,372
BA CREDIT CARD TRUST A1 A1	4.7900%	1,163,000	1,167,173	1,164,053
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	404,104	392,018	403,487
CCG RECEIVABLES TRUS 1 A2 144A	4.9900%	322,471	325,368	324,681
CCP_IFS_R USA-CPI-U CME	0.0100%	56,895,818	0	264,745
CCP_IFS_R USA-CPI-U CME	2.5500%	-854,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5277%	-2,800,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4975%	-1,745,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2022%	-1,735,000	0	0
CCP_IFS_R USA-CPI-U CME	2.1767%	-1,810,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4542%	-1,330,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6850%	-216,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6840%	-215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6612%	-2,640,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6977%	-4,215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5560%	-2,345,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6012%	-2,215,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7020%	-477,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7192%	-1,350,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6315%	-1,404,000	0	0
CCP_IFS_R USA-CPI-U CME	2.7707%	-2,100,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5637%	-4,500,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3825%	-9,260,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3575%	-4,630,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4992%	-1,485,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5837%	-989,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5742%	-990,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4632%	-1,347,500	0	0
CCP_IFS_R USA-CPI-U CME	2.5522%	-769,231	0	0
CCP_IFS_R USA-CPI-U CME	2.6390%	-1,538,462	-1,704	0
CCP_IFS_R USA-CPI-U CME	2.3577%	-655,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5167%	-805,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6067%	-989,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6632%	-1,237,000	0	0
COMMIT TO PUR FNMA SF MTG	5.0000%	1,314,000	1,307,379	1,295,770
COMMIT TO PUR FNMA SF MTG	3.5000%	0	37,667	-609
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	513,876	402,333	428,952
FORD CREDIT AUTO LEASE T A A2B	3.9798%	550,000	550,000	550,182
FORD CREDIT AUTO LEASE T A A2B	4.0498%	624,821	623,590	624,929
HSI ASSET SECURITIZATIO NC1 A1	3.9688%	693	700	445
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	220,910	208,061	214,853
MERRILL LYNCH MORTGAGE HE2 A1B	4.7088%	69,572	74,471	68,602
NISSAN AUTO LEASE TRUST A A2A	4.6000%	569,015	570,081	570,300
PRKCM 2022-AFC2 T AFC2 A1 144A	5.3350%	100,993	95,634	100,694
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	425,000	424,985	424,838
TOYOTA AUTO RECEIVABLES C A2B	3.9398%	257,900	257,970	257,751
WESTLAKE AUTOMOBIL 2A A2B 144A	4.2198%	699,301	699,301	699,300
NISSAN AUTO RECEIVABLES B A2B	4.0198%	140,691	140,817	140,698
DAIMLER TRUCKS RETAIL TRU 1 A3	5.4900%	426,832	430,350	429,216
DELL EQUIPMENT FINAN 2 A2 144A	4.6900%	135,822	136,029	135,964
WESTLAKE AUTOMOBIL 3A A2B 144A	4.2098%	44,066	44,084	44,071
SBNA AUTO LEASE TRUS A A2 144A	4.6800%	60,258	60,277	60,273
VOLKSWAGEN AUTO LOAN ENH 2 A2A	4.0000%	868,000	867,988	867,015
BX COMMERCIAL MORT KING A 144A	5.1958%	311,894	308,406	311,894
BX TRUST 2024-VLT4 VLT4 A 144A	5.1461%	190,000	188,006	188,813
BX COMMERCIAL MORT MDHS A 144A	5.2960%	172,270	171,259	172,270
COMM 2024-WCL1 MOR WCL1 A 144A	5.4957%	140,000	140,042	139,518
ELM TRUST 2024-EL ELM A15 144A	5.9942%	115,000	115,000	115,227
ELM TRUST 2024-EL ELM A10 144A	5.9942%	115,000	115,000	115,227
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	318,197	318,628	318,413
GLS AUTO RECEIVABLE 1A A2 144A	4.6800%	109,646	109,623	109,681
BMW VEHICLE OWNER TRUST A A2B	3.9452%	365,596	365,596	365,596
CARMAX AUTO OWNER TRUST 4 A2A	4.6700%	164,825	164,876	164,948
CARMAX AUTO OWNER TRUST 4 A2A	3.9500%	872,000	873,226	870,997
GM FINANCIAL AUTOMOBILE 1 A2B	4.0501%	127,651	127,661	127,687
SANTANDER DRIVE AUTO RECE 3 A2	4.6300%	509,035	509,019	509,883
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	23,338	23,337	23,341
VOLKSWAGEN AUTO LEASE TR A A2B	4.0401%	761,255	761,463	761,381
JOHN DEERE OWNER TRUST 20 C A3	5.4800%	36,643	36,965	36,868
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	84,344	84,256	84,421
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	85,573	85,547	85,344
BAMLL TRUST 2024-BH BHP A 144A	6.0047%	100,000	99,986	100,014
BX COMMERCIAL MORT AIRC A 144A	5.3460%	143,096	142,758	143,231
CONE TRUST 2024-DF DFW1 A 144A	5.2964%	60,000	59,766	59,569
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	80,144	80,826	80,318
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	1,647	1,622	1,647
NAVIENT PRIVATE EDU A A2B 144A	4.6692%	22,177	22,123	22,177
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	490,267	483,220	483,554
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	12,561	12,553	12,562
USAA AUTO OWNER TRUS A A2 144A	3.9800%	882,000	881,992	881,645
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	37,212	37,132	37,215
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	196,600	197,046	197,092

	Coupon	Units	Cost	Market Value
GM FINANCIAL CONSUMER AU 4 A2B	4.0391%	127,783	127,868	127,790
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	224,072	224,650	224,459
HYUNDAI AUTO RECEIVABLES C A2B	4.0398%	431,316	431,402	431,377
HYUNDAI AUTO RECEIVABLES B A2A	5.1500%	6,351	6,379	6,353
MERCEDES-BENZ AUTO LEASE A A2B	4.1598%	770,716	771,710	771,528
ACRA TRUST 2024-N NQM1 A1 144A	5.6080%	128,018	128,018	128,341
ARES COMMERCIAL MOR IND A 144A	5.3463%	315,000	315,304	315,098
DBGS 2024-SBL SBL A 144A	5.5371%	545,000	542,892	544,319
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	116,937	116,929	117,828
HIH TRUST 2024-61P 61P A 144A	5.4967%	347,226	339,852	347,226
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	219,643	220,889	220,233
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	67,923	68,084	67,966
HYUNDAI AUTO LEASE A A2B 144A	4.0398%	138,115	138,115	138,172
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	10,818	10,824	10,821
CCP_IFS_P USA-CPI-U CME	2.5500%	854,000	0	-1,884
CCP_IFS_P USA-CPI-U CME	2.3900%	670,000	0	-5,041
CCP_IFS_P USA-CPI-U CME	2.4100%	9,260,000	0	-83,255
CCP_IFS_P USA-CPI-U CME	2.4200%	4,630,000	0	-41,059
CCP_IFS_P USA-CPI-U CME	2.5799%	6,945,000	0	-35,739
CCP_IFS_P USA-CPI-U CME	2.5849%	6,945,000	0	-25,452
CCP_IFS_P USA-CPI-U CME	0.0100%	-29,304,000	-947	0
FHLMC MULTICLASS MTG 5516 FC	5.0452%	1,305,184	1,305,088	1,316,081
CSAIL 2017-CX10 COMME CX10 ASB	3.3269%	30,881	30,445	30,768
CITIGROUP COMMERCIAL MO P6 AAB	3.5120%	257,027	254,638	256,378
CITIGROUP COMMERCIAL MO P7 AAB	3.5090%	133,118	131,586	132,674
HONDA AUTO RECEIVABLES 20 1 A2	4.5300%	268,182	268,203	268,488
MERCEDES-BENZ AUTO RECEI 1 A2A	4.5000%	224,780	224,908	224,949
AMERICAN EXPRESS CREDIT AC 3 A	5.2300%	1,294,000	1,309,412	1,301,494
AMERICAN EXPRESS CREDIT AC 3 A	4.6500%	864,000	873,895	870,461
CAPITAL ONE MULTI-ASSET E A1 A	4.4200%	1,097,000	1,097,093	1,097,419
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	167,230	167,922	167,709
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	4,360	4,338	4,273
ANGEL OAK MORTGAGE T 2 A1 144A	5.6370%	284,663	284,664	286,015
BRAVO RESIDENTIAL NQM2 A1 144A	5.6780%	338,648	338,647	340,442
CROSS 2025-H1 MORTG H1 A1 144A	5.7350%	277,389	277,389	278,917
MORGAN STANLEY RE NQM1 A1 144A	5.7380%	158,586	158,584	159,971
PRPM 2025-NQM1 TR NQM1 A1 144A	5.8020%	240,461	240,462	241,735
GREATAMERICA LEASING 2 A2 144A	5.2800%	559,414	561,995	560,764
PFS FINANCING CORP A A 144A	4.2898%	526,000	526,945	526,622
TOYOTA LEASE OWNER B A2B 144A	3.9801%	962,335	962,523	962,493
WESTLAKE AUTOMOBIL 1A A2A 144A	4.6600%	428,496	428,865	428,893
CCP_OIS_P USD-SOFR-OIS COMPOU	3.9048%	2,340,000	0	334
CCP_OIS_P USD-SOFR-OIS COMPOU	3.7983%	3,050,000	0	28
CCP_OIS_P USD-SOFR-OIS COMPO	4.0721%	-5,390,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	4.0721%	5,390,000	1,685	-78
CCP_OIS_R USD-SOFR-OIS COMPOU	3.8140%	-2,340,000	0	0
CCP_OIS_R USD-SOFR-OIS COMPOU	3.7937%	-3,050,000	0	0
BFLD TRUST 2025-E EWEST A 144A	5.2047%	286,000	285,999	285,088
HOMES 2025-AFC2 AFC2 A1A 144A	5.4710%	340,288	340,283	341,290
NCMF TRUST 2025-MFS MFS A 144A	5.0458%	293,000	292,780	291,931
PRPM 2025-NQM2 TR NQM2 A1 144A	5.6880%	416,578	416,581	418,360
BOFA AUTO TRUST 20 1A A2A 144A	4.5200%	153,528	153,444	153,678
BOFA AUTO TRUST 20 1A A2B 144A	4.1901%	149,690	149,690	149,748
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	172,580	173,755	173,242
GOLDEN CREDIT CARD T 1A A 144A	1.1400%	1,914,000	1,855,572	1,893,049
GREENSKY HOME IMPROV 2 A2 144A	5.2500%	21,045	21,069	21,069
HILTON GRAND VACATIO 1D A 144A	3.6100%	300,630	296,731	299,599
HYUNDAI AUTO LEASE C A2B 144A	4.1398%	355,062	355,231	355,158
M&T BANK AUTO RECE 1A A2B 144A	4.1398%	511,278	511,788	511,467
NAVIENT PRIVATE EDU CA A2 144A	3.1300%	316,134	311,635	313,117
SFS AUTO RECEIVABLE 1A A2 144A	4.6500%	225,546	225,643	225,749
SIERRA TIMESHARE 202 1A A 144A	3.0500%	292,479	289,748	290,538
SOFI CONSUMER LOAN PR 2 A 144A	4.8200%	519,728	521,060	521,418
CD 2016-CD2 MORTGAGE T CD2 ASB	3.3480%	239,281	237,031	238,314
CSAIL 2017-CX9 COMMERC CX9 ASB	3.2563%	273,394	269,924	272,233
JPMB COMMERCIAL MORTGA C5 ASB	3.4919%	434,023	429,853	431,994
WELLS FARGO COMMERCIAL C42 ASB	3.4880%	72,649	71,824	72,343
BMW VEHICLE OWNER TRUST A A2A	4.4300%	160,427	160,370	160,525
CARMAX AUTO OWNER TRUST 1 A2A	4.6300%	208,993	209,125	209,275
FORD CREDIT AUTO LEASE T A A2A	4.5700%	645,664	646,188	646,329
WORLD OMNI AUTO RECEIVAB A A2A	4.4900%	87,388	87,286	87,446
AMERICAN EXPRESS CREDIT AC 1 A	4.8700%	982,000	986,090	982,977
DISCOVER CARD EXECUTION N A2 A	4.9300%	1,269,000	1,275,890	1,271,622
VERIZON MASTER TRUST 4 A1B	4.4898%	1,366,000	1,371,763	1,367,203
CCP_IFS_R USA-CPI-U 3M CME	0.0100%	506,739	0	2,897
CCP_IFS_R USA-CPI-U 3M CME	2.4280%	-506,739	0	0
CCP_IFS_R USA-CPI-U 3M CME	2.4290%	-249,625	0	0
FHLMC POOL #RQ-0040	5.5000%	0	0	0
FHLMC MULTICLASS MTG 5499 FW	5.0452%	540,175	541,097	544,319
CGMS COMMERCIAL MORTGAG B1 AAB	3.2430%	39,974	39,506	39,663
WELLS FARGO COMMERCIAL C41 ASB	3.3900%	122,992	121,751	122,238
BMW VEHICLE OWNER TRUST 2 A A3	5.4700%	93,079	93,596	93,552
GM FINANCIAL AUTOMOBILE 2 A2B	4.1401%	216,691	216,861	216,866
NISSAN AUTO LEASE TRUST B A2A	5.0500%	517,591	519,755	518,608
NISSAN AUTO LEASE TRUST B A2B	4.0498%	776,018	776,496	776,129
VOLKSWAGEN AUTO LEASE TRU A A3	5.2100%	435,338	438,739	436,691
WORLD OMNI AUTOMOBILE LE A A2B	4.0298%	813,028	812,467	813,232
BA CREDIT CARD TRUST A2 A2	4.9800%	2,164,000	2,188,544	2,177,771
CHASE ISSUANCE TRUST A1 A	4.6200%	1,045,000	1,052,701	1,049,735
CNH EQUIPMENT TRUST 2025 A A2B	3.9698%	433,062	432,886	433,213
VERIZON MASTER TRUST 4 A1A	5.1600%	847,000	853,169	849,075

	Coupon	Units	Cost	Market Value
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	17,862	17,873	17,885
SPLAT SUPER HOLDCO/SIZZLING PL	0.0000%	6,951	6,951	6,243
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	48,634	48,586	48,649
USALCO 7/25 DELAYED TL	0.0000%	21,166	21,113	21,084
BARCLAYS MORTGAGE NQM3 A1 144A	5.6400%	349,492	349,487	350,926
PRPM 2025-NQM3 TR NQM3 A1 144A	0.0000%	351,995	351,996	353,236
PENN COMMERCIAL MOR P11 A 144A	5.5221%	206,000	205,983	209,311
DELL EQUIPMENT FINAN 1 A2 144A	4.6800%	678,854	681,240	679,961
GLS AUTO RECEIVABLE 2A A2 144A	4.7500%	560,730	561,548	561,433
GREENSKY HOME IMPRO 2A A2 144A	4.9300%	495,451	496,123	497,150
SFS AUTO RECEIVABLE 2A A2 144A	4.5200%	225,778	226,350	226,124
SMB PRIVATE EDUCATI B A2B 144A	4.5370%	1,809	1,808	1,809
STELLANTIS FINANCA AA A2 144A	4.6300%	1,003,882	1,007,976	1,005,508
USB AUTO OWNER TRUS 1A A2 144A	4.5100%	967,474	970,446	968,703
ASTRA/ANTHOLOGY 10/25 DELAYED	0.0000%	1,196	1,196	1,196
NFP WEALTH 10/25 DELAYED TL	0.0000%	20,876	20,820	20,634
TRACE3 10/25 DELAYED TL	0.0000%	32,248	31,925	31,173
PYE-BARKER 12/25 COV-LITE DELA	0.0000%	77,342	77,444	77,410
BFLD COMMERCIAL MO 660F A 144A	5.1547%	331,000	330,221	330,587
BX COMMERCIAL MORTG JDI A 144A	5.0547%	306,775	306,774	306,870
BX TRUST 2025-OMG A 144A	5.0050%	222,000	221,977	221,445
BX TRUST 2025-VOLT VOLT A 144A	5.3547%	241,000	240,988	240,247
CIP COMMERCIAL MOR SBAY A 144A	5.0547%	312,000	311,972	311,805
BX TRUST 2025-ARIA ARIA A 144A	5.1988%	385,000	385,000	387,027
COLT 2025-12 MORTGA 12 A1 144A	4.9830%	223,769	223,770	222,594
CROSS 2025-H10 MOR H10 A1 144A	4.9680%	167,639	167,637	166,715
DBC 2025-DBC MORTGA DBC A 144A	5.0050%	345,000	344,985	344,785
EFMT 2025-NQM6 NQM6 A1A 144A	5.0010%	166,963	167,064	166,024
NEW RESIDENTIAL M NQM7 A1 144A	5.0100%	373,034	370,034	370,960
SHRN TRUST 2025-MF MF18 A 144A	4.8547%	450,000	441,985	448,875
SG RESIDENTIAL MORTG 1 A1 144A	5.0980%	252,098	252,100	251,202
UNIV TRUST 2025-AP APTS A 144A	5.3047%	240,000	238,109	239,157
VERUS SECURITIZAT 12 A1LC 144A	5.1100%	235,114	235,111	233,526
ENTERPRISE FLEET FIN 4 A4 144A	4.2800%	152,000	151,996	150,997
FOUNDATION FINANCE T 3A A 144A	4.5600%	173,759	173,753	172,391
BARINGS EQUIPMENT FI A A2 144A	4.6400%	274,340	275,744	275,469
GREENSKY HOME IMPRO 3A A1 144A	4.3400%	517,495	517,471	517,764
HYUNDAI AUTO LEASE C A2A 144A	4.3700%	165,074	165,745	165,398
KUBOTA CREDIT OWNER 2A A2 144A	4.4800%	547,000	550,281	548,145
KUBOTA CREDIT OWNER 1A A2 144A	4.6100%	604,482	607,056	605,899
PFS FINANCING CORP C A 144A	5.5200%	1,198,000	1,209,718	1,206,436
PENFED AUTO RECEIVAB A A3 144A	4.7000%	91,913	92,401	92,168
PORSCHE INNOVATIVE 1A A2B 144A	4.1401%	559,478	560,112	559,793
PORSCHE INNOVATIVE 1A A2A 144A	4.6000%	501,715	503,107	502,624
SOFI CONSUMER LOAN PR 1 A 144A	4.8000%	225,989	226,713	226,463
SOFI CONSUMER LOAN PR 1 A 144A	4.0600%	797,537	797,879	796,658
WESTLAKE AUTOMOBIL 1A A2B 144A	4.1198%	357,080	357,234	357,155
FHLMC MULTICLASS MTG 5478 FD	5.0452%	102,337	103,102	103,124
FHLMC MULTICLASS MTG 5468 WF	4.7452%	158,626	158,997	159,104
FHLMC MULTICLASS MTG 5471 FM	5.0452%	526,030	528,971	529,386
FHLMC MULTICLASS MTG 5482 FB	5.1452%	190,361	192,109	192,406
FHLMC MULTICLASS MTG 5500 DF	4.9952%	133,824	134,657	134,845
FHLMC MULTICLASS MTG 5508 FE	5.2452%	146,947	148,411	148,628
FHLMC MULTICLASS MTG 5563 FA	4.9952%	176,100	177,346	177,358
FNMA GTD REMIC P/T 24-88 FC	5.0452%	125,509	126,525	126,469
FNMA GTD REMIC P/T 25-13 FB	4.9452%	147,760	148,299	148,755
FNMA GTD REMIC P/T 25-2 FG	5.0952%	141,624	142,679	142,868
FNMA GTD REMIC P/T 25-35 FJ	5.2452%	183,688	185,168	186,041
CSAIL 2018-CX11 COMME CX11 ASB	4.0339%	230,660	230,047	230,080
LQR TRUST 2025-CALI CALI A	5.2547%	141,000	141,136	140,035
ALLY AUTO RECEIVABLES TRU 1 A2	3.9100%	516,000	515,986	514,971
ALLY AUTO RECEIVABLES TRU 1 A2	4.0300%	2,126,000	2,127,508	2,125,135
BMW VEHICLE LEASE TRUST 2 A2B	3.9552%	747,347	747,347	747,231
CARMAX AUTO OWNER TRUST 3 A2B	4.0098%	563,824	563,733	563,928
GM FINANCIAL CONSUMER AU 4 A2A	3.8800%	567,000	567,620	566,486
HONDA AUTO RECEIVABLES 2 3 A2B	3.9908%	725,052	725,138	725,059
HYUNDAI AUTO RECEIVABLES C A2A	4.5300%	134,800	135,016	134,890
HYUNDAI AUTO RECEIVABLES B A2B	4.0198%	679,444	679,577	679,689
HYUNDAI AUTO RECEIVABLES B A2B	4.0422%	19,442	19,450	19,443
NISSAN AUTO RECEIVABLES A A2B	4.0898%	143,066	143,099	143,155
CAPITAL ONE MULTI-ASSET A3 A3	2.0600%	299,000	294,707	296,822
CHASE ISSUANCE TRUST A1 A	5.1600%	1,294,000	1,307,234	1,301,020
CITIBANK CREDIT CARD ISS A6 A6	4.5331%	1,748,000	1,762,526	1,759,509
JOHN DEERE OWNER TRUST 2 A A2B	3.9298%	632,446	632,397	632,545
VERIZON MASTER TRUST 7 A1A	5.6700%	469,000	476,676	473,657
CCP_ZCS_P USD-SOFR-OIS COMPOU	0.0100%	-4,030,000	0	0
CCP_ZCS_P USD-SOFR-OIS COMPOU	3.2300%	4,030,000	129	-14,849
IRS R 4.50000% P USD-SOFR-OIS	0.0000%	-9,740,000	-24,545	-35,152
IRS R 4.60000% P USD-SOFR-OIS	0.0000%	-308,800	-2,532	-2,151
IRS P 2.50000% R USD-SOFR-OIS	0.0000%	-7,930,000	-3,669	-774
IRS R 3.00000% P USD-SOFR-OIS	0.0000%	7,930,000	9,911	2,150
IRS P 3.20000% R USD-SOFR-OIS	0.0000%	-617,600	-4,324	-3,131
IRS R 4.00000% P USD-SOFR-OIS	0.0000%	-3,340,000	-15,197	-19,792
IRS R 3.50000% P USD-SOFR-OIS	0.0000%	-7,930,000	-7,709	-22,339
IRS R 4.30000% P USD-SOFR-OIS	0.0000%	-16,527,000	-45,945	-65,454
SALAS O'BRIEN 1/26 COV-LITE DE	0.0000%	4,180	4,171	4,169
ARES COMMERCIAL M AZURE A 144A	5.0047%	310,000	309,999	310,000
ARES COMMERCIAL MOR GCP A 144A	4.9047%	375,000	374,968	373,359
CRSNT TRUST 2026-M MOON A 144A	5.0547%	285,000	285,044	283,753
LEX TRUST 2026-450 450 A 144A	5.0047%	220,000	220,353	219,038
MLTI TRUST 2026-SF SF75 A 144A	5.0547%	221,000	221,013	219,895

	Coupon	Units	Cost	Market Value
NYC COMMERCIAL MO 1PARK A 144A	4.9144%	240,000	240,036	239,025
VERUS SECURITIZATION 1 A1 144A	4.8630%	211,617	211,617	210,957
PROGRESS RESIDENTI SFR1 D 144A	4.0000%	325,000	306,097	302,964
QTS ISSUER ABS II L 1A A2 144A	5.3640%	156,000	155,995	152,461
QTS ISSUER ABS II L 3A A2 144A	6.1560%	185,000	184,993	181,696
AMERICREDIT AUTOMOB 1 A2B 144A	4.1901%	1,309,000	1,309,767	1,309,281
CCG RECEIVABLES TRUS 2 A2 144A	6.2800%	43,647	43,960	44,061
DLLAD 2025-1 LLC 1A A2 144A	4.4600%	873,000	877,536	875,746
DELL EQUIPMENT FINAN 2 A3 144A	4.5900%	600,000	603,539	602,184
HILTON GRAND VACATIO AA A 144A	2.7400%	154,694	152,253	152,502
MMAF EQUIPMENT FINAN A A3 144A	5.5400%	761,101	771,031	769,372
ONEMAIN FINANCIAL I 1A A1 144A	1.5500%	1,047,000	1,021,479	1,023,163
PFS FINANCING CORP B A 144A	4.9500%	1,315,000	1,325,428	1,322,907
PORSCHE FINANCIAL A 1A A3 144A	4.4400%	1,142,682	1,148,127	1,144,796
STELLANTIS FINANCIA BA A2 144A	4.3100%	1,259,307	1,262,849	1,261,373
TOYOTA LEASE OWNER T B A4 144A	4.2500%	909,000	909,675	910,262
WESTLAKE AUTOMOBIL 2A A2A 144A	4.6600%	648,878	650,501	650,060
U S TREASURY BOND	2.5000%	970,000	669,147	669,224
U S TREASURY NOTE	4.5000%	1,455,000	1,490,596	1,485,123
U S TREASURY NOTE	1.8750%	1,930,000	1,718,672	1,711,443
BANK 2017-BNK6 BNK6 ASB	3.2890%	403,321	401,777	402,082
BANK 2018-BNK10 BN10 ASB	3.6410%	256,950	255,645	255,422
BANK 2017-BNK9 BNK9 ASB	3.4700%	912,561	906,830	905,509
BENCHMARK 2018-B3 MORTG B3 AAB	3.9650%	210,437	210,240	209,380
CD 2017-CD5 MORTGAGE T CD5 AAB	3.2200%	362,793	360,554	360,485
CSAIL 2018-C14 COMMERC C14 ASB	4.3593%	224,846	224,901	224,540
JPMDB COMMERCIAL MORTGA C7 ASB	3.2419%	884,386	878,858	877,497
BRIDGECREST LENDING AUTO 1 A2	4.1000%	872,000	871,982	871,958
CAPITAL ONE PRIME AUTO R 1 A2A	3.8800%	1,316,000	1,316,720	1,314,265
CAPITAL ONE PRIME AUTO R 1 A2B	3.9698%	582,000	581,864	582,112
CARMAX AUTO OWNER TRUST 2 2 A3	5.5000%	287,392	291,152	290,218
CARMAX AUTO OWNER TRUST 2 A2B	4.3298%	914,249	915,963	915,461
FORD CREDIT AUTO LEASE TR A A3	4.7200%	1,329,000	1,337,254	1,335,141
GM FINANCIAL AUTOMOBILE 1 A2A	4.5400%	505,598	506,664	506,243
HONDA AUTO RECEIVABLES 2 4 A2A	4.0400%	838,000	839,080	838,451
HYUNDAI AUTO RECEIVABLES D A2B	4.0198%	641,000	641,451	641,140
VOLKSWAGEN AUTO LEASE TR B A2A	3.9700%	390,814	390,387	390,272
WORLD OMNI SELECT AUTO T A A2A	4.1400%	909,857	911,918	910,017
WORLD OMNI AUTO RECEIVAB D A2B	3.9498%	1,309,000	1,309,102	1,308,355
WFCIT 2024-A1 A	4.9400%	1,735,000	1,752,960	1,749,083
JOHN DEERE OWNER TRUST 20 B A3	5.1800%	60,016	60,391	60,277
VERIZON MASTER TRUST SER 4 A1A	5.2100%	1,355,000	1,362,251	1,358,785
CCP_IFS_R USA-CPI-U 1Y CME	0.0100%	6,945,000	0	23,215
CCP_IFS_R USA-CPI-U 1Y CME	2.7500%	-6,945,000	0	0
IRS R 3.85000% P USD-SOFR-OIS	0.0000%	-14,440,000	-17,328	-55,431
Total of Domestic Corporate & Other Bonds			110,664,811	110,641,330

Inflation Protection Securities

US TREAS-CPI INFLAT	1.0000%	9,720,512	9,235,561	7,020,801
US TREAS-CPI INFLAT	0.5000%	2,595,350	2,532,626	2,574,816
US TREAS-CPI INFLAT	1.7500%	8,963,996	8,947,072	8,984,954
US TREAS-CPI INFLAT	2.1250%	26,569,265	26,831,243	26,357,432
US TREAS-CPI INFLAT	2.3750%	7,269,530	7,251,776	7,114,166
US TREAS-CPI INFLAT	3.6250%	4,489,737	4,720,197	4,720,069
US TREAS-CPI INFLAT	3.8750%	5,479,780	5,929,160	5,910,344
US TREAS-CPI INFLAT	3.3750%	1,245,889	1,420,133	1,374,416
US TREAS-CPI INFLAT	2.5000%	632,101	657,978	655,635
US TREAS-CPI INFLAT	0.7500%	13,171,841	12,301,127	10,832,685
US TREAS-CPI INFLAT	0.6250%	11,882,422	11,305,121	10,259,894
US TREAS-CPI INFLAT	1.3750%	11,889,499	11,314,097	10,941,957
US TREAS-CPI INFLAT	0.2500%	7,341,403	6,919,986	6,053,630
US TREAS-CPI INFLAT	0.8750%	8,466,469	8,543,428	7,398,856
US TREAS-CPI INFLAT	0.1250%	45,402,268	42,100,042	40,454,023
US TREAS-CPI INFLAT	0.3750%	6,674,692	6,665,890	6,671,752
US TREAS-CPI INFLAT	1.5000%	3,052,427	2,759,153	2,338,922
US TREAS-CPI INFLAT	1.2500%	3,171,373	3,152,409	3,183,267
US TREAS-CPI INFLAT	1.1250%	15,636,844	15,399,611	15,282,782
US TREAS-CPI INFLAT	1.8750%	24,642,770	24,672,151	24,545,390
US TREAS-CPI INFLAT	0.0163	14,440,099	14,535,219	14,623,723
UST INFLATIONARY FUND	-	35,250,894	362,226,155	443,304,215
Total of Inflation Protection Securities			589,420,134	660,603,730

Senior Secured Loans

A-AP BUYER 9/24 COV-LITE TL	0.0000%	96,539	96,298	96,539
ACHILLES/ONEDIGITAL HEALTH 1/2	0.0000%	530,873	529,506	512,128
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	102,126	101,529	101,616
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	0	0	0
ADVANCED DRAINAGE 2/26 COV-LIT	0.0000%	110,803	110,803	111,150
AEGION 1/25 COV-LITE TLB	0.0000%	88,383	87,615	87,411
AHEAD 7/24 TLB3	0.0000%	302,079	301,709	297,312
AIT WORLDWIDE 1/25 COV-LITE TL	0.0000%	145,364	144,693	145,484
ALERA GROUP 1/26 COV-LITE TLB	0.0000%	594,300	593,585	575,591
ALIXPARTNERS 7/25 (USD) TL	0.0000%	196,408	196,269	194,361
ALKERMES 1/26 TLB	0.0000%	170,652	170,226	171,826
ALLEGRO MICROSYSTEMS 1/26 COV-	0.0000%	164,390	163,568	163,568
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	128,425	126,370	127,315

	Coupon	Units	Cost	Market Value
ALTERA/GRYPHON 6/25 COV-LITE T	0.0000%	471,833	470,539	471,951
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	448,636	447,514	448,264
AMERICAN AXLE 2/25 INCREMENTAL	0.0000%	95,430	94,953	94,894
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	140,225	139,531	110,603
AMR 5/25 TLB	0.0000%	68,439	67,754	67,720
AMR 6/17 TLB	0.0000%	771,307	770,184	765,523
AMSPEC PARENT 6/25 COV-LITE TL	0.0000%	308,956	308,247	307,668
AMWINS 1/26 COV-LITE TLB	0.0000%	784,247	783,267	778,224
ANKURA 12/24 COV-LITE TLB	0.0000%	431,419	431,461	410,926
API GROUP 2/25 TL	0.0000%	601,918	603,438	601,027
APPLIED SYSTEMS 2/24 TL	0.0000%	347,235	346,979	340,096
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	305,787	305,772	220,166
ARAMARK 12/25 TL	0.0000%	518,255	518,439	518,255
ARAMSCO 10/23 COV-LITE TL	0.0000%	127,565	125,243	87,288
ARBY'S/INSPIRE BRANDS 11/25 CO	0.0000%	588,019	587,019	586,244
ARCIS 1/25 TLB	0.0000%	308,785	308,260	308,529
ARCLIGHT GCX 1/25 TLB	0.0000%	80,298	80,295	80,122
ARCOSA 6/25 COV-LITE TL	0.0000%	81,233	81,233	81,064
ARCWOOD ENVIRONMENTAL 3/26 TLB	0.0000%	63,456	63,694	63,456
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	279,497	247,917	349
ASCEND PERFORMANCE 4/25 DIP TL	0.0000%	137,861	130,156	5,514
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	151,158	140,577	144,167
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	654,918	650,764	611,412
ASPIRE BAKERIES 01/26 COV-LITE	0.0000%	79,436	79,039	79,436
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	269,969	262,225	51,294
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	347,792	324,082	35
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	1,046,811	1,036,243	1,025,874
ATLANTIC AVIATION 2/25 TL	0.0000%	551,405	550,899	551,405
AUTHENTIC BRANDS 12/24 TLB	0.0000%	1,210,077	1,206,736	1,206,713
AUTODATA/JD POWER 7/24 TL	0.0000%	176,130	176,240	169,504
AVALARA 9/25 COV-LITE TL	0.0000%	524,501	520,926	511,855
BAY CLUB 1/26 COV-LITE TL	0.0000%	304,729	303,205	303,967
BCP RENAISSANCE 11/24 TLB	0.0000%	427,944	427,432	425,804
BEACON ROOFING/QXO 10/25 COV-L	0.0000%	0	0	0
BELFOR 8/25 TLB	0.0000%	8,767	8,680	8,773
BENDING SPOONS 12/25 INCREMENT	0.0000%	180,276	173,065	164,051
BERKELEY RESEARCH/BRG 3/25 COV	0.0000%	76,973	75,818	74,736
BERLIN PACKAGING 7/25 TL	0.0000%	95,222	93,555	91,545
BIOMARIN PHARMACEUTICAL 1/26 C	0.0000%	401,330	400,327	400,078
BLACKSTONE CQP 1/26 TLB	0.0000%	434,797	434,185	432,353
BROOKS AUTOMATION 2/22	0.0000%	498,110	495,692	494,747
BWAY 11/25 COV-LITE TLB	0.0000%	464,359	466,077	447,939
C&D TECHNOLOGIES 1/25 TL	0.0000%	78,406	78,157	75,041
CAMPING WORLD 6/21 COV-LITE TL	0.0000%	260,696	256,655	248,681
CAST & CREW ENTERTAINMENT	0.0000%	614,886	611,621	235,040
CBS OUTDOOR 9/25 TLB	0.0000%	121,740	121,588	121,817
CCC INFORMATION/CCC INTELLIGEN	0.0000%	0	0	0
CEDAR FAIR 4/24 TLB	0.0000%	632,052	632,437	621,782
CENTURI GROUP 12/25 COV-LITE T	0.0000%	226,135	225,570	226,192
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	296,040	296,424	295,392
CHASE CORPORATION 4/25 COV-LIT	0.0000%	162,730	161,541	161,510
CHG HEALTHCARE 7/25 TL	0.0000%	344,349	344,765	344,456
CIENA 1/25 TLB	0.0000%	0	0	0
CITCO 1/26 TLB	0.0000%	583,138	581,680	580,403
CLARIVATE ANALYTICS 5/25	0.0000%	52,612	52,349	45,553
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	240,683	237,443	207,139
CLEAN HARBORS 9/25 TLB	0.0000%	255,696	255,696	257,230
CLEARWATER ANALYTICS 4/25 TLB	0.0000%	43,546	43,560	43,492
CLOSURE SYSTEM/CANISTER 10/24	0.0000%	21,735	21,735	21,504
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	479,153	472,953	375,335
COLONIAL PIPELINE 6/25 TLB	0.0000%	988,416	984,314	984,244
COLUMBUS MCKINNON 1/26 TLB	0.0000%	195,672	193,715	194,694
COMPOSECURE 1/26 TL	0.0000%	31,968	31,928	31,828
CONFLUENT MEDICAL 7/25 COV-LIT	0.0000%	154,501	154,900	154,212
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	221,037	221,313	203,537
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	104,663	104,401	104,499
COORSTEK 10/25 COV-LITE TLB	0.0000%	162,655	161,841	163,265
CORELOGIC 6/21 COV-LITE TL	0.0000%	1,143,876	1,140,183	1,091,693
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	527,692	499,869	488,717
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	593,185	579,563	430,059
COVANTA/REWORLD 12/24 TLB	0.0000%	349,006	349,006	348,423
COVANTA/REWORLD 12/25 COV-LITE	0.0000%	157,532	157,335	157,082
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	364,169	362,705	361,398
CPM HOLDINGS 9/23 TL	0.0000%	209,136	205,999	209,061
CREATIVE ARTISTS 7/25 TL	0.0000%	286,885	287,296	286,391
CUBE INDUSTRIALS/CIRCOR 10/25	0.0000%	109,563	109,289	109,380
CULLIGAN 1/26 COV-LITE TLB	0.0000%	701,198	699,242	699,115
CULLIGAN 12/24 TLB	0.0000%	0	0	0
DAE AVIATION (STANDARD AERO) 1	0.0000%	109,449	109,312	109,400
DAYFORCE 10/25 TLB	0.0000%	292,681	291,949	276,502
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	261,732	252,776	259,114
DEKKO GLOBAL 10/21 (USD) COV-L	0.0000%	98,718	94,461	96,411
DISCO PARENT/DUCK CREEK 7/25 C	0.0000%	92,144	91,914	90,301
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	695,809	695,809	637,535
DRW 6/24 TLB	0.0000%	430,422	428,081	421,814
DYCOM INDUSTRIES 1/26 COV-LITE	0.0000%	127,405	127,086	127,777
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	537,300	523,868	486,257
EAB / ADVISORY BOARD 6/21 COV-	0.0000%	235,338	232,437	208,469
EAGLEVIEW TECHNOLOGY/PHOENIX F	0.0000%	752,845	735,549	683,681
ELANCO ANIMAL HEALTH 10/25 COV	0.0000%	275,332	275,444	275,263
ELECTRONIC ARTS 3/26 (USD) TLB	0.0000%	1,065,509	1,049,527	1,058,850

	Coupon	Units	Cost	Market Value
EMG UTICA 10/24 TLB	0.0000%	146,823	145,355	147,190
ENDEAVOR/EOC 3/25 COV-LITE TLB	0.0000%	600,573	597,570	597,720
ENDEAVOR/EOC 3/25 TLA	0.0000%	47,055	47,084	46,898
ENERGIZER 3/25 TLB	0.0000%	29,844	29,881	29,732
ENGINEERED COMPONENTS/CENTROMO	0.0000%	276,031	267,750	275,341
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	0	0	0
ENVSTNET/BCPE PEQUOD 9/24 TLB	0.0000%	155,207	154,431	150,357
EPICOR 5/24 TL	0.0000%	35,585	35,466	34,864
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	602,934	602,418	585,347
EYECARE PARTNERS 4/24 SUPERPRI	0.0000%	0	0	0
FAIRBANKS MORSE 9/25 TL	0.0000%	351,160	352,368	351,258
FINASTRA 7/25 (USD) COV-LITE T	0.0000%	891,365	882,451	835,654
FIRST ADVANTAGE 7/25 TLB	0.0000%	551,955	543,998	536,434
FLEET US/ARGUS 7/24 TLB	0.0000%	0	0	0
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	640,064	639,339	639,398
FLEETCOR/CORPAY 9/25 COV-LITE	0.0000%	70,955	70,600	70,807
FLOW CONTROL GROUP/FCG 2/26 CO	0.0000%	188,713	188,241	188,477
FLYNN RESTAURANT 1/25 INCREMEN	0.0000%	512,886	509,984	503,085
FNZ GROUP 11/24 (USD) TLB	0.0000%	743,184	728,320	585,027
FOCUS FINANCIAL PARTNERS 1/25	0.0000%	819,709	815,728	792,126
FRANKLIN SQUARE 4/24 TLB	0.0000%	237,260	236,667	198,112
GARRETT MOTION 1/25 TLB	0.0000%	362,913	363,227	362,307
GENESEE & WYOMING 4/24 TL	0.0000%	292,168	291,210	290,555
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GO DADDY 12/24 B8 TLB	0.0000%	0	0	0
GOLDEN STATE FOODS 1/26 COV-LI	0.0000%	189,661	188,495	189,661
GOOSEHEAD INSURANCE 7/25 TLB	0.0000%	67,615	67,141	65,925
GRAHAM PACKAGING 1/26 TLB	0.0000%	168,935	168,513	167,011
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	163,528	160,666	163,528
HARBORTOUCH 12/25 COV-LITE TLB	0.0000%	0	0	0
HARBORVEST PARTNERS 12/25 COV	0.0000%	275,956	276,646	275,267
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	417,328	417,328	417,070
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	103,522	102,487	103,588
HERSCHENDI/HARLEM 1/26 COV-LITE	0.0000%	591,724	592,406	591,848
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	382,715	375,512	7,654
HEXION 12/24 TLB	0.0000%	365,702	360,724	349,169
HIGHTOWER 7/25 COV-LITE TLB	0.0000%	330,632	328,775	326,707
HILEX POLY/NOVOLEX 3/22 COV-LI	0.0000%	72,803	72,392	69,287
HILEX POLY/NOVOLEX 3/25 COV-LI	0.0000%	337,312	335,616	314,206
HILLENBRAND 2/26 (USD) TLB	0.0000%	338,961	337,609	334,046
HOLOGIC 1/26 (USD) TLB	0.0000%	1,352,045	1,348,665	1,335,145
HUB INTERNATIONAL 1/25 TLB	0.0000%	1,110,990	1,110,891	1,107,802
HUDSON RIVER 1/26 TLB	0.0000%	383,114	375,870	381,145
II-VI/COHERENT 9/25 TLB	0.0000%	123,418	123,418	123,366
IMAGEFIRST 3/25 COV-LITE TLB	0.0000%	88,065	87,844	87,624
IMPERIAL BAG & PAPER/IMPERIAL	0.0000%	118,560	117,532	116,633
INDIVIDUAL FOODSERVICE/BRADYPL	0.0000%	294,978	291,718	291,568
INEOS 12/24 (USD) COV-LITE	0.0000%	287,651	283,577	246,249
INEOS 2/23 TLB	0.0000%	365,663	361,268	317,516
INGRAM MICRO 6/25 TLB	0.0000%	163,413	163,363	163,617
INNOMOTICS 10/25 (USD) COV-LIT	0.0000%	134,892	134,218	117,188
INNOMOTICS 9/24 (USD) TLB	0.0000%	0	0	0
INSULET 6/25 TL	0.0000%	63,836	63,676	64,235
INTERNET BRANDS 12/24 TLB4	0.0000%	687,024	675,852	454,865
INTERNET BRANDS 4/23 COV-LITE	0.0000%	340,547	336,898	291,896
INTRAWEST/ALTERRA 7/25 (2028)	0.0000%	722,564	723,675	721,213
INTRAWEST/ALTERRA 7/25 TL	0.0000%	71,314	71,314	71,224
JANE STREET 12/24 TLB	0.0000%	0	0	0
JANUS HENDERSON 3/26 TLB	0.0000%	479,899	477,499	478,699
JOHNSTONE SUPPLY 1/26 COV-LITE	0.0000%	79,141	79,116	78,548
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	509,153	507,895	507,788
JUPITER BUYER 11/24 TL	0.0000%	91,741	91,282	91,684
KESTRA FINANCIAL 12/24 TL	0.0000%	697,454	696,474	691,741
K-MAC 7/25 COV-LITE TL	0.0000%	233,451	233,159	233,918
KNOWBE4 7/25 TL	0.0000%	280,249	279,834	248,953
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	0	0	0
KODIAK BUILDING PARTNERS 11/24	0.0000%	3,988	3,968	3,987
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	527,487	520,816	519,839
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	399,672	400,671	391,347
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	317,519	315,821	320,148
LASERSHIP 11/24 SECOND OUT TLB	0.0000%	301,599	301,599	220,276
LATHAM POOL 2/22 TLB	0.0000%	123,590	121,118	122,624
LEARNING CARE 5/24 TLB	0.0000%	0	0	0
LES SCHWAB 1/25 TLB	0.0000%	22,823	22,823	22,737
LIVE NATION 10/25 TLB	0.0000%	596,014	593,034	595,269
LSF12 PHOENIX/ALLIANCE GROUND	0.0000%	149,723	146,729	147,852
LUMEXA 12/25 COV-LITE TLB	0.0000%	215,042	214,504	215,446
MACDERMID/ELEMENT SOLUTIONS 11	0.0000%	16,722	16,701	16,722
MADISON IAQ 6/21 COV-LITE TL	0.0000%	207,260	207,778	207,040
MADISON IAQ/MADISON AIR 10/25	0.0000%	178,960	177,170	179,198
MADISON SAFETY 9/25 TLB	0.0000%	95,126	94,993	95,067
MANNINGTON MILLS 3/25 TL	0.0000%	96,452	95,488	94,041
MARINER WEALTH ADVISORS 12/25	0.0000%	228,453	226,090	227,549
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	698,502	698,203	667,069
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	673,605	672,463	667,711
MEADE PIPELINE 9/25 TL	0.0000%	30,343	30,268	30,293
MEDIAOCEAN 12/21 TL	0.0000%	60,811	60,235	57,010
MEDIWARE INFORMATION/WELLSKY 7	0.0000%	240,901	240,373	239,547
MEDLINE INDUSTRIES/MOZART 7/25	0.0000%	230,507	230,136	230,809
MERLIN 2/24 (USD)	0.0000%	391,485	380,335	340,592
MINERALS TECH 11/24 COV-LITE T	0.0000%	60,949	60,873	61,025

	Coupon	Units	Cost	Market Value
MIRION TECHNOLOGIES 11/25 COV-	0.0000%	180,501	180,953	180,501
MITCHELL INTERNATIONAL/ENLYTE	0.0000%	165,947	165,947	157,936
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	77,267	76,880	70,956
MKS INSTRUMENTS 1/26 (USD) COV	0.0000%	667,073	667,073	667,280
MSOF BEACON/POTTERS INDUSTRIES	0.0000%	39,726	39,627	39,660
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	700,797	701,817	694,006
NEWLY WEDS FOODS 3/25 COV-LITE	0.0000%	351,655	349,897	350,776
NFP WEALTH 10/25 TL	0.0000%	140,562	140,334	138,937
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	191,884	190,617	182,490
NVENT ELECTRIC/NVENT THERMAL 1	0.0000%	167,071	166,236	166,723
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	20,114	19,711	16,342
OID-OL INTERMEDIATE I 5/25 TL2	0.0000%	376,486	214,597	247,807
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	0	0	0
ONTIC 7/23 COV-LITE TLB	0.0000%	274,013	274,677	274,207
OPEN TEXT 8/23 TLB	0.0000%	0	0	0
OPENLANE 9/25 TLB	0.0000%	239,191	237,995	238,892
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	133,315	132,648	132,982
OWENS-ILLINOIS/O-I GLASS 9/25	0.0000%	0	0	0
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	49,572	49,448	49,572
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	86,425	86,209	85,939
PARADOC/SALTER DOMUS 10/25	0.0000%	142,451	142,209	142,095
PAREXEL INTERNATIONAL 12/25 TL	0.0000%	88,374	88,153	88,006
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	363,850	298,573	257,788
PATRIOT RAIL & PORTS/PATRIOT R	0.0000%	31,866	31,787	31,827
PENINSULA PACIFIC 8/25 COV-LIT	0.0000%	39,807	39,708	39,608
PERATON 2/21 COV-LITE TLB	0.0000%	736,348	736,300	627,125
PERFORCE SOFTWARE 12/24 TL	0.0000%	493,717	486,089	329,403
PERFORMANCE HEALTH 2/25 COV-LI	0.0000%	130,645	129,339	127,379
PEX 11/24 COV-LITE TLB	0.0000%	118,174	117,896	116,598
PHILADELPHIA ENERGY SOLUTIONS	0.0000%	1,463,610	3,045,920	8,816
PING IDENTITY 11/25 COV-LITE T	0.0000%	342,136	342,533	337,431
PLASTIPAK PACKAGING 9/25 COV-L	0.0000%	278,131	276,741	274,830
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	537,172	495,088	302,734
PODS 1/23 INCREMENTAL TL	0.0000%	16,471	16,018	16,347
PODS 3/21 COV-LITE TLB	0.0000%	822,860	786,730	817,346
POWER SOLUTIONS 1/25 (USD) TLB	0.0000%	561,557	560,855	559,592
POWER SOLUTIONS 6/24	0.0000%	545,851	546,533	543,635
PRECYSE SOLUTIONS/NTHRIVE	0.0000%	0	0	0
PRECYSE SOLUTIONS/NTHRIVE 11/2	0.0000%	27,496	21,310	11,411
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	184,103	183,183	182,492
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	1,059,242	1,003,810	572,485
PRO MACH 10/25 COV-LITE TLB	0.0000%	337,734	337,044	336,890
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	664,143	658,950	500,372
PROJECT ALPHA (QLIK) 11/24 INC	0.0000%	98,500	94,314	57,229
PROLAMINA 2/26 (USD) COV-LITE	0.0000%	869,779	859,339	837,815
PROMETRIC 6/25 COV-LITE TLB	0.0000%	34,471	34,471	34,270
PROOFPOINT 6/25 ADD-ON TL	0.0000%	436,511	436,178	421,962
PROTECTIVE INDUSTRIAL PRODUCTS	0.0000%	505,847	503,318	503,570
PYE-BARKER 12/25 COV-LITE TL	0.0000%	535,705	534,772	536,181
QUALTRICS 2/25 TLB	0.0000%	107,244	107,109	89,012
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	243,606	230,817	242,388
QUIDELORTHO 8/25 TL	0.0000%	405,617	400,155	404,728
QUIKRETE 2/25 COV-LITE TLB3	0.0000%	201,303	200,799	200,799
QUIKRETE 3/24 TLB	0.0000%	393,000	393,000	392,442
RADIOLOGY PARTNERS 6/25 COV-LI	0.0000%	0	0	0
RAISING CANES 10/25 COV-LITE T	0.0000%	506,020	504,860	502,543
RAISING CANES 9/24 TL	0.0000%	116,310	116,236	115,728
RANPAK/RANGER PACKAGING 12/24	0.0000%	57,686	57,109	57,301
RE/MAX 7/21 COV-LITE TLB	0.0000%	216,389	213,060	210,077
REALPAGE 12/24 INCREMENTAL TL	0.0000%	177,991	177,101	172,452
REALPAGE 2/21 COV-LITE TL	0.0000%	885,284	876,106	846,650
RELADYNE 2/22 COV-LITE TL	0.0000%	504,000	504,932	503,597
RELATIVITY INTERMEDIATE HOLDCO	0.0000%	166,512	166,096	164,223
RESILIENCE PARENT/MACLEAN POWE	0.0000%	366,150	366,156	363,975
RESONETICS 2/26 ADD-ON COV-LIT	0.0000%	130,523	129,544	129,830
REYNOLDS GROUP 3/25 TLB	0.0000%	0	0	0
RING CONTAINER 9/25 COV-LITE T	0.0000%	66,508	66,342	65,793
RITHUM 7/25 TL	0.0000%	315,723	310,492	299,542
ROCKWOOD SERVICE/ACUREN 1/25 T	0.0000%	180,497	181,270	180,102
RV RETAILER/BLUE COMPASS RV 2/	0.0000%	261,961	257,135	252,138
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	358,690	358,374	357,793
RYMAN HOSPITALITY PROPERTIES 1	0.0000%	161,493	161,493	161,089
SABRE INDUSTRIES 8/25 COV-LITE	0.0000%	151,081	151,353	151,118
SALAS O'BRIEN 1/26 COV-LITE TL	0.0000%	32,393	32,236	32,312
SAVAGE ENTERPRISES 7/25 COV-LI	0.0000%	202,163	201,491	201,943
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	445,542	446,099	446,843
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	463,531	463,531	456,579
SECRETARIAT ADVISORS 2/25 COV-	0.0000%	35,919	35,739	35,200
SEDGWICK CMS 2/23 TLB	0.0000%	933,845	933,356	915,672
SHARP 9/25 TLB	0.0000%	254,942	254,652	254,784
SHERMCO/PIONEER ACQUISITIONCO	0.0000%	178,614	178,168	179,136
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	938,462	936,289	939,090
SIGNIA AEROSPACE 7/25 COV-LITE	0.0000%	366,421	365,962	366,879
SK MOHAWK 12/25 TL	0.0000%	64,535	61,340	76,797
SKECHERS USA 9/25 (USD) COV-LI	0.0000%	192,806	192,715	193,047
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	67,412	61,924	26,291
SOLARWINDS/STARLIGHT 3/25 COV-	0.0000%	753,484	724,013	636,694
SOLENIS 7/25 COV-LITE TLB	0.0000%	58,716	58,716	56,450
SOLENERA 6/21 (USD) COV-LITE TL	0.0000%	0	0	0
SOLSTICE ADVANCED MATERIALS 9/	0.0000%	25,794	25,762	25,902
SONARSOURCE 12/25 COV-LITE TL	0.0000%	96,160	93,756	87,746

	Coupon	Units	Cost	Market Value
SOPHOS 11/24 INCREMENTAL COV-L	0.0000%	535,232	531,886	508,304
SOUTHERN VETERINARY/MISSION PE	0.0000%	81,452	81,115	80,656
SOVOS COMPLIANCE 7/25 COV-LITE	0.0000%	415,348	399,447	393,542
SPLAT SUPER HOLDCO/SIZZLING PL	0.0000%	163,049	159,829	146,439
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	0	0	0
STARWOOD PROPERTY 7/25 (2027)	0.0000%	350,461	341,093	349,585
STARWOOD PROPERTY 7/25 (2030)	0.0000%	276,838	275,784	276,492
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	199,377	199,220	198,879
SUMMIT COMPANIES 9/25 COV-LITE	0.0000%	257,271	257,043	257,351
SUNRISE FINANCING 1/25 AAA TLB	0.0000%	595,381	592,404	590,731
SUSE 7/25 (USD) TL	0.0000%	307,422	302,835	303,963
SYNECHRON 10/24 TLB	0.0000%	153,521	151,975	140,280
TACALA 9/25 TLB	0.0000%	420,379	419,328	419,929
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	594,903	594,325	593,416
TECTA AMERICA 12/25 TLB	0.0000%	381,991	381,598	380,200
TEKNI-PLEX 10/24 B6 TLB	0.0000%	234,694	233,842	221,896
TELENET 1/20 (USD) AR TL	0.0000%	414,869	414,462	409,252
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	806,222	805,367	578,215
TEMPUR PEDIC/MATTRESS FIRM/SOM	0.0000%	186,788	185,854	187,100
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	85,964	84,941	86,071
THERMOSTAT BUYER/REEDY/PREMIST	0.0000%	47,837	47,837	46,701
THEVELIA/TRICOR GROUP/MISTRA 7	0.0000%	560,522	560,913	548,846
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	986,691	986,001	900,016
TMS/TUBE CITY 1/25 TLB	0.0000%	244,662	244,662	244,050
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	119,647	118,336	119,947
TRACE3 10/25 TLB	0.0000%	306,353	303,290	296,142
TRANSDIGM 8/25 COV-LITE TLM	0.0000%	0	0	0
TRANSUNION 11/24 B9 COV-LITE T	0.0000%	0	0	0
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	0	0	0
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	404,556	403,789	404,220
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%	6,397	6,397	8
TRICO GROUP/FIRST BRANDS 6/25	0.0000%	0	0	0
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	764,904	762,649	725,381
TRONOX FINANCE 12/24 TLB	0.0000%	28,403	28,202	22,864
TRONOX FINANCE 9/24 TLB	0.0000%	147,915	147,175	112,079
TRUCORDIA INSURANCE 6/25 TLB	0.0000%	180,695	180,243	166,240
TRUGREEN 10/20 TL	0.0000%	0	0	0
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	197,716	197,548	194,689
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	170,017	168,317	125,812
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	1,116,387	1,112,857	1,065,178
ULTRA CLEAN 9/25 TL	0.0000%	8,681	8,638	8,676
UNITED AIRLINES 1/26 TLB	0.0000%	267,672	266,334	266,502
UNITED TALENT 11/25 COV-LITE T	0.0000%	63,000	62,843	63,000
UNIVERSAL HOSPITAL/AGILITI HEA	0.0000%	0	0	0
UNIVERSAL SERVICES 8/25 (USD)	0.0000%	1,261,237	1,260,525	1,260,543
USALCO 7/25 TL	0.0000%	101,694	101,185	101,300
UTZ QUALITY FOODS 1/25 COV-LIT	0.0000%	246,677	245,423	246,368
VALVOLINE 3/25 COV-LITE TLB	0.0000%	130,031	129,381	130,356
VEEAM SOFTWARE 7/25 COV-LITE T	0.0000%	390,649	385,474	380,883
VERACODE 5/22 TL	0.0000%	512,388	453,685	231,343
VESTIS 2/24 TL	0.0000%	310,078	309,303	298,450
VIAVI 6/25 TLB	0.0000%	86,111	85,911	86,111
VICTORY CAPITAL 9/25 TLB3	0.0000%	474,737	474,143	473,194
VIRGIN MEDIA 3/23 TLY	0.0000%	0	0	0
VIRGIN MEDIA/02 9/20 (USD) COV	0.0000%	949,160	946,934	912,675
VIRTU FINANCIAL 2/25 COV-LITE	0.0000%	461,361	460,683	460,590
VODAFONEZIGGO/LIBERTY GLOBAL 1	0.0000%	264,106	258,824	246,381
VSE CORP 3/26 TLB	0.0000%	120,756	120,454	120,505
WATCHGUARD TECHNOLOGIES 6/22 C	0.0000%	145,906	145,496	132,045
WELLS FARGO ASSET MANAGEMENT/W	0.0000%	124,862	124,550	124,862
WESTINGHOUSE/BROOKFIELD WEC 1/	0.0000%	0	0	0
WHATABRANDS/WHATABURGER 12/24	0.0000%	382,101	382,289	381,215
WHITE CAP 6/24 TLB	0.0000%	912,858	909,191	876,006
WIN WASTE/WASTE INNOVATIONS 3/	0.0000%	152,677	149,814	152,583
WORLD WIDE TECHNOLOGY 7/25 TLB	0.0000%	129,426	129,426	128,699
WRIGHT EXPRESS 11/24 COV-LITE	0.0000%	750,959	751,946	746,739
WYNDHAM HOTELS 5/24 TL	0.0000%	73,768	73,811	73,962
XPLOR TECHNOLOGIES 10/25 COV-L	0.0000%	595,090	592,116	561,946
XPO LOGISTICS 2/25 (2031) COV-	0.0000%	130,000	130,000	130,163
ZELIS/REDCARD 10/24 TLB	0.0000%	283,812	282,393	274,162
ZEST DENTAL 1/23 COV-LITE TL	0.0000%	118,488	117,169	114,637
ZUFFA/TKO GROUP 9/25 TL	0.0000%	974,357	973,315	973,110
ZUORA 12/24 COV-LITE TLB	0.0000%	476,468	468,200	437,755
Total of Senior Secured Loans			108,620,872	99,823,046
Total of Domestic Fixed Income Securities			808,705,817	871,068,106
International Securities				20.28%
AUSTRALIA				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	792,749	790,736	773,429
AUSTRALIA GOVERNMENT BOND REGS	3.8065%	995,000	864,250	1,055,415
AUSTRALIA GOVERNMENT BOND REGS	1.2836%	675,000	496,686	381,880
AUSTRALIA GOVERNMENT BOND REGS	2.8230%	1,675,000	1,493,098	1,529,342
AUSTRALIA GOVERNMENT BOND REGS	0.9813%	890,000	646,363	787,717

	Coupon	Units	Cost	Market Value
AUSTRALIA GOVERNMENT BOND REGS	0.3067%	3,295,000	2,423,575	2,408,467
AUSTRALIA GOVERNMENT BOND REGS	1.6930%	930,000	719,762	694,130
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	31,860,000	24,124,959	24,926,391
CANADA				
BAUSCH + LOMB 12/25 COV-LITE T	0.0000%	127,675	127,037	127,835
BIFM/BROOKFIELD GLOBAL/BGIS 9/	0.0000%	699,227	699,370	698,569
BURGER KING/RESTAURANT 6/24 TL	0.0000%	625,006	624,627	623,213
COREL 6/19 COV-LITE TL	0.0000%	445,329	434,503	356,264
GFL ENVIRONMENTAL SERVICES 2/2	0.0000%	409,798	406,705	409,544
GOVERNMENT OF CANADA	0.5000%	1,231,473	804,519	649,557
GOVERNMENT OF CANADA	2.0000%	1,444,997	1,173,423	1,082,415
GOVERNMENT OF CANADA	0.2500%	330,781	163,604	155,563
GOVERNMENT OF CANADA	1.5000%	1,480,152	1,311,735	1,017,432
GOVERNMENT OF CANADA	3.0000%	1,398,607	1,324,097	1,158,020
GOVERNMENT OF CANADA	1.2500%	1,585,886	1,330,490	1,024,094
GOVERNMENT OF CANADA	4.0000%	1,496,842	1,483,201	1,252,103
GREEN INFRASTRUCTURE PARTNERS	0.0000%	143,992	143,632	143,632
JONES DESLAURIERS/NAVACORD 12/	0.0000%	508,236	503,997	492,989
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	739,029	737,218	723,014
POINTCLICKCARE 7/25 TL	0.0000%	312,817	312,817	310,862
ROCKPOINT GAS STORAGE 10/25 TL	0.0000%	291,436	288,522	291,728
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%	630,429	631,751	621,565
SONRAVA HEALTH 12/25 TL	0.0000%	27,699	27,699	27,699
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	145,307	124,186	98,809
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	608,304	480,667	22,811
CHILE				
BONOS DE LA TESORERIA DE 144A	3.4000%	6,328,514,820	7,552,025	7,792,744
BONOS DE LA TESORERIA DE LA RE	1.9000%	1,270,430,080	1,263,703	1,369,916
BONOS DE LA TESORERIA DE LA RE	2.1000%	7,334,766,934	7,873,390	7,545,480
COLOMBIA				
CCP_OIS_R COP-IBR-OIS COMPOUN	0.0100%	7,528,000,000	0	-14,984
CCP_OIS_R COP-IBR-OIS COMPOUN	11.7200%	-2,448,000,000	0	0
CCP_OIS_R COP-IBR-OIS COMPOUN	11.7300%	-2,497,000,000	0	0
CCP_OIS_R COP-IBR-OIS COMPOUN	11.7000%	-2,583,000,000	0	0
COLOMBIAN TES	12.7500%	4,952,500,000	1,259,375	1,315,960
COLOMBIAN TES	11.0000%	4,911,100,000	1,227,427	1,237,110
COLOMBIAN TES	13.2500%	4,287,100,000	1,140,940	1,158,155
COLOMBIAN TES	11.7500%	0	0	0
COLOMBIAN TES	5.0000%	0	0	0
COLOMBIAN TES	3.7500%	42,297,631,780	8,445,827	7,933,807
COLOMBIAN TES	2.2500%	19,416,524,480	4,123,158	4,603,174
COLOMBIAN TES	3.3000%	5,809,042,160	1,491,629	1,536,744
COLOMBIAN TES	5.2500%	0	0	0
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000%	6,395,642	962,057	939,807
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P EUR-EURIBOR 6M CME	2.9750%	928,000	0	-10,476
CCP_IRS_R EUR-EURIBOR 6M CME	2.2890%	342,000	261	-862
CCP_IRS_R EUR-EURIBOR 6M CME	2.4060%	322,000	0	2,161
CCP_IRS_P EUR-EURIBOR 6M CME	2.2890%	-928,000	-244	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4837%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5002%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5130%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4972%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.4432%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.5430%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.2800%	0	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.9780%	-342,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	3.0967%	-322,000	0	0
FRANCE				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	160,643	159,036	149,398
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	841,608	815,770	818,575
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	4,805,849	5,646,386	5,766,122
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	21,368,544	22,424,241	21,748,599
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	2,216,377	2,724,813	2,767,940
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	1,791,471	1,929,548	1,964,790
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	3,511,103	4,358,384	4,084,265
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	3,033,254	3,497,663	3,535,946
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	3,330,702	4,228,680	4,380,076
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	1,080,012	1,105,143	1,078,428
NUMERICABLE / YPSO / ALTICE 10	0.0000%	631,505	636,866	628,780
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	432,758	432,758	428,071
GERMANY				

	Coupon	Units	Cost	Market Value
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	3,786,644	4,276,090	4,411,562
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	4,671,605	5,532,917	4,689,411
MINIMAX/IGLOO 2/25 (USD) COV-L	0.0000%	352,072	352,231	352,072
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000%	3,252,912	3,344,884	3,438,507
ITALY BUONI POLIENNALI DE 144A	1.8000%	2,322,953	2,556,038	2,691,374
ITALY BUONI POLIENNALI DE 144A	0.1500%	1,344,102	1,234,871	927,160
ITALY BUONI POLIENNALI DE 144A	2.3500%	2,316,374	2,743,372	2,874,434
ITALY BUONI POLIENNALI DE 144A	2.5500%	4,243,433	5,756,162	5,196,610
ITALY BUONI POLIENNALI DE 144A	0.4000%	3,199,791	3,369,737	3,650,092
ITALY BUONI POLIENNALI DE 144A	1.2500%	2,999,805	3,091,854	3,501,896
ITALY BUONI POLIENNALI DE 144A	1.3000%	2,686,141	2,963,399	3,181,538
ITALY BUONI POLIENNALI DE 144A	2.4000%	1,699,210	2,005,631	2,048,791
ITALY BUONI POLIENNALI DE REGS	1.5000%	2,785,178	3,052,210	3,318,396
ITALY BUONI POLIENNALI DE REGS	1.1000%	760,494	902,336	886,519
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_P JPY-TONA-OIS COMPOU	0.1977%	0	0	0
CCP_IRS_R JPY-TONA-OIS COMPOU	0.2700%	0	0	0
CCP_IRS_R JPY-TONA-OIS COMPOU	0.8095%	0	0	0
CCP_IRS_R JPY-TONA-OIS COMPOU	1.2988%	0	0	0
CCP_OIS_R JPY-TONA-OIS COMPOU	1.2960%	0	0	0
JAPANESE GOVERNMENT CPI LINKED	0.1000%	518,901,386	4,292,380	3,262,949
JAPANESE GOVERNMENT CPI LINKED	0.0050%	662,404,267	4,781,806	4,091,429
LUXEMBOURG				
ALTICE 12/22 (USD) TL	0.0000%	456,223	452,572	329,909
ASP BLADE/OREGON TOOL 2/25 2ND	0.0000%	105,885	86,137	74,384
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	345,183	345,210	344,148
HYPERION INSURANCE/HOWDEN	0.0000%	0	0	0
HYPERION INSURANCE/HOWDEN 8/25	0.0000%	631,729	629,588	610,983
ITP AERO 11/25 TL	0.0000%	298,962	298,214	298,908
UFINET/ZACAPA 10/24 COV-LITE	0.0000%	174,746	174,746	174,047
URSA MINOR/PG POLARIS/ROSEN 11	0.0000%	57,551	57,579	57,500
VFS GLOBAL/SPEED MIDCO 9/25 (U	0.0000%	263,721	263,376	259,106
MEXICO				
CCP_IRS_P MXN-TIIE ON-OIS COM	7.5200%	20,300,000	13,286	-24,289
CCP_IRS_R MXN-TIIE ON-OIS COM	7.1559%	0	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	6.8870%	29,100,000	0	55,090
CCP_IRS_P MXN-TIIE ON-OIS COM	6.8831%	-20,300,000	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.2100%	-29,100,000	-486	0
MEXICAN BONOS	8.0000%	20,400,000	1,165,005	1,072,903
MEXICAN UDIBONOS	3.2500%	606,907,327	25,611,082	26,931,797
MEXICAN UDIBONOS	2.7500%	9,594,520	495,487	480,305
NETHERLANDS				
ACTION 9/25 (USD) TL3	0.0000%	75,607	75,607	74,851
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	169,429	168,483	165,860
BARENTZ 2/25 (USD) TLB	0.0000%	0	0	0
RANPAK/RANGER PACKAGING 12/24	0.0000%	36,919	36,550	36,673
RECKITT ESSENTIAL HOME 9/25 (U	0.0000%	192,732	192,812	189,600
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	2,048,000	1,536,883	1,547,830
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	700,000	542,174	582,105
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	3,000,000	866,082	940,485
PERUVIAN GOVERNMENT INTER REGS	2.1579%	451,000	137,563	135,577
PERUVIAN GOVERNMENT INTER REGS	1.9450%	560,000	165,091	165,673
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%	36,500,000	1,805,143	2,002,462
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	464,953,514	20,883,310	19,149,507
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	99,568,342	4,869,147	4,890,784
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	0.7500%	1,221,433,751	850,332	770,091
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	3,588,960	4,212,119	4,237,629
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	1,022,720	1,142,544	1,159,911
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	2,995,663	3,332,619	3,530,920
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	3,994,144	4,508,478	4,500,112
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	1,163,570	1,330,787	1,427,135
SWEDEN				
SWEDEN INFLATION LINKED B REGS	0.7500%	1,040,000	107,013	106,236
SWEDEN INFLATION LINKED B REGS	0.1250%	7,900,000	944,556	1,028,845
SWEDEN INFLATION LINKED B REGS	3.5000%	8,580,000	2,077,959	1,561,252

	Coupon	Units	Cost	Market Value
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2500%	117,357,334	3,662,145	3,585,329
UNITED KINGDOM				
BELRON 1/26 (USD) TLB	0.0000%	962,025	960,690	961,063
BOOTS GROUP BIDCO 7/25 (USD) T	0.0000%	35,131	35,043	35,218
CCP_IFS. P UK RPI ALL ITEMS NS	3.2409%	569,449	0	-13,342
CCP_IFS. P UK RPI ALL ITEMS NS	3.6690%	465,000	1,549	-9,516
CCP_IFS. P UK-RPI CME	3.2300%	1,700,000	39	-45,431
CCP_IFS. P UK-RPI CME	3.8600%	1,477,000	0	-14,796
CCP_IFS. P UK-RPI CME	3.2040%	1,695,000	0	-46,433
CCP_IFS. P UK-RPI CME	3.1990%	780,000	0	-22,099
CCP_IFS. P UK-RPI CME	3.2115%	780,000	0	-20,961
CCP_IFS. P UK-RPI CME	3.2440%	285,000	0	-6,575
CCP_IFS. P UK-RPI CME	3.3040%	666,315	0	-16,535
CCP_IFS. P UK-RPI CME	3.2419%	290,700	0	-6,776
CCP_IFS. P UK-RPI CME	3.2840%	653,250	0	-16,548
CCP_IFS. P UK-RPI CME	3.3165%	1,305,237	0	-31,970
CCP_IFS. P UK-RPI CME	3.4289%	640,173	7	-13,823
CCP_IFS. P UK-RPI CME	3.2729%	279,295	163	-5,495
CCP_IFS. P UK-RPI CME	3.2029%	475,556	0	-12,338
CCP_IFS. P UK-RPI CME	3.2553%	1,090,025	0	-25,741
CCP_IFS. P UK-RPI CME	3.1325%	1,965,000	2,769	-84,493
CCP_IFS. P UK-RPI CME	3.9930%	5,870,000	54,205	-19,605
CCP_IFS. P UK-RPI CME	3.7529%	1,365,000	4,888	-5,928
CCP_IFS. R UK-RPI CME	0.0100%	22,352,000	11,138	465,843
CCP_IFS._P UK-RPI CME	0.0100%	-22,352,000	-12,276	0
CCP_IFS._R UK-RPI CME	3.3480%	-780,000	-81	0
CCP_IFS._R UK-RPI CME	3.3205%	-780,000	0	0
CCP_IFS._R UK-RPI CME	3.3420%	-1,695,000	0	0
CCP_IFS._R UK-RPI CME	3.3600%	-1,700,000	0	0
CCP_IFS._R UK-RPI CME	3.3940%	-285,000	0	0
CCP_IFS._R UK-RPI CME	3.4090%	-653,250	0	0
CCP_IFS._R UK-RPI CME	3.4220%	-666,315	0	0
CCP_IFS._R UK-RPI CME	3.4040%	-290,700	0	0
CCP_IFS._R UK-RPI CME	3.4065%	-569,449	0	0
CCP_IFS._R UK-RPI CME	3.4272%	-1,305,237	0	0
CCP_IFS._R UK-RPI CME	3.4570%	-279,295	-71	0
CCP_IFS._R UK-RPI CME	3.4915%	-640,173	-98	0
CCP_IFS._R UK-RPI CME	3.3479%	-475,556	0	0
CCP_IFS._R UK-RPI CME	3.3687%	-1,090,025	0	0
CCP_IFS._R UK-RPI CME	3.0825%	-1,965,000	0	0
CCP_IFS._R UK-RPI CME	3.6690%	-465,000	0	0
CCP_IFS._R UK-RPI CME	4.2050%	-5,870,000	-38,805	0
CCP_IFS._R UK-RPI CME	3.4483%	-1,365,000	-4,544	0
CCP_IFS._R UK-RPI CME	4.0950%	-1,477,000	0	0
CCP_IRS. R GBP-SONIA-OIS COMPO	3.8085%	0	0	0
COGNITA 11/25 (USD) TLB3	0.0000%	41,110	40,904	39,431
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	729,615	725,126	696,877
DECHRA PHARMACEUTICALS 1/26 (U	0.0000%	76,058	75,868	75,944
EQUINITY GROUP/ORBIT PRIVATE 1	0.0000%	806,824	800,038	802,121
IGLO BIRDS EYE 10/25 (USD) COV	0.0000%	447,616	447,616	438,104
INEOS COMPOSITES 1/25 (USD) CO	0.0000%	118,606	118,309	114,998
PROJECT AURORA/SPECTRIS 9/25 (0.0000%	50,184	50,059	50,184
R&R ICE CREAM/FRONERI 7/25 (US	0.0000%	743,390	743,131	728,314
R&R ICE CREAM/FRONERI 9/24	0.0000%	45,017	45,017	44,056
Total of International Securities			265,347,858	261,614,357

Cash Equivalent Securities

7.38%

Master Notes/Money Markets

BRL/USD SPOT OPTION 2026	0.0000%	(812,000)	(6,041)	(5,133)
MXN/USD SPOT OPTION 2026	0.0000%	-409,000	-2,701	-5,617
CASH COLLATERAL HELD AT GS	0.0000%	-10,000	-10,000	-10,000
CASH HELD AT GOLDMAN SACHS	0.0000%	13,000	13,000	13,000
CCPC COLLATERAL WITH JP MORGAN	0.0000%	309,000	309,000	309,000
CME CCP COLL HELD AT GSC	0.0000%	237,000	237,000	237,000
SWAP COLLATERAL WITH CITIBANK	0.0000%	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000%	20,000	20,000	20,000
SWAP COLLATERAL WITH JP MORGAN	0.0000%	917,000	917,000	917,000
SWAP COLLATERAL WITH UBS	0.0000%	-10,000	-10,000	-10,000
SWAP/ISDA BANK OF AMERICA (BOA	1.5500%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	50,000	50,000	50,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	141,000	141,000	141,000
SWAP/ISDA SOC GEN CASH COLLATE	1.5500%	70,000	70,000	70,000
SWAPS HSBC CASH COLLATERAL	0.0100%	20,000	20,000	20,000
TBA COLLATERAL WITH BMO	0.0000%	-30,000	-30,000	-30,000
U S TREASURY BILL	0.0000%	22,598,000	22,507,102	22,507,102
UMC CASH SWEEP ACCOUNT	4.3853%	70,826,920	70,826,920	70,826,920
Others (Payables, Receivables, Etc.)			-2,836,112	168,374

	Coupon	Units	Cost	Market Value
Total of Master Notes/Money Markets			92,206,167	95,208,646
Total of Cash Equivalent Securities			92,206,167	95,208,646
Real Assets				3.70%
Real Assets				
Total Real Assets		47,754,473	31,314,330	47,754,473
Total Real Assets		47,754,473	31,314,330	47,754,473
Equity & Convertibles				
XPLORE INC EQUITY		6,221	31,105	6,221
ALTICE FRANCE		3,741	88,642	86,959
RESOLUTE TOPCO INC		1,750	35,000	3,063
XPLORE INC. CVR		597	0	-
Total Equity		12,309	154,747	96,243
Derivatives				
Futures Contracts				1.101%
AUST 10Y BOND FUTURE (SFE)	0.0000%	5	0	-3,607
AUST 3YR BOND FUTURE (SFE)	0.0000%	19	0	-6,984
CAN 10YR BOND FUTURE (MSE)	0.0000%	18	0	3,160
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-5	0	-737
ECX EMISSION FUTURE (EDX)	0.0000%	4	0	-42,677
IRON ORE 62% (SGX)	0.0000%	124	0	58,019
BRENT CRUDE FUTURE (ICE)	0.0000%	169	0	1,348,950
COCOA FUTURE - IC (ICE)	0.0000%	19	0	-93,637
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	3	0	-8,687
COPPER FUTURE (LME)	0.0000%	21	0	-292,685
GAS OIL FUTURE (ICE)	0.0000%	57	0	3,302,671
LEAD FUTURE (LME)	0.0000%	17	0	-19,870
NICKEL FUTURE (LME)	0.0000%	10	0	-24,837
PRI ALUM FUTURE (LME)	0.0000%	25	0	31,285
PRI ALUMINUM FUTURE (LME)	0.0000%	54	0	151,625
WHITE SUGAR FUTURE (ICE)	0.0000%	11	0	22,569
ZINC FUTURE (LME)	0.0000%	15	0	-25,641
3 MONTH SOFR FUT (CME)	0.0000%	113	0	-88,279
CATTLE FEEDER FUTURE (CME)	0.0000%	5	0	46,642
COCOA FUTURE (NYB)	0.0000%	15	0	-77,629
COFFEE 'C' FUTURE (NYB)	0.0000%	16	0	-98,056
COPPER FUTURE (CMX)	0.0000%	10	0	-46,500
CORN FUTURE (CBT)	0.0000%	214	0	212,867
COTTON NO 2 FUTURE (NYB)	0.0000%	33	0	96,291
GASOLINE RBOB FUTURE (NYM)	0.0000%	35	0	1,556,214
GOLD 100 OZ FUTURE (CMX)	0.0000%	44	0	-698,328
HEATING OIL FUTURE (NYM)	0.0000%	35	0	2,654,127
KC HRW WHEAT FUTURE (CBT)	0.0000%	39	0	172,256
LEAN HOGS FUTURE (CME)	0.0000%	49	0	-49,411
LIVE CATTLE FUTURE (CME)	0.0000%	59	0	336,799
NATURAL GAS FUTURE (NYM)	0.0000%	231	0	-688,289
PALLADIUM FUTURE (NYM)	0.0000%	1	0	-20,001
PLATINUM FUTURE (NYM)	0.0000%	2	0	-27,656
SILVER FUTURE (CMX)	0.0000%	13	0	428,902
SOYBEAN FUTURE (CBT)	0.0000%	108	0	167,284
SOYBEAN MEAL FUTURE	0.0000%	33	0	-7,239
SOYBEAN MEAL FUTURE (CBT)	0.0000%	61	0	32,643
SOYBEAN OIL FUTURE (CBT)	0.0000%	96	0	477,890
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	185	0	379,457
US 10YR NOTE FUTURE (CBT)	0.0000%	-13	0	-2,071
US 10YR ULTRA FUTURE (CBT)	0.0000%	-64	0	58,039
US 2YR NOTE FUTURE (CBT)	0.0000%	121	0	-20,565
US 5YR NOTE FUTURE (CBT)	0.0000%	97	0	10,615
US LONG BOND FUTURE (CBT)	0.0000%	-5	0	14,689
US ULTRA BOND (CBT)	0.0000%	-5	0	-906
WHEAT FUTURE (CBT)	0.0000%	48	0	164,853
WTI CRUDE FUTURE (NYM)	0.0000%	139	0	4,818,005
Total of Futures Contracts			0	14,201,560
Total of INFLATION PROTECTION FUND			1,197,574,172	1,289,943,383