

**INFLATION PROTECTION FUND-I**

**Coupon**

**Units**

**Cost**

**Market Value**

**Domestic Fixed Income Securities**

**70.34%**

**Domestic Corporate & Other Bonds**

ALLY AUTO RECEIVABLES TRU 1 A2	5.7600%	34,889	34,877	34,937
ALLY AUTO RECEIVABLES TRU 1 A2	5.3200%	78,204	78,257	78,316
AMERICAN EXPRESS CREDIT AC 2 A	3.3900%	325,000	322,843	323,556
AMERICAN EXPRESS CREDIT AC 4 A	4.9500%	151,000	150,116	151,556
AMERICREDIT AUTOMOBILE R 1 A2A	5.8400%	32,994	33,014	33,033
AMERICREDIT AUTOMOBILE R 1 A2B	5.4300%	139,812	139,996	139,947
AMGEN INC	5.2500%	38,000	39,047	37,736
AMSPEC PARENT 12/24 DELAYED TL	0.0000%	6,309	6,278	6,341
AMSR 2022-SFR3 TRU SFR3 D 144A	4.0000%	107,000	98,839	101,818
AMUR EQUIPMENT FINA 1A A2 144A	6.0900%	63,303	64,128	64,146
AMUR EQUIPMENT FINA 2A A2 144A	5.3000%	128,119	127,908	128,663
ARAMSCO 10/23 COV-LITE DELAYED	0.0000%	4,154	4,071	3,850
ARES COMMERCIAL MOR IND A 144A	5.9979%	100,000	100,311	100,626
AT&T INC	5.4000%	39,000	40,239	39,148
AUXILIOR TERM FUNDI 1A A2 144A	6.1800%	168,956	170,320	170,897
AVIS BUDGET RENTAL C 3A A 144A	2.3600%	50,000	49,233	49,842
AVIS BUDGET RENTAL C 3A A 144A	4.6200%	145,000	144,915	144,941
BA CREDIT CARD TRUST A1 A1	3.5300%	285,000	281,132	283,690
BANK OF AMERICA AUT 1A A2 144A	5.8300%	66,279	66,302	66,356
BANK OF AMERICA CORP	5.4680%	25,000	25,774	25,034
BARCLAYS DRYROCK ISSUANCE 2 A	5.3065%	361,000	363,108	362,468
BFLD 2024-VICT MOR VICT A 144A	6.1962%	10,000	9,975	10,025
BMW VEHICLE LEASE TRUST 1 A2B	4.7510%	232,260	232,354	232,392
BMW VEHICLE LEASE TRUST 2 A2A	4.2900%	223,000	222,530	222,627
BMW VEHICLE LEASE TRUST 2 A2B	4.7710%	208,000	208,233	208,156
BMW VEHICLE OWNER TRUST A A2B	4.7810%	78,578	78,611	78,591
BOFA AUTO TRUST 202 1A A2 144A	5.5700%	133,132	133,123	133,626
BRAVO RESIDENTIAL NQM3 A1 144A	4.8500%	84,181	81,632	82,869
BROADCOM INC 144A	3.4690%	37,000	32,667	32,076
BX COMMERCIAL MORT KING A 144A	5.8473%	128,311	127,646	128,391
BX COMMERCIAL MORT MDHS A 144A	5.9475%	80,580	80,074	80,957
BX TRUST 2024-VLT4 VLT4 A 144A	5.7976%	60,000	59,774	60,244
CAMB COMMERCIAL MO LIFE A 144A	5.6740%	178,000	178,191	178,089
CAPITAL ONE MULTI-ASSET E A3 A	4.9500%	130,000	130,430	130,479
CAPITAL ONE PRIME AUTO R 2 A2B	4.9965%	74,353	74,445	74,411
CAPITAL ONE PRIME AUTO RE 1 A2	5.2000%	3,858	3,855	3,859
CAPITAL ONE PRIME AUTO RE 1 A3	4.8700%	115,000	115,253	115,427
CARMAX AUTO OWNER TRUST 3 A2B	5.0065%	43,390	43,442	43,412
CARMAX AUTO OWNER TRUST 4 A2A	6.0800%	87,147	87,402	87,512
CARMAX AUTO OWNER TRUST 4 A2B	5.2065%	99,784	100,012	99,916
CCG RECEIVABLES TRUS 1 A2 144A	3.9100%	87,443	86,161	87,176
CCP_IFS_P USA-CPI-U CME	2.4510%	135,000	0	-37
CCP_IFS_R USA-CPI-U CME	0.0100%	6,160,000	0	6,696
CCP_IFS_P USA-CPI-U CME	0.0100%	-135,000	0	0
CCP_IFS_R USA-CPI-U CME	2.6000%	-155,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5277%	-675,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3152%	-400,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4522%	-570,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5495%	-20,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5217%	-295,000	0	0
CCP_IFS_R USA-CPI-U CME	2.4675%	-25,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2022%	-365,000	0	0
CCP_IFS_R USA-CPI-U CME	2.1767%	-490,000	0	0
CCP_IFS_R USA-CPI-U CME	2.3100%	-10,000	0	0
CCP_IFS_R USA-CPI-U CME	2.2752%	-115,000	0	0
CCP_IFS_R USA-CPI-U CME	2.5070%	-80,000	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	2.4477%	-1,665,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	3.7500%	1,900,000	0	-23,138
CCP_IRS_P USD-SOFR-OIS COMPOU	3.7658%	20,783	0	-525
CCP_IRS_P USD-SOFR-OIS COMPOU	4.0848%	266,000	0	154
CCP_IRS_R USD-SOFR-COMPOUND C	4.8059%	500,000	26,508	38,146
CCP_IRS_R USD-SOFR-COMPOUND C	4.4553%	300,000	0	8,189

	Coupon	Units	Cost	Market Value
CCP_IRS_R USD-SOFR-OIS COMPOU	0.0100%	394,686	0	6,025
CCP_IRS_P USD-SOFR-COMPOUND C	4.8059%	-1,900,000	-34,339	0
CCP_IRS_P USD-SOFR-OIS COMPOU	0.0100%	-286,783	0	0
CCP_IRS_P USD-SOFR-OIS COMPOU	5.0499%	0	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-300,000	-1,283	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5000%	-500,000	0	0
CCP_IRS_R USD-SOFR-OIS COMPOU	3.7707%	-82,086	0	0
CCP_IRS_R USD-SOFR-OIS COMPOU	3.8182%	-41,400	0	0
CCP_IRS_R USD-SOFR-OIS COMPOU	3.9277%	-104,000	0	0
CCP_IRS_R USD-SOFR-OIS COMPOU	3.9287%	-83,600	0	0
CCP_IRS_R USD-SOFR-OIS COMPOU	3.9507%	-83,600	0	0
CCP_OIS_P USD-SOFR-OIS COMPOU	3.2760%	0	0	0
CCP_OIS_R USD-FEDERAL FUNDS-O	4.3464%	15,050,000	0	-249
CCP_OIS_R USD-FEDERAL FUNDS-O	4.3570%	-15,050,000	0	0
CFCRE COMMERCIAL MORTGA C4 ASB	3.0910%	7,985	7,799	7,937
CHASE AUTO OWNER TR 4A A2 144A	5.2500%	192,570	193,873	193,320
CHENIERE ENERGY PARTNERS 144A	5.7500%	34,000	35,059	34,227
CITIBANK CREDIT CARD ISS A2 A2	4.9460%	296,000	296,485	296,563
CITIBANK CREDIT CARD ISS A5 A5	5.0399%	172,000	172,568	172,495
CITIGROUP COMMERCIAL GC37 AAB	3.0980%	39,112	38,666	38,772
CITIGROUP COMMERCIAL MOR P3 A2	2.7430%	1,191	1,138	1,188
CITIGROUP INC	5.4490%	25,000	25,616	24,799
CITIZENS AUTO RECEI 1 A2A 144A	5.4300%	14,415	14,397	14,453
CITIZENS AUTO RECEI 1 A2B 144A	5.3565%	28,736	28,735	28,758
CITIZENS AUTO RECEI 2 A2B 144A	5.1365%	185,891	185,866	186,048
CITIZENS AUTO RECEI 2 A2B 144A	4.9465%	180,881	180,743	181,034
CNH EQUIPMENT TRUST 2023- B A2	5.9000%	57,385	57,454	57,593
COMM 2015-CCRE24 MORT CR24 ASB	3.4450%	2,634	2,604	2,631
COMM 2015-LC21 MORTGA LC21 ASB	3.4210%	13,354	13,212	13,336
COMM 2016-CR28 MORTGA CR28 ASB	3.5250%	19,327	18,967	19,215
COMM 2024-WCL1 MOR WCL1 A 144A	6.1472%	35,000	35,010	35,001
COMMIT TO PUR FNMA SF MTG	6.0000%	501,000	507,938	503,528
COMMIT TO PUR FNMA SF MTG	5.0000%	319,732	314,486	308,470
COMMIT TO PUR FNMA SF MTG	5.5000%	996,109	997,013	982,651
CPS AUTO RECEIVABLES A A 144A	5.7100%	41,970	42,111	42,100
CSMC 2022-NQM4 T NQM4 A1A 144A	4.8190%	77,147	76,438	76,232
CSMC 2022-NQM5 TR NQM5 A1 144A	5.1690%	122,818	122,211	122,266
DAIMLER TRUCKS RETAIL TRU 1 A2	6.0300%	16,321	16,321	16,335
DAIMLER TRUCKS RETAIL TRU 1 A2	5.6000%	66,914	66,914	67,109
DAIMLER TRUCKS RETAIL TRU 1 A3	5.2300%	44,367	44,315	44,421
DEEPHAVEN RESIDENTIA 1 A1 144A	5.7350%	95,316	95,310	95,399
DELL EQUIPMENT FINAN 2 A2 144A	5.8400%	52,614	52,687	52,675
DIAMONDBACK ENERGY INC	5.4000%	39,000	39,528	38,383
DISCOVER CARD EXECUTION A3 A3	3.5600%	73,000	72,518	72,628
DLLAD 2024-1 LLC 1A A2 144A	5.5000%	242,273	243,773	243,727
DLLMT 2024-1 LLC 1A A2 144A	5.0800%	58,000	58,178	58,217
DUKE ENERGY CORP	5.4500%	34,000	34,875	33,913
ELLINGTON FINANCIAL 3 A1 144A	1.2410%	86,611	67,434	69,846
EPICOR 5/24 DELAYED TL	0.0000%	19,214	19,164	19,339
EQUINIX INC	3.9000%	40,000	37,689	36,865
FOCUS FINANCIAL PARTNERS 9/24	0.0000%	4,131	4,121	4,166
FORD CREDIT AUTO LEASE T A A2B	4.9065%	112,885	112,796	112,926
FORD CREDIT AUTO LEASE T B A2B	4.8065%	274,290	284,811	274,447
FORD CREDIT AUTO OWNER T A A2A	5.3200%	143,611	143,453	144,068
FORD CREDIT AUTO OWNER T A A2B	5.3176%	4,812	4,817	4,813
FORD CREDIT AUTO OWNER T C A2A	5.6800%	177,540	177,967	178,073
GLS AUTO RECEIVABLE 1A A2 144A	5.5700%	78,278	78,338	78,419
GM FINANCIAL AUTOMOBILE 1 A2B	4.8231%	56,388	56,432	56,427
GM FINANCIAL AUTOMOBILE 3 A2A	5.5800%	29,687	29,707	29,723
GM FINANCIAL AUTOMOBILE 3 A2B	4.8431%	208,000	208,402	208,315
GM FINANCIAL CONSUMER AU 1 A2A	5.1200%	97,026	96,893	97,229
GM FINANCIAL CONSUMER AU 1 A2B	4.7962%	32,342	32,355	32,354
GM FINANCIAL CONSUMER AU 3 A2A	5.7400%	39,315	39,354	39,392
GM FINANCIAL CONSUMER AU 4 A2B	4.7962%	81,000	81,095	81,097
GOLDMAN SACHS GROUP INC/THE	5.3300%	30,000	30,572	29,478
GWT 2024-WLF2 WLF2 A 144A	5.9975%	100,000	99,774	100,375
HARLEY-DAVIDSON MOTORCYCL A A2	5.6500%	132,910	133,137	133,403
HARLEY-DAVIDSON MOTORCYCL A A3	5.0500%	213,576	214,107	214,275
HARLEY-DAVIDSON MOTORCYCL B A2	4.6200%	205,000	204,999	205,245
HCA INC	5.6000%	34,000	34,766	33,502
HONDA AUTO RECEIVABLES 20 2 A2	5.4800%	51,853	52,063	52,079
HONDA AUTO RECEIVABLES 20 3 A2	4.8900%	88,000	88,207	88,257

	Coupon	Units	Cost	Market Value
HONDA AUTO RECEIVABLES 20 4 A2	4.5600%	116,000	115,992	116,052
HONDA AUTO RECEIVABLES 20 4 A3	0.8800%	21,962	21,586	21,791
HPEFS EQUIPMENT TRU 2A A2 144A	6.0400%	102,249	102,488	102,671
HYUNDAI AUTO LEASE A A2B 144A	4.9065%	151,282	151,394	151,382
HYUNDAI AUTO RECEIVABLES A A2B	4.8265%	153,426	153,499	153,500
HYUNDAI AUTO RECEIVABLES B A2A	5.1500%	75,000	75,310	75,275
HYUNDAI AUTO RECEIVABLES B A2B	4.8762%	229,642	229,731	229,713
HYUNDAI AUTO RECEIVABLES C A2B	4.8065%	215,000	215,291	215,193
J.P. MORGAN MORTG DSC1 A1 144A	4.6250%	39,083	36,784	37,911
JOHN DEERE OWNER TRUST 2 A A2A	5.1900%	92,578	92,363	92,857
JOHN DEERE OWNER TRUST 20 C A3	5.0900%	105,186	104,983	105,492
JPMORGAN CHASE & CO	5.2940%	33,000	33,806	32,648
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	15,786	15,746	15,943
MARLETTE FUNDING TRU 1A A 144A	5.9500%	114,153	114,530	114,668
MERCEDES-BENZ AUTO LEASE A A2A	5.4400%	213,100	214,755	214,117
MERCEDES-BENZ AUTO LEASE A A2B	4.8162%	94,600	94,594	94,600
MERCEDES-BENZ AUTO LEASE B A2B	4.8465%	178,000	178,015	178,025
MERCEDES-BENZ AUTO RECEI 1 A2B	4.7765%	21,584	21,483	21,588
MERCEDES-BENZ AUTO RECEIV 2 A2	5.9200%	125,728	125,914	126,137
MERRILL LYNCH MORTGAGE HE2 A1B	5.3651%	7,746	7,358	7,396
MORGAN STANLEY	5.3200%	30,000	30,578	29,519
NAVIENT PRIVATE ED BA A2A 144A	3.6100%	14,713	14,491	14,586
NAVIENT PRIVATE EDU A A2B 144A	5.3207%	21,593	21,486	21,593
NEW RESIDENTIAL MO SFR2 D 144A	4.0000%	105,000	96,466	98,937
NISSAN AUTO LEASE TRUST A A2A	5.1100%	276,681	276,876	277,385
NISSAN AUTO RECEIVABLES A A2A	5.3400%	7,113	7,098	7,116
NISSAN AUTO RECEIVABLES A A2B	5.0565%	31,907	31,915	31,915
OIS P 2.76% R SOFR	0.0000%	-206,000	-1,682	-27
OIS R 3.74% P SOFR	0.0000%	15,279,000	32,197	18,121
OIS R 3.76% P SOFR	0.0000%	-206,000	-1,805	-6,407
OIS R 4.213% P SOFR	0.0000%	-209,000	-1,879	-3,335
OIS R SOFR P 2.94%	0.0000%	-15,279,000	-8,078	-3,891
OIS R SOFR P 3.213%	0.0000%	-209,000	-1,694	-563
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	145,258	145,164	145,327
ORACLE CORP	4.9000%	37,000	37,013	36,036
PAGAYA AI TECHNOLOGY 1 D 144A	4.2500%	47,785	46,892	47,277
PFS FINANCING CORP D A 144A	4.2700%	297,000	294,170	296,404
PORSCHE FINANCIAL 2A A2A 144A	5.8800%	54,297	54,502	54,399
PORSCHE FINANCIAL 2A A2B 144A	5.1846%	47,058	47,059	47,084
PROGRESS RESIDENTI SFR6 D 144A	6.0350%	105,000	104,996	105,191
PROGRESS RESIDENTI SFR7 D 144A	5.5000%	140,000	133,860	138,882
SANTANDER DRIVE AUTO RECE 1 A2	5.7100%	57,693	57,727	57,800
SANTANDER DRIVE AUTO RECE 3 A2	5.9100%	53,158	53,157	53,363
SBNA AUTO LEASE TRUS A A2 144A	6.2700%	114,423	114,755	114,835
SBNA AUTO LEASE TRUS A A3 144A	5.3900%	110,000	110,614	110,613
SFS AUTO RECEIVABL 1A A2A 144A	5.8900%	27,362	27,402	27,424
SFS AUTO RECEIVABL 1A A2B 144A	5.1731%	66,016	66,103	66,069
SFS AUTO RECEIVABLE 3A A2 144A	4.7100%	257,000	257,189	257,282
SG RESIDENTIAL MORTG 1 A1 144A	1.1600%	104,010	82,851	83,313
SIGNIA AEROSPACE 11/24 COV-LIT	0.0000%	5,675	5,661	5,665
SOFI PROFESSIONAL B A2FX 144A	3.3400%	132,072	129,912	130,908
SOFI PROFESSIONAL F A2FX 144A	2.8400%	116,339	113,684	115,019
SOFI PROFESSIONAL L A A2B 144A	2.9500%	7,367	7,195	7,304
TESLA AUTO LEASE TR A A2B 144A	4.8621%	58,702	58,682	58,717
TESLA ELECTRIC VEHI 1 A2B 144A	4.8931%	195,544	195,652	195,628
TOYOTA AUTO RECEIVABLES A A2B	4.7565%	59,375	59,373	59,375
TOYOTA AUTO RECEIVABLES B A2B	4.9265%	19,063	19,073	19,070
TOYOTA AUTO RECEIVABLES B A2B	4.7565%	202,523	202,509	202,542
TOYOTA AUTO RECEIVABLES C A2B	4.7765%	271,000	270,981	271,255
TOYOTA LEASE OWNER A A2B 144A	4.7731%	107,922	107,948	107,949
U S TREASURY BOND	3.0000%	230,000	174,769	167,586
USAA AUTO OWNER TRUS A A2 144A	5.2500%	60,000	59,996	60,207
USALCO 9/24 DELAYED TL	0.0000%	2,646	2,633	2,662
VERIZON COMMUNICATIONS INC	4.5000%	42,000	40,673	39,590
VERIZON MASTER TRUST 2 A	1.5300%	478,000	464,557	477,252
VERIZON MASTER TRUST 2 A	4.8900%	215,000	214,023	215,148
VERIZON MASTER TRUST 5 A1B	5.0531%	174,000	174,530	174,470
VERUS SECURITIZATION 7 A1 144A	5.1520%	116,327	116,325	115,544
VOLKSWAGEN AUTO LEASE TR A A2B	4.8321%	240,206	240,396	240,464
VOLKSWAGEN AUTO LOAN ENH 2 A2A	5.7200%	99,334	99,512	99,856
VOLKSWAGEN AUTO LOAN ENH 2 A2B	5.0031%	129,591	129,752	129,825
WELLS FARGO & CO	5.4990%	25,000	25,710	24,929

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
WELLS FARGO COMMERCIA LC22 ASB	3.5710%	78,339	77,419	78,025
WELLS FARGO COMMERCIAL C35 ASB	2.7880%	9,866	9,743	9,773
WELLS FARGO COMMERCIAL C36 ASB	2.9330%	106,703	105,143	105,138
WESTLAKE AUTOMOBIL 1A A2B 144A	4.9662%	63,134	63,105	63,198
WESTLAKE AUTOMOBIL 2A A2B 144A	5.0665%	125,000	123,821	125,131
WESTLAKE AUTOMOBIL 3A A2A 144A	5.9600%	86,131	86,199	86,300
WESTLAKE AUTOMOBIL 3A A2B 144A	5.0765%	40,374	40,315	40,408
WORLD OMNI AUTO RECEIVAB B A2A	5.4800%	55,966	56,184	56,205
WORLD OMNI AUTO RECEIVAB B A2B	4.8365%	236,394	236,498	236,534
WORLD OMNI AUTO RECEIVAB D A2A	5.9100%	95,044	95,497	95,435
WORLD OMNI AUTO RECEIVAB D A2B	4.9865%	77,985	78,023	78,032
WORLD OMNI AUTO RECEIVABL C A3	0.4400%	15,316	14,986	15,220
WORLD OMNI AUTO RECEIVABL D A3	0.8100%	19,391	19,100	19,244
WORLD OMNI SELECT AUTO T A 2B	5.2462%	7,581	7,587	7,586
<b>Total of Domestic Corporate &amp; Other Bonds</b>			<b>19,004,872</b>	<b>19,032,332</b>

### **Inflation Protection Securities**

US TREAS-CPI INFLAT	1.0000%	1,588,359	1,579,162	1,178,664
US TREAS-CPI INFLAT	0.5000%	1,303,482	1,241,025	1,245,982
US TREAS-CPI INFLAT	1.3750%	2,043,136	1,990,206	1,830,306
US TREAS-CPI INFLAT	1.7500%	1,845,184	1,850,386	1,787,362
US TREAS-CPI INFLAT	1.8750%	1,370,118	1,378,850	1,327,956
US TREAS-CPI INFLAT	3.6250%	747,463	810,846	784,341
US TREAS-CPI INFLAT	3.8750%	940,849	1,075,678	1,009,031
US TREAS-CPI INFLAT	3.3750%	240,073	281,881	259,863
US TREAS-CPI INFLAT	2.3750%	618,266	631,391	624,095
US TREAS-CPI INFLAT	2.0000%	699,763	715,163	699,773
US TREAS-CPI INFLAT	2.5000%	481,491	511,551	489,910
US TREAS-CPI INFLAT	2.1250%	3,074,153	3,270,854	2,989,254
US TREAS-CPI INFLAT	0.7500%	2,099,068	2,015,889	1,676,839
US TREAS-CPI INFLAT	0.6250%	3,574,607	3,486,925	3,200,552
US TREAS-CPI INFLAT	0.8750%	1,418,400	1,477,153	1,212,025
US TREAS-CPI INFLAT	0.2500%	1,854,127	1,776,597	1,510,845
US TREAS-CPI INFLAT	0.1250%	11,248,612	10,735,386	9,989,116
US TREAS-CPI INFLAT	0.3750%	1,174,255	1,130,802	1,133,108
US TREAS-CPI INFLAT	1.2500%	1,094,444	1,067,147	1,066,245
US TREAS-CPI INFLAT	1.5000%	530,945	494,882	425,377
US TREAS-CPI INFLAT	1.1250%	1,257,840	1,236,287	1,157,074
US TREAS-CPI INFLAT	1.6250%	1,131,696	1,120,027	1,113,267
WII USTPF UNIT	0.0000%	6,482,144	69,625,374	75,855,452
<b>Total of Inflation Protection Securities</b>			<b>109,503,463</b>	<b>112,566,438</b>

### **Senior Secured Loans**

A-AP BUYER 9/24 COV-LITE TL	0.0000%	26,004	25,939	26,166
ABRA AUTO BODY/CALIBER COLLISI	0.0000%	9,782	9,758	9,812
ACHILLES/ONEDIGITAL HEALTH 6/2	0.0000%	80,323	79,966	80,426
ACHILLES/ONEDIGITAL HEALTH 7/2	0.0000%	0	0	0
ACTION ENVIRONMENTAL/INTERSTAT	0.0000%	20,554	20,286	20,760
ADDISON GROUP 12/21 COV-LITE T	0.0000%	0	0	0
ADIENT 1/24 TLB2	0.0000%	2,719	2,719	2,728
ADVANCED COMPUTER 9/19	0.0000%	47,625	47,507	45,660
AIT WORLDWIDE 10/24 TLB	0.0000%	50,000	49,750	50,302
AL NGPL/ARCLIGHT 3/21 TLB	0.0000%	0	0	0
ALIXPARTNERS 2/21 (USD) COV-LI	0.0000%	92,583	92,366	92,854
ALKERMES 3/21 COV-LITE TLB	0.0000%	0	0	0
ALLEGRO MICROSYSTEMS 7/24 TLB	0.0000%	90,360	89,908	90,699
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	156,366	154,250	156,610
AMENTUM/AECOM MAVERICK 9/24 TL	0.0000%	112,511	112,229	112,041
AMERICAN AXLE 12/22 TLB	0.0000%	0	0	0
AMERICAN BEACON/ RESOLUTE INVE	0.0000%	36,388	36,206	35,478
AMERICAN RESIDENTIAL 10/20	0.0000%	81,350	80,943	81,960
AMSPEC PARENT 12/24 COV-LITE T	0.0000%	41,012	40,806	41,217
AMWINS 2/21 TLB	0.0000%	161,795	161,292	162,206
ANCHOR PACKAGING 12/24 COV-LIT	0.0000%	0	0	0
ANCHOR PACKAGING 5/24 COV-LITE	0.0000%	19,043	18,996	19,115
ANKURA 1/24 COV-LITE TL	0.0000%	134,050	132,087	134,050
API GROUP 5/24 TLB	0.0000%	58,648	58,575	58,636
APPLIED SYSTEMS 2/24 TL	0.0000%	110,147	110,066	111,136

	Coupon	Units	Cost	Market Value
AQA ACQUISITION/SMARTBEAR 10/2	0.0000%	69,795	70,057	70,319
ARAMARK 3/24 B8 TL	0.0000%	45,127	44,826	45,330
ARAMSCO 10/23 COV-LITE TL	0.0000%	23,700	23,223	21,962
ARBY'S/INSPIRE BRANDS 1/24 TL	0.0000%	194,204	193,287	194,274
ARCOSA 8/24 TL	0.0000%	22,713	22,713	22,870
ASCEND PERFORMANCE 2/21 COV-LI	0.0000%	34,515	33,476	29,314
ASCENSUS 12/24 COV-LITE TLB	0.0000%	115,147	114,039	116,011
ASP BLADE/OREGON TOOL 10/21 IN	0.0000%	22,447	22,334	13,003
ASPEN DENTAL 12/23 B5 COV-LITE	0.0000%	91,628	85,210	91,812
ASPEN DENTAL 2/21 COV-LITE TLB	0.0000%	86,166	85,534	84,191
ASPEN DENTAL 6/21 INCREMENTAL	0.0000%	0	0	0
ASPIRE BAKERIES 12/23 TL	0.0000%	20,060	19,959	20,210
ASSETMARK 6/24 TLB	0.0000%	0	0	0
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	256,638	256,357	256,974
ASTRA/ANTHOLOGY 4/24 NEW MONEY	0.0000%	72,785	70,069	47,310
ASTRA/ANTHOLOGY 4/24 TLB	0.0000%	89,124	80,100	4,456
ATLANTIC AVIATION 9/21 COV-LIT	0.0000%	99,920	99,927	100,366
AUTHENTIC BRANDS 6/24 TLB	0.0000%	193,293	190,914	193,836
AUTODATA/JD POWER 7/24 TL	0.0000%	119,235	118,135	119,939
BAY CLUB 6/24 TLB	0.0000%	86,482	86,057	86,986
BAYOU/CORDIS 8/21 TLB	0.0000%	44,338	43,036	44,228
BCP RENAISSANCE 11/24 TLB	0.0000%	91,204	90,525	91,793
BELFOR 11/23 TLB1	0.0000%	59,174	58,582	59,765
BERRY PLASTICS 10/23 AA TL	0.0000%	0	0	0
BLACKSTONE CQP 6/24 TL	0.0000%	111,897	111,310	112,009
BOYD 7/24 TLB	0.0000%	164,058	161,597	164,140
BROOKFIELD NGPL 12/23 TL	0.0000%	102,325	102,131	102,529
BWAY 4/24 TLB	0.0000%	43,796	43,954	44,061
CAST & CREW ENTERTAINMENT	0.0000%	134,022	133,428	129,688
CEDAR FAIR 4/24 TLB	0.0000%	82,920	82,804	83,050
CENTURI GROUP 8/21 COV-LITE TL	0.0000%	11,248	11,136	11,290
CHART INDUSTRIES/HOWDEN 6/24 T	0.0000%	70,661	70,734	70,868
CIENA 1/20 COV-LITE TLB	0.0000%	73,857	73,676	74,042
CITADEL SECURITIES 10/24 TLB	0.0000%	130,452	129,143	130,748
CITCO 6/24 TLB	0.0000%	244,240	241,650	245,940
CLARIVATE ANALYTICS COV-LT TLB	0.0000%	51,034	50,332	50,954
CLEAN HARBORS 10/24 COV-LITE T	0.0000%	38,271	38,223	38,539
CLUBESSENTIAL 10/21 TLB	0.0000%	120,188	119,468	120,438
COADVANTAGE 7/23 COV-LITE TLB	0.0000%	104,258	102,545	103,997
COMMSCOPE 1/19 TLB	0.0000%	0	0	0
CONNECTWISE 9/21 COV-LITE TLB	0.0000%	86,161	85,515	86,610
CONSOLIDATED CONTAINER/ALTIUM	0.0000%	0	0	0
CONSTRUCTION PARTNERS 10/24 CO	0.0000%	21,144	21,091	21,210
CORELOGIC 6/21 COV-LITE TL	0.0000%	189,748	178,610	187,105
CORGI BIDCO/COVETRUS 10/22 COV	0.0000%	96,549	93,737	92,633
CORNERSTONE ONDEMAND 10/21 COV	0.0000%	93,464	91,042	81,828
CORPORATION SERVICE COMPANY/CS	0.0000%	52,289	51,192	52,518
COVANTA 11/21 COV-LITE TLB	0.0000%	3,342	3,336	3,348
COVANTA 11/21 COV-LITE TLC	0.0000%	429	428	430
CPI HOLDCO/CREATIVE PLANNING 1	0.0000%	37,453	37,266	37,406
CPI HOLDCO/CREATIVE PLANNING 5	0.0000%	46,657	46,540	46,523
CPM HOLDINGS 9/23 TL	0.0000%	64,671	63,701	62,588
CUBE INDUSTRIALS/CIRCOR 10/24	0.0000%	22,078	22,023	22,188
CUBIC 4/21 TLC	0.0000%	0	0	0
CULLIGAN 12/24 TLB	0.0000%	25,942	25,942	25,942
DAE AVIATION (STANDARD AERO) 1	0.0000%	34,607	34,564	34,737
DAYFORCE 2/24 COV-LITE TLB	0.0000%	80,922	80,720	81,327
DELL SOFTWARE (QUEST/ONE IDENT	0.0000%	162,645	148,024	81,069
DEXKO GLOBAL 10/21 (USD) COV-L	0.0000%	39,949	38,226	37,648
DISCOVERORG/ZOOMINFO 5/24 TLB	0.0000%	163,366	163,268	162,243
DRW 6/24 TLB	0.0000%	102,421	101,857	102,336
DUPONT PERFORMANCE/AXALTA COAT	0.0000%	45,513	45,684	45,605
DYNACAST/FORM TECHNOLOGIES 11/	0.0000%	60,000	58,500	58,650
DYNACAST/FORM TECHNOLOGIES 2/2	0.0000%	74,041	69,043	72,560
EMG UTICA 10/24 TLB	0.0000%	22,190	21,969	22,274
ENERGIZER 5/24 TLB	0.0000%	93,969	94,204	94,057
ENGINEERED COMPONENTS/CENTROMO	0.0000%	74,858	72,612	73,548
ENTERTAINMENT PARTNERS 5/23 TL	0.0000%	4,571	4,560	4,582
ENVESTNET/BCPE PEQUOD 9/24 TLB	0.0000%	67,778	67,439	68,274
EPIC CRUDE 10/24 TLB	0.0000%	16,292	16,210	16,420
EPICOR 12/24 TLB	0.0000%	159,177	158,440	160,188
EVERCOMMERCE 6/21 COV-LITE TLB	0.0000%	117,448	117,362	118,182

	Coupon	Units	Cost	Market Value
EYECARE PARTNERS 4/24 SECOND O	0.0000%	55,497	60,330	42,941
FAIRBANKS MORSE 8/24 TL	0.0000%	57,778	58,054	58,059
FILTRATION GROUP 10/21 INCREME	0.0000%	13,813	13,779	13,907
FIRST ADVANTAGE 9/24 TLB	0.0000%	64,818	64,494	65,446
FLEETCOR/CORPAY 9/24 B-5 COV-L	0.0000%	63,291	63,133	63,189
FLEETPRIDE 9/23 TL	0.0000%	15,416	15,184	14,305
FLEXERA SOFTWARE 12/24 COV-LIT	0.0000%	89,275	89,191	89,778
FLYNN RESTAURANT 12/21 EXTENDE	0.0000%	128,504	124,679	128,858
FNZ GROUP 11/24 (USD) TLB	0.0000%	187,200	183,456	182,286
FOCUS FINANCIAL PARTNERS 9/24	0.0000%	38,467	38,370	38,789
FORTRESS INVESTMENT 9/24 COV-L	0.0000%	96,097	95,376	96,361
FOUNDATION BUILDING MATERIALS	0.0000%	108,954	108,327	107,096
FRANKLIN SQUARE 4/24 TLB	0.0000%	130,583	130,256	131,235
GEN II FUND SERVICES 11/24 TLB	0.0000%	17,500	17,456	17,566
GENESEE & WYOMING 4/24 TL	0.0000%	135,239	134,688	134,840
GEON PERFORMANCE 8/21 COV-LITE	0.0000%	0	0	0
GIP PILOT 5/24 TL	0.0000%	25,302	25,175	25,428
GLOBAL HEALTHCARE EXCHANGE 2/2	0.0000%	0	0	0
GO DADDY 1/24 B6 TL	0.0000%	119,997	118,851	119,949
GOLDEN STATE FOODS 10/24 TLB	0.0000%	39,566	39,270	39,875
GOOSEHEAD INSURANCE 12/24 TLB	0.0000%	21,276	21,222	21,382
GUGGENHEIM PARTNERS 11/24 TLB	0.0000%	37,972	37,308	38,067
GULFSIDE SUPPLY/GULFEAGLE SUPP	0.0000%	23,940	23,968	24,018
GYPSSUM 1/24 TL	0.0000%	197,625	197,239	197,749
HARBOURVEST PARTNERS 8/24 TLB	0.0000%	95,165	94,927	95,284
HD SUPPLY WATERWORKS 1/24 INCR	0.0000%	830	830	831
HD SUPPLY WATERWORKS/CORE & MA	0.0000%	93,565	91,355	93,607
HEROUX-DEVTEK 9/24 COV-LITE TL	0.0000%	27,815	27,536	27,884
HERSCHEND/HARLEM 1/24 TLB	0.0000%	0	0	0
HERSCHEND/HARLEM 8/21 COV-LITE	0.0000%	50,080	50,205	50,226
HEUBACH/LUXEMBOURG INVESTMENT	0.0000%	78,738	78,376	1,083
HEXION 12/24 TLB	0.0000%	27,031	26,896	27,010
HEXION 3/22 COV-LITE TL	0.0000%	57,232	56,507	57,208
HIGHTOWER 7/24 TLB	0.0000%	20,377	20,326	20,453
HUB INTERNATIONAL 7/24 TLB	0.0000%	266,104	264,340	267,435
HUDSON RIVER 10/24 TLB	0.0000%	87,568	85,767	87,787
HYPERION INSURANCE/HOWDEN 8/24	0.0000%	0	0	0
II-VI/COHERENT 3/24 TLB	0.0000%	80,975	80,321	81,059
IMG WORLDWIDE 5/18 TLB	0.0000%	212,890	210,404	213,157
IMS HEALTH/IQVIA 11/23 TLB4	0.0000%	0	0	0
INEOS 2/23 TLB	0.0000%	94,091	93,621	94,427
INGRAM MICRO 9/24 TLB	0.0000%	75,735	74,767	76,114
INNOMOTICS 9/24 (USD) TLB	0.0000%	34,149	33,978	34,448
INSTRUCTURE/ICON PARENT 9/24 T	0.0000%	127,743	127,104	128,102
INSULET 7/24 TLB	0.0000%	72,889	72,707	73,236
INTERNET BRANDS 12/24 TLB4	0.0000%	218,577	214,206	216,459
INTERNET BRANDS 4/23 COV-LITE	0.0000%	112,072	110,618	112,052
INTRAWEST/ALTERRA 10/24 TLB	0.0000%	99,054	96,787	99,612
JANE STREET 12/24 TLB	0.0000%	157,115	157,054	156,437
JEFFERIES FINANCE/JFIN CO-ISSU	0.0000%	14,467	14,322	14,512
JOHN BEAN TECHNOLOGIES 9/24 CO	0.0000%	7,482	7,463	7,519
JOHNSTONE SUPPLY 12/24 TLB	0.0000%	0	0	0
JOHNSTONE SUPPLY 5/24 TLB	0.0000%	41,103	41,075	41,194
JONES DESLAURIERS/NAVACORD	0.0000%	88,137	87,476	88,467
JUMP FINANCIAL 7/21 TLB	0.0000%	8,664	8,447	8,620
JUNE PURCHASER/JANNEY MONTGOME	0.0000%	47,357	47,120	47,830
KESTRA FINANCIAL 12/24 TL	0.0000%	35,459	35,371	35,459
KESTRA FINANCIAL 3/24 TL	0.0000%	111,790	111,660	111,790
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000%	31,372	31,034	31,657
KODIAK BUILDING PARTNERS 11/24	0.0000%	29,146	29,001	29,136
L&W/AUTOKINITON GROUP (AGG) 1/	0.0000%	84,669	83,597	84,021
LAKESHORE RECYCLING 8/21 COV-L	0.0000%	89,019	89,241	84,011
LASERSHIP 11/24 NEW MONEY TLA	0.0000%	18,367	17,395	19,090
LASERSHIP 5/21 COV-LITE TL	0.0000%	62,171	62,116	26,143
LEARNING CARE 5/24 TLB	0.0000%	82,104	80,872	82,796
LES SCHWAB 4/24 COV-LITE TLB	0.0000%	75,884	75,936	76,192
LIVE NATION 10/19 TLB	0.0000%	77,091	77,192	76,918
M6 MIDSTREAM 9/22 TLB	0.0000%	20,297	19,971	20,366
MACDERMID/ELEMENT SOLUTIONS 12	0.0000%	30,004	29,929	30,025
MADISON SAFETY 9/24 TLB	0.0000%	17,265	17,222	17,378
MAJORDRIVE HOLDINGS COV-LITE T	0.0000%	33,511	33,449	32,601
MARINER WEALTH ADVISORS 8/21 C	0.0000%	58,920	58,292	58,920

	Coupon	Units	Cost	Market Value
MAXLINEAR 6/21 COV-LITE TLB	0.0000%	152,535	152,444	146,577
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000%	11,010	10,983	11,085
MEDIWARE INFORMATION/WELLSKY 1	0.0000%	81,790	81,636	82,079
MEDLINE INDUSTRIES/MOZART 6/24	0.0000%	233,513	232,948	234,141
MERLIN 1/24 (USD) TL	0.0000%	60,301	59,048	59,547
MINERALS TECH 11/24 COV-LITE T	0.0000%	12,313	12,297	12,344
MIRION TECHNOLOGIES 5/24 TLB	0.0000%	70,040	70,215	70,237
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	30,325	30,174	30,586
MRC GLOBAL 10/24 COV-LITE TLB	0.0000%	8,153	8,112	8,214
N-ABLE 7/21 COV-LITE TLB	0.0000%	87,300	87,082	87,737
NEON MAPLE/PIVOTAL PAYMENTS/NU	0.0000%	177,998	177,553	178,166
NEW ARCLIN/ARC FALCON 9/21 COV	0.0000%	28,259	28,330	28,390
NORD ANGLIA 9/23 (USD) TL	0.0000%	131,226	130,509	132,266
NORTHLAND/MEGA BROADBAND/EAGLE	0.0000%	42,003	41,904	42,038
NUMERICABLE / YPSO / ALTICE 1/	0.0000%	167,689	159,340	134,109
ODYSSEY LOGISTICS 7/23 TLB	0.0000%	2,949	2,890	2,947
OLDCASTLE BUILDINGENVELOPE 4/2	0.0000%	25,834	24,240	25,522
ONTIC 7/23 COV-LITE TLB	0.0000%	34,442	34,442	34,598
OPEN TEXT 8/23 TLB	0.0000%	79,352	76,971	79,312
OPTION CARE/BIOSCRIP 10/21 COV	0.0000%	77,801	77,771	78,170
ORYX MIDSTREAM 1/24 TLB	0.0000%	0	0	0
OVG BUSINESS/OAK VIEW GROUP 6/	0.0000%	21,571	21,463	21,598
PACIFIC DENTAL SERVICES 3/24 C	0.0000%	62,250	62,188	62,610
PACKAGING COORDINATORS/PCI PHA	0.0000%	104,626	104,189	104,989
PAINT INTERMEDIATE/WESCO GROUP	0.0000%	16,930	16,845	16,994
PAR PACIFIC 3/24 COV-LITE TLB	0.0000%	31,480	31,008	31,362
PARTS AUTHORITY 10/20 TLB	0.0000%	0	0	0
PATAGONIA 8/22 COV-LITE TLB1	0.0000%	94,104	77,165	83,329
PERATON 2/21 COV-LITE TLB	0.0000%	213,080	209,825	197,853
PERFORCE SOFTWARE 1/20	0.0000%	61,036	60,578	60,171
PERFORCE SOFTWARE 12/24 TL	0.0000%	48,856	48,123	48,164
PLASTIPAK PACKAGING 10/24 TLB	0.0000%	121,384	120,777	121,710
PLY GEM/PISCES MIDCO/CORNERSTO	0.0000%	77,994	75,881	74,309
POTTERS INDUSTRIES 4/24 TL	0.0000%	42,660	42,233	43,015
POWER SOLUTIONS 6/24	0.0000%	117,037	117,183	117,388
PRECISION MEDICINE 2/21 COV-LI	0.0000%	35,376	34,745	35,321
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	81,893	81,484	82,047
PRINCE INTERNATIONAL/CHROMAFLO	0.0000%	125,359	117,715	123,374
PRO MACH 8/24 TLB	0.0000%	21,884	21,884	22,044
PROJECT ALPHA (QLIK) 11/24 ADD	0.0000%	75,993	75,803	76,432
PROJECT ALPHA (QLIK) 11/24 COV	0.0000%	198,043	195,750	199,188
PROLAMINA 3/24 COV-LITE TL	0.0000%	171,524	168,139	171,867
PROOFPOINT 5/24 TL	0.0000%	79,432	78,846	79,760
QUALTRICS 5/24 TLB	0.0000%	21,723	21,696	21,859
QUANTUM HEALTH 6/21 COV-LITE T	0.0000%	64,169	60,800	64,008
QUIKRETE 3/24 (2031) COV-LITE	0.0000%	0	0	0
QUIKRETE 3/24 TLB	0.0000%	99,500	99,500	99,386
RAISING CANES 9/24 TL	0.0000%	20,019	19,995	20,069
RANPAK/RANGER PACKAGING 12/24	0.0000%	12,455	12,330	12,424
REALPAGE 12/24 INCREMENTAL TL	0.0000%	38,332	38,140	38,428
REALPAGE 2/21 COV-LITE TL	0.0000%	122,149	120,211	121,789
RELADYNE 11/24 COV-LITE TLB	0.0000%	38,801	38,753	38,769
RELADYNE 2/22 COV-LITE TL	0.0000%	38,801	38,753	38,753
REYNOLDS GROUP 1/20 TLB	0.0000%	16,177	16,197	16,219
ROCKWOOD SERVICE/ACUREN 7/24 T	0.0000%	6,606	6,606	6,644
RV RETAILER 1/21 COV-LITE TLB	0.0000%	84,362	84,113	79,360
RYAN SPECIALTY GROUP 9/24 TLB	0.0000%	88,440	88,115	88,661
RYMAN HOSPITALITY PROPERTIES 4	0.0000%	11,315	11,231	11,305
SANDISK 12/24 TLB	0.0000%	140,138	138,036	137,511
SAVAGE ENTERPRISES 11/24 COV-L	0.0000%	49,444	49,276	49,736
SBA COMMUNICATIONS/SBA FINANCE	0.0000%	105,904	105,686	105,868
SCIQUEST/JAGGAER 10/24 2ND LIE	0.0000%	0	0	0
SCIQUEST/JAGGAER 10/24 TL	0.0000%	34,259	34,176	34,494
SEAWORLD/UNITED PARKS 11/24 CO	0.0000%	111,971	108,487	111,598
SEDGWICK CMS 2/23 TLB	0.0000%	161,106	158,175	161,912
SELECT MEDICAL 12/24 COV-LITE	0.0000%	17,703	17,681	17,740
SI GROUP/ADDIVANT 9/24 PIK B-1	0.0000%	57,315	57,202	41,095
SIGNATURE AVIATION/BBA AVIATIO	0.0000%	167,573	165,504	168,060
SIGNIA AEROSPACE 11/24 TL	0.0000%	68,104	67,934	67,977
SKILLSOFT 6/21 COV-LITE TLB	0.0000%	0	0	0
SOFTWARE AG/MOSEL 7/23 (USD) T	0.0000%	31,742	31,425	32,060
SOLARWINDS 6/24 TLB	0.0000%	76,319	76,223	76,637

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
SOLERA 6/21 (USD) COV-LITE TL	0.0000%	187,951	185,163	188,143
SOUTHERN VETERINARY 10/24 COV-	0.0000%	8,050	8,010	8,099
SOVOS COMPLIANCE 8/21 COV-LITE	0.0000%	20,255	19,894	20,377
SRAM 5/21 COV-LITE TLB	0.0000%	100,132	98,477	100,549
SS&C TECHNOLOGIES 5/24 B8 COV-	0.0000%	86,034	86,194	86,228
STARWOOD PROPERTY 12/24 TLB	0.0000%	68,503	66,448	68,331
STARWOOD PROPERTY 7/19 TLB	0.0000%	49,822	49,795	49,822
STARWOOD PROPERTY 9/21 TLB3	0.0000%	0	0	0
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	37,400	37,213	37,423
STYROLUTION 1/20 (USD) TLB	0.0000%	55,804	53,580	54,967
SUMMIT ACQUISITION/ K2 INSURAN	0.0000%	20,552	20,449	20,655
SUNSOURCE 3/24 TL	0.0000%	10,433	10,381	10,454
SURGERY CENTER/SURGERY PARTNER	0.0000%	74,942	74,193	75,454
SUSE 10/24 (USD)	0.0000%	71,180	70,679	72,070
SYNECHRON 10/24 TLB	0.0000%	43,569	43,133	43,841
TAYLOR MADE 2/22 COV-LITE TLB	0.0000%	71,337	70,981	70,030
TECTA AMERICA 4/21 COV-LITE TL	0.0000%	21,860	21,806	21,938
TECTA AMERICA 8/23 INCREMENTAL	0.0000%	70,714	69,654	70,965
TELENET 1/20 (USD) AR TL	0.0000%	61,740	61,586	59,998
TEMPO ACQUISITION/ALIGHT SOLUT	0.0000%	131,739	131,829	132,131
TEMPUR PEDIC/MATTRESS FIRM 10/	0.0000%	50,076	49,826	50,155
TEREX 9/24 TLB	0.0000%	32,010	31,850	32,080
THE CHEFS' WAREHOUSE 8/22 COV-	0.0000%	17,288	16,770	17,375
THEVELIA/TRICOR GROUP/VISTRA 7	0.0000%	52,496	51,183	52,758
TI AUTOMOTIVE 4/21 (USD) TL	0.0000%	36,960	36,693	36,983
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	159,057	159,067	159,455
TMS/TUBE CITY 7/24 TLB	0.0000%	63,429	62,610	63,825
TOPGOLF CALLAWAY 3/23 COV-LITE	0.0000%	128,864	127,576	128,166
TRACE3 10/21 COV-LITE TL	0.0000%	149,418	148,707	148,952
TRANSUNION 6/24 B8 COV-LITE TL	0.0000%	32,715	32,715	32,643
TRAVERSE MIDSTREAM 9/17 TLB	0.0000%	106,725	105,749	107,125
TRC COMPANIES 12/21 COV-LITE T	0.0000%	10,235	10,267	10,312
TRICO GROUP/FIRST BRANDS 12/22	0.0000%	53,291	53,171	49,794
TRICO GROUP/FIRST BRANDS 3/21	0.0000%	22,419	22,461	20,999
TRICORBRAUN 3/21 COV-LITE TL	0.0000%	100,804	100,698	100,640
TRONOX FINANCE 12/24 TLB	0.0000%	0	0	0
TRONOX FINANCE 9/24 TLB	0.0000%	37,352	37,165	37,418
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	52,978	52,845	53,060
TTF/SOLIANT HEALTH/SOLIANT LOW	0.0000%	35,467	35,112	35,112
U.S.I. 12/24 (2029) COV-LITE T	0.0000%	0	0	0
ULTIMATE SOFTWARE 1/24 COV-LIT	0.0000%	294,584	294,487	296,452
ULTRA CLEAN 9/24 COV-LITE TLB		46,983	46,748	47,306
UNITED AIR LINES 10/24 TLB		66,800	66,466	66,920
UNIVERSAL HOSPITAL/AGILITI HEA		39,799	39,501	39,003
UPC FINANCING 4/21 AX TL		19,001	18,811	19,079
US OUTPATIENT/US RADIOLOGY 7/2		107,015	106,746	107,550
USALCO 9/24 COV-LITE TLB		25,680	25,551	25,840
UTZ QUALITY FOODS 4/24 TLB		51,824	51,686	51,900
VANTAGE SPECIALTY 3/23 COV-LIT		136,178	134,312	134,135
VEEAM SOFTWARE 11/24 TLB		92,766	91,779	93,345
VERACODE 5/22 TL		40,959	36,116	38,003
VERITEXT 12/24 TLB		0	0	0
VERITIV 11/23 TL		106,907	106,589	107,152
VERTIV 12/24 TLB		148,190	148,403	148,222
VESTIS 2/24 TL		35,275	35,187	35,298
VIRGIN MEDIA 10/19 COV-LITE		71,496	70,537	70,929
VIRGIN MEDIA/O2 9/20 (USD) COV		50,850	50,786	50,516
VIRTU FINANCIAL 6/24 TLB		87,084	86,867	87,248
VIRTUS INVESTMENT 9/21		96,480	95,997	96,420
VIRTUSA 6/24 COV-LITE TLB2		48,718	47,317	49,007
WALKER & DUNLOP 12/21 TLB		95,646	94,123	95,766
WARNER MUSIC 9/24 TLB		178,992	177,766	178,455
WELLS FARGO ASSET MANAGEMENT/W		39,794	39,695	39,810
WHATABRANDS/WHATABURGER 12/24		34,722	34,722	34,756
WHATABRANDS/WHATABURGER 5/24 T		81,747	81,775	81,825
WHITE CAP 6/24 TLB		120,242	119,894	120,341
WHITEWATER WHISTLER 6/24 TLB		4,252	4,141	4,260
WORLD WIDE TECHNOLOGY 12/24 TL		93,915	93,472	94,033
WORLDPAY/BOOST NEWCO 6/24 (USD		168,589	167,724	169,256
WRENCH 4/19 COV-LITE TLB		82,598	82,392	79,088
WRIGHT EXPRESS 11/24 COV-LITE		101,094	98,872	100,950
WYNDHAM HOTELS 5/24 TL		118,371	118,023	118,414



	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
XPLOR TECHNOLOGIES 6/24 TL		16,387	16,305	16,509
XPO LOGISTICS 12/23 TLB		30,000	30,000	30,059
ZELIS/REDCARD 10/24 TLB		150,000	149,250	150,375
ZUFFA/TKO GROUP 11/24 TLB		179,395	179,171	180,170
<b>Total of Senior Secured Loans</b>			<b>21,685,962</b>	<b>21,473,472</b>
<b>Total of Domestic Fixed Income Securities</b>			<b>150,194,296</b>	<b>153,072,241</b>
<b>International Securities</b>				<b>20.70%</b>
<b>AUSTRALIA</b>				
ARDONAGH 6/24 (USD) COV-LITE	0.0000%	74,928	74,553	75,302
AUSTRALIA GOVERNMENT BOND REGS	3.6723%	160,000	142,831	149,981
AUSTRALIA GOVERNMENT BOND REGS	1.2383%	120,000	97,767	67,607
AUSTRALIA GOVERNMENT BOND REGS	2.7232%	140,000	129,029	116,805
AUSTRALIA GOVERNMENT BOND REGS	0.9467%	210,000	153,759	159,142
AUSTRALIA GOVERNMENT BOND REGS	0.2959%	155,000	107,389	99,218
AUSTRALIA GOVERNMENT BOND REGS	1.6331%	155,000	127,531	108,295
<b>BELGIUM</b>				
KINGDOM OF BELGIUM GOVERN 144A	3.3000%	70,860	74,322	70,087
<b>BRAZIL</b>				
BRAZIL NOTAS DO TESOURO NACION	6.0000%	4,210,000	3,062,083	2,698,521
CCP_ZCS. P BRL-CDI 1D CME	11.3150%	3,700,000	0	-58,360
CCP_ZCS. R BRL-CDI 1D CME	0.0100%	10,600,000	0	24,078
CCP_ZCS._P BRL-CDI 1D CME	0.0100%	-3,700,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	11.6500%	-4,600,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	11.6670%	-2,300,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	12.7603%	-2,400,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	12.3200%	-1,300,000	0	0
<b>CANADA</b>				
BIFM/BROOKFIELD GLOBAL/BGIS	0.0000%	117,789	114,559	118,672
BURGER KING/RESTAURANT 6/24 TL	0.0000%	68,248	68,078	67,836
CANADIAN PACER AUTO 1A A3 144A	0.5000%	8,277	8,277	8,277
CARDS II TRUST 2A A 144A	5.1498%	150,000	150,386	150,188
CELESTICA 5/24	0.0000%	45,951	45,951	46,008
COREL 6/19 COV-LITE TL	0.0000%	122,964	120,464	102,445
GFL ENVIRONMENTAL 6/24 COV	0.0000%	30,414	30,338	30,447
GOLDEN CREDIT CARD T 4A A 144A	4.3100%	150,000	149,587	149,745
GOVERNMENT OF CANADA	0.5000%	236,504	185,975	128,654
GOVERNMENT OF CANADA	2.0000%	232,734	219,179	172,851
GOVERNMENT OF CANADA	0.2500%	57,914	38,804	28,557
GOVERNMENT OF CANADA	3.0000%	227,763	198,140	185,876
GOVERNMENT OF CANADA	1.2500%	262,434	212,541	172,218
GOVERNMENT OF CANADA	1.5000%	279,892	236,740	192,785
GOVERNMENT OF CANADA	4.2500%	221,044	174,809	162,825
GOVERNMENT OF CANADA	4.0000%	256,698	234,247	210,517
IVC/INDEPENDENT	0.0000%	3,620	3,548	3,645
MASTER CREDIT CARD T 2A A 144A	5.2565%	255,000	255,825	255,671
OPEN TEXT 11/24 TLB	0.0000%	0	0	0
POINTCLICKCARE 10/24 TLB	0.0000%	63,989	63,670	64,309
ROCKPOINT GAS STORAGE 9/24 TLB	0.0000%	58,876	58,287	59,200
TRILLIUM CREDIT CARD 1A A 144A	5.0583%	100,000	100,218	100,166
XPLORNET 10/21 COV-LITE TL	0.0000%	132,600	132,089	26,520
XPLORNET/XPLORE 10/24 SECOND	0.0000%	0	0	0
XPLORNET/XPLORE 10/24 SUPER	0.0000%	11,013	11,013	10,821
<b>CAYMAN ISLANDS</b>				
SONRAVA HEALTH 6/24 FIRST OUT	0.0000%	37,383	31,949	37,336
SONRAVA HEALTH 6/24 SECOND OUT	0.0000%	144,627	112,133	58,815
<b>CHILE</b>				
BONOS DE LA TESORERIA DE 144A	3.4000%	614,073,120	670,750	688,998
BONOS DE LA TESORERIA DE LA RE	0.0000%	537,106,220	563,152	494,107
BONOS DE LA TESORERIA DE LA RE	2.0000%	921,109,680	920,180	879,441
BONOS DE LA TESORERIA DE LA RE	1.9000%	172,708,065	170,103	167,335
CCP_IRS. R CL-CLICP-BLOOMBERG	0.0100%	554,200,000	6,446	10,268
CCP_IRS. R CLP-ICP 1D CME	0.0100%	187,300,000	1,946	1,733
CCP_IRS._R CL-CLICP-BLOOMBERG	5.0550%	-173,200,000	0	0
CCP_IRS._R CL-CLICP-BLOOMBERG	4.9700%	-243,100,000	0	0
CCP_IRS._R CL-CLICP-BLOOMBERG	4.9800%	-137,900,000	0	0
CCP_IRS._R CLP-ICP 1D CME	4.6600%	-187,300,000	0	-2
<b>COLOMBIA</b>				

	Coupon	Units	Cost	Market Value
COLOMBIAN TES	3.7500%	5,716,267,382	1,154,220	1,085,848
COLOMBIAN TES	2.2500%	5,136,737,970	1,062,736	1,040,911
COLOMBIAN TES	3.3000%	3,123,437,740	793,772	687,686
<b>DENMARK</b>				
DENMARK I/L GOVERNMENT BOND	0.1000%	1,128,490	176,537	151,294
<b>EURO CURRENCY GEOGRAPHIC</b>				
CCP_IRS. P EUR-EURIBOR 6M CME	2.4413%	9,000	0	543
CCP_IRS. P EUR-EURIBOR 6M CME	2.1843%	14,000	0	61
CCP_IRS. R EUR-EURIBOR 6M CME	3.3750%	69,300	0	-4,629
CCP_IRS. R EUR-EURIBOR 6M CME	3.3670%	195,300	0	-14,102
CCP_IRS. R EUR-EURIBOR 6M CME	3.3760%	35,000	0	-2,443
CCP_IRS. R EUR-EURIBOR 6M CME	3.2230%	15,000	0	-873
CCP_IRS. R EUR-EURIBOR 6M CME	3.0280%	56,000	0	-4,512
CCP_IRS. R EUR-EURIBOR 6M CME	2.6640%	14,000	0	-802
CCP_IRS. R EUR-EURIBOR 6M CME	2.6520%	15,000	0	-861
CCP_IRS. R EUR-EURIBOR 6M CME	2.6490%	30,500	123	-652
CCP_IRS. R EUR-EURIBOR 6M CME	2.9540%	10,000	0	-369
CCP_IRS. P EUR-EURIBOR 6M CME	2.6240%	-9,000	0	0
CCP_IRS. P EUR-EURIBOR 6M CME	2.9230%	-14,000	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.2500%	-15,000	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.4287%	-29,000	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.4837%	-69,300	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.5002%	-69,300	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.5130%	-126,000	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.4972%	-35,000	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.4432%	-15,000	0	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.5430%	-56,000	-112	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.2760%	-15,500	-82	0
CCP_IRS. R EUR-EURIBOR 6M CME	2.3312%	-10,000	0	0
<b>FRANCE</b>				
EXCLUSIVE NETWORKS 12/24 (USD)	0.0000%	155,257	153,704	153,704
FRENCH REPUBLIC GOVERNMENT 144A	0.5500%	89,113	89,544	82,715
FRENCH REPUBLIC GOVERNMENT 144A	1.8500%	843,206	996,881	903,525
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	158,718	170,666	155,541
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	3,879,606	4,320,187	3,629,995
FRENCH REPUBLIC GOVERNMENT 144A	0.7000%	563,183	666,946	578,975
FRENCH REPUBLIC GOVERNMENT 144A	1.8000%	534,882	662,663	586,033
FRENCH REPUBLIC GOVERNMENT 144A	3.4000%	305,438	384,870	351,164
FRENCH REPUBLIC GOVERNMENT 144A	3.1500%	538,316	683,667	643,939
FRENCH REPUBLIC GOVERNMENT 144A	0.9500%	97,821	105,873	93,520
OBERTHUR/IDEMIA 1/24 B5 TLB	0.0000%	89,055	87,568	89,945
<b>GERMANY</b>				
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000%	57,000	60,493	57,813
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	707,776	816,378	734,581
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000%	1,425,091	1,703,824	1,405,630
MINIMAX 10/23 (USD) TLB	0.0000%	109,222	109,222	109,585
<b>ISRAEL</b>				
CCP_IRS. P ILS-TELBOR01-REUTER	3.8000%	700,000	1,159	-2,303
CCP_IRS. P ILS-TELBOR01-REUTER	4.5800%	2,800,000	1,960	18,782
CCP_IRS. P ILS-TELBOR01-REUTER	4.5210%	-700,000	-471	0
CCP_IRS. P ILS-TELBOR01-REUTER	4.5350%	-2,800,000	0	0
ISRAEL GOVERNMENT BOND - CPI L	0.5000%	7,707,045	2,152,851	1,636,781
ISRAEL GOVERNMENT BOND - CPI L	0.1000%	149,130	40,395	41,841
ISRAEL GOVERNMENT BOND - CPI L	1.1000%	6,042,420	1,651,012	1,689,022
<b>ITALY</b>				
ITALY BUONI POLIENNALI DE 144A	0.1000%	566,651	585,752	516,936
ITALY BUONI POLIENNALI DE 144A	0.1500%	215,430	215,263	143,765
ITALY BUONI POLIENNALI DE 144A	1.8000%	188,889	203,537	193,811
ITALY BUONI POLIENNALI DE 144A	2.3500%	497,902	649,802	550,740
ITALY BUONI POLIENNALI DE 144A	3.1000%	475,164	556,052	512,747
ITALY BUONI POLIENNALI DE 144A	2.5500%	617,032	844,076	685,770
ITALY BUONI POLIENNALI DE 144A	0.4000%	471,480	518,364	465,754
ITALY BUONI POLIENNALI DE 144A	1.2500%	476,595	485,388	488,942
ITALY BUONI POLIENNALI DE 144A	1.3000%	573,427	634,605	599,763
ITALY BUONI POLIENNALI DE 144A	2.4000%	130,181	146,287	140,478
ITALY BUONI POLIENNALI DE REGS	0.6500%	234,749	265,722	241,612
ITALY BUONI POLIENNALI DE REGS	1.5000%	340,272	365,536	355,910
<b>JAPAN</b>				
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

	Coupon	Units	Cost	Market Value
CCP_IRS._R JPY-TONA-OIS COMPOU	0.2700%	0	0	0
JAPAN GOVERNMENT THIRTY YEAR B	1.8000%	14,650,000	89,628	84,517
JAPANESE GOVERNMENT CPI LINKED	0.2000%	15,203,860	132,353	105,061
JAPANESE GOVERNMENT CPI LINKED	0.1000%	156,485,989	1,373,626	1,027,796
JAPANESE GOVERNMENT CPI LINKED	0.0050%	87,146,480	668,677	580,593
<b>LUXEMBOURG</b>				
ALTICE 12/22 (USD) TL	0.0000%	85,281	82,900	70,926
FORMULA ONE 9/24 COV-LITE B2	0.0000%	25,000	25,000	25,038
FORMULA ONE 9/24 COV-LITE TLB1	0.0000%	50,000	50,000	50,075
HYPERION INSURANCE/HOWDEN	0.0000%	213,932	210,734	215,147
PARADOCs/ALTER DOMUS 5/24 (USD	0.0000%	12,215	12,215	12,297
PARADOCs/ALTER DOMUS 5/24 (USD	0.0000%	903	903	909
SAMSONITE INTERNATIONAL 4/24 T	0.0000%	99,002	98,507	99,291
SK NEPTUNE HUSKY/HEUBACH 12/23	0.0000%	17,078	16,080	12,809
WEBPROS/PARTICLE INVESTMENTS 3	0.0000%	39,189	39,248	39,459
<b>MEXICO</b>				
MEXICAN BONOS	7.7500%	300,000	14,174	12,040
MEXICAN BONOS	8.5000%	3,000,000	172,703	136,481
MEXICAN UDIBONOS	3.0000%	11,886,451	618,836	540,753
MEXICAN UDIBONOS	4.0000%	68,785,540	3,456,690	2,636,619
MEXICAN UDIBONOS	2.7500%	43,472,747	2,088,438	1,767,324
<b>NETHERLANDS</b>				
AKZONOBEL SPECIALTY CHEMICALS	0.0000%	120,920	118,367	121,638
BARENTZ 2/24 (USD) COV-LITE TL	0.0000%	45,242	45,016	45,383
RANPAK/RANGER PACKAGING 12/24	0.0000%	7,971	7,891	7,951
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000%	91,305	89,783	90,815
<b>NEW ZEALAND</b>				
NEW ZEALAND GOVERNMENT IN REGS	2.0000%	0	0	0
NEW ZEALAND GOVERNMENT IN REGS	2.5000%	305,000	240,568	215,536
NEW ZEALAND GOVERNMENT IN REGS	3.0000%	120,000	99,201	92,878
<b>PERU</b>				
PERUVIAN GOVERNMENT INTER REGS	1.8681%	1,500,000	412,244	420,732
<b>POLAND</b>				
CCP_IRS._P PLN-WIBOR-WIBO 6M C	4.5600%	200,000	0	-854
CCP_IRS._P PLN-WIBOR-WIBO 6M C	5.7700%	-200,000	-409	0
REPUBLIC OF POLAND GOVERNMENT	2.0000%	1,882,388	441,548	402,441
<b>PUERTO RICO</b>				
EVERTEC 10/23 COV-LITE	0.0000%	50,852	50,090	51,361
<b>RUSSIA</b>				
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
<b>SINGAPORE</b>				
SIVANTOS/WS AUDIOLOGY 9/24 B6	0.0000%	12,070	12,018	12,211
<b>SOUTH AFRICA</b>				
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	13,300,000	646,375	600,013
REPUBLIC OF SOUTH AFRICA GOVER	1.8750%	22,165,485	994,704	931,348
REPUBLIC OF SOUTH AFRICA GOVER	2.5000%	28,023,513	1,158,065	1,005,543
<b>SPAIN</b>				
SPAIN GOVERNMENT INFLATIO 144A	1.0000%	554,538	663,201	578,687
SPAIN GOVERNMENT INFLATIO 144A	1.1500%	96,792	107,724	98,173
SPAIN GOVERNMENT INFLATIO 144A	0.6500%	553,686	625,714	573,504
SPAIN GOVERNMENT INFLATIO 144A	0.7000%	656,943	748,346	657,339
SPAIN GOVERNMENT INFLATIO 144A	2.0500%	159,453	178,582	177,379
SPAIN GOVERNMENT INFLATION LIN	0.1500%	0	0	0
<b>SUPRANATIONAL GEOGRAPHIC FOCUS</b>				
EUROPEAN UNION REGS	3.0000%	345,854	334,124	334,424
<b>SWEDEN</b>				
SWEDEN INFLATION LINKED B REGS	0.1250%	2,725,000	328,403	310,494
SWEDEN INFLATION LINKED B REGS	3.5000%	1,125,000	176,175	182,416
<b>SWITZERLAND</b>				
GARRETT MOTION 5/24 TL	0.0000%	57,703	57,449	57,848
<b>THAILAND</b>				
THAILAND GOVERNMENT BOND REGS	1.2500%	25,457,312	795,119	726,743
<b>UNITED KINGDOM</b>				
BELRON 10/24 (USD) TLB	0.0000%	142,602	142,246	143,762
COGNITA 10/24 TLB	0.0000%	8,325	8,284	8,409
CULLIGAN 7/21 COV-LITE TLB	0.0000%	137,322	135,471	137,322
DARKTRACE/LEIA 7/24 COV-LITE T	0.0000%	34,965	34,834	34,905
DECHRA PHARMACEUTICALS 12/24 C	0.0000%	16,353	16,312	16,424
EQUINITI GROUP 12/21 (USD) TL	0.0000%	103,666	102,346	104,833
IGLO BIRDS EYE 9/23 TLB4	0.0000%	115,458	114,313	115,699
NVENT ELECTRIC/NVENT THERMAL 9	0.0000%	27,985	27,845	28,256

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
TRONOX FINANCE 4/24 TLB	0.0000%	28,846	28,561	28,918
UNITED KINGDOM GILT REGS	4.3750%	206,943	257,527	229,395
<b>Total of International Securities</b>			<b>51,124,364</b>	<b>45,050,118</b>

**Cash Equivalent Securities** **8.86%**

BNY MELLON CASH RESERVE	0.0000	257	257	257
CASH COLLATERAL HELD AT GS	0.0000	10000	10000	10000
CASH COLLATERAL HELD AT JP	0.0000	114,000	114,000	114,000
CASH HELD AT GOLDMAN SACHS	0.0000	-10,000	-10,000	-10,000
CCPC COLLATERAL WITH GOLDMAN	0.0000	32,000	32,000	32,000
CCPC COLLATERAL WITH JP MORGAN	0.0000	9,000	9,000	9,000
CME CCP COLL HELD AT GSC	0.0000	76,000	76,000	76,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0001	30,000	30,000	30,000
MSI CASH COLLATERAL	0.0001	0	0	0
SWAP COLLATERAL WITH CITIBANK	0.0000	-9,996	-9,996	-9,996
SWAP COLLATERAL WITH JP MORGAN	0.0000	50,000	50,000	50,000
SWAP/ISDA CITI CASH COLLATERAL	0.0155	140,000	140,000	140,000
SWAP/ISDA JPM CASH COLLATERAL	0.0155	0	0	0
TORONTO DOM CASH COLLATERAL	0.0155	0	0	0
U S TREASURY BILL	0.0000	5,000,000	4,982,441	4,982,441
WTU CASH SWEEP ACCOUNT	0.0324	7,865,038	7,865,038	7,865,038
Others (Payables, Receiveables, etc.)			5,630,637	5,988,748
<b>Total of Cash Equivalent Securities</b>			<b>18,919,377</b>	<b>19,277,488</b>

**Total of Cash Equivalent Securities** **18,919,377** **19,277,488**

**Futures Contracts** **0.09%**

CANADA 10YR BOND FUTURE (MSE)	0.0000%	-3	0	-4,589
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-1	0	8,533
BRENT CRUDE FUTURE (ICE)	0.0000%	18	0	40,698
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000%	3	0	3,593
WHITE SUGAR FUTURE (ICE)	0.0000%	2	0	-5,362
3 MONTH SOFR FUT (CME)	0.0000%	8	0	-2,800
3 MONTH SOFR FUT (CME) JUN 25	0.0000%	0	12,679	6,875
ALUMINUM HG FUTURE (LME)	0.0000%	7	0	-6,959
BRENT CRUDE FUTURE (ICE)	0.0000%	6	0	10,563
CATTLE FEEDER FUTURE (CME)	0.0000%	3	0	7,482
COCOA FUTURE (NYB)	0.0000%	2	0	66,934
COFFEE 'C' FUTURE (NYB)	0.0000%	7	0	62,986
COPPER FUTURE (CMX)	0.0000%	4	0	-11,723
COPPER FUTURE (LME)	0.0000%	4	0	-22,219
CORN FUTURE (CBT)	0.0000%	38	0	37,745
COTTON NO.2 FUTURE (NYB)	0.0000%	7	0	-10,700
CRUDE OIL FUTURE (NYM)	0.0000%	5	0	6,286
FED FUND 30DAY FUTURE (CBT)	0.0000%	-2	0	-313
GAS OIL FUTURE (ICE)	0.0000%	2	0	700
GASOLINE RBOB FUTURE (NYM)	0.0000%	10	0	15,600
GOLD 100 OZ FUTURE (CMX)	0.0000%	15	0	-39,768
KC HRW WHEAT FUTURE (CBT)	0.0000%	7	0	-9,599
LEAD FUTURE (LME)	0.0000%	2	0	-5,481
LEAN HOGS FUTURE (CME)	0.0000%	19	0	-20,121
LIVE CATTLE FUTURE (CME)	0.0000%	11	0	31,957
LOW SU GASOIL G FUTURE (ICE)	0.0000%	8	0	19,508
NATURAL GAS FUTURE (NYM)	0.0000%	68	0	182,470
NICKEL FUTURE (LME)	0.0000%	4	0	-13,330
NY HARB ULSD FUTURE (NYM)	0.0000%	4	0	9,471
NY HARB ULSD FUTURE (NYM)	0.0000%	1	0	725
PALLADIUM FUTURE (NYM)	0.0000%	1	0	-3,320
PLATINUM FUTURE (NYM)	0.0000%	1	0	-2,640
PRI ALUMINUM FUTURE (LME)	0.0000%	5	0	-3,450
RED WHEAT FUT (MGE)	0.0000%	1	0	-750
SILVER FUTURE (CMX)	0.0000%	8	0	-94,598
SOYBEAN FUTURE (CBT)	0.0000%	20	0	5,124
SOYBEAN MEAL FUTURE (CBT)	0.0000%	13	0	26,007
SOYBEAN OIL FUTURE (CBT)	0.0000%	13	0	-19,870
SUGAR #11 (WORLD) FUTURE	0.0000%	9	0	-27,665

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
SUGAR #11 WORLD FUTURE (NYB)	0.0000%	16	0	-46,147
US 10YR ULTRA FUTURE (CBT)	0.0000%	-5	0	6,875
US 2YR TREAS NTS FUT (CBT)	0.0000%	17	0	-6,573
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	5	0	-5,514
US TREAS BD FUTURE (CBT)	0.0000%	-2	0	5,323
WHEAT FUTURE (CBT)	0.0000%	17	0	-23,400
WTI CRUDE FUTURE (NYM)	0.0000%	20	0	44,535
ZINC FUTURE (LME)	0.0000%	3	0	-6,783
<b>Total of Futures Contracts</b>			<b>12,679</b>	<b>206,318</b>
<b>Total of INFLATION PROTECTION FUND-I</b>			<b>220,250,716</b>	<b>217,606,164</b>