

	Coupon	Units	Cost	Market Value
INFLATION PROTECTION FUND				
Domestic Fixed Income Securities				68.26%
Domestic Corporate & Other Bonds				
AASET 2017-1 TRUST 1A B 144A	5.9260	1,838,000	1,837,964	1,839,258
ACCESSLEX INSTITUTE A B	1.9562	1,025,987	896,956	930,225
ALLY AUTO RECEIVABLES TRU 1 A2B	1.7256	610,673	611,105	610,782
ALLY AUTO RECEIVABLES TRU 1 A3	0.9700	124,111	124,051	124,099
ALLY AUTO RECEIVABLES TRU 1 A3	1.3900	2,157,003	2,160,129	2,156,363
ALLY AUTO RECEIVABLES TRU 1 A3	1.4700	2,205,000	2,204,483	2,204,262
ALLY AUTO RECEIVABLES TRU 3 A3	1.2800	399,122	399,854	398,994
AMERICAN EXPRESS CREDIT AC 1 A	1.6456	1,500,000	1,505,504	1,505,507
AMERICAN EXPRESS CREDIT AC 4 A	1.4656	3,000,000	3,001,959	3,001,783
AMERICAN EXPRESS CREDIT AC 5 A	1.5156	1,645,000	1,647,034	1,646,072
AMERICAN EXPRESS ISSUANCE 1 A	1.5056	3,000,000	3,005,413	3,005,157
APOLLO AVIATION SECU 1A B 144A	6.5000	662,375	681,415	665,687
APOLLO AVIATION SECURITIZA 1 B	7.3750	1,616,625	1,626,890	1,619,697
ASCENTIUM EQUIPMENT 2A E 144A	6.7900	187,000	196,017	197,367
AVANT LOANS FUNDING T B B 144A	7.8000	1,103,000	1,104,790	1,130,443
BA CREDIT CARD TRUST A1 A	1.5556	2,620,000	2,624,456	2,624,177
BA CREDIT CARD TRUST A11 A11	1.2956	2,035,000	2,033,458	2,035,013
BA CREDIT CARD TRUST A2 A	1.3600	2,250,000	2,248,328	2,248,241
BA CREDIT CARD TRUST A3 A	1.5156	2,350,000	2,352,041	2,350,781
BAMLL RE-REMIC TR CS1 AJA 144A	5.4570	775,751	750,097	581,813
BAMLL RE-REMIC TR FRR1 B1 144A	0.0000	1,368,000	841,415	872,100
BAMLL RE-REMIC TR FRR1 B2 144A	0.0000	503,000	353,622	356,879
BANC OF AMERICA COMMERC 1 AMFX	5.4820	868,816	870,981	867,805
BBCMS TRUST 2015- RRMZ M1 144A	7.1589	2,168,572	2,168,747	2,181,956
BBCMS TRUST 2015- RRMZ M2 144A	9.5443	591,429	592,082	594,404
BEAR STEARNS COMME PW14 B 144A	5.3330	524,000	491,994	525,933
BEAR STEARNS COMME PW16 C 144A	5.6522	192,000	187,467	195,600
BEAR STEARNS COMMERCIA PW13 AJ	5.6110	9,235	9,230	9,280
BEAR STEARNS COMMERCIA PW14 AJ	5.2730	97,563	95,078	97,732
BEAR STEARNS COMMERCIA PW16 AJ	5.6522	42,950	42,885	42,862
BMW VEHICLE LEASE TRUST 2 1 A3	1.3400	3,000,000	2,998,171	2,998,324
BMW VEHICLE OWNER TRUST 2 A A3	0.9700	329,058	329,055	328,921
CAPITAL ONE MULTI-ASSET A5 A5	1.2656	3,500,000	3,496,409	3,499,897
CAPITAL ONE MULTI-ASSET A6 A6	1.5956	2,000,000	2,002,503	2,000,741
CAPITAL ONE MULTI-ASSET A7 A7	5.7500	2,000,000	2,078,152	2,017,729
CARMAX AUTO OWNER TRUST 2 1 A3	1.3800	2,391,425	2,391,425	2,390,592
CARMAX AUTO OWNER TRUST 2 2 A3	1.3700	2,364,317	2,363,869	2,362,334
CARMAX AUTO OWNER TRUST 2 3 A3	1.1600	594,368	593,915	593,919
CARMAX AUTO OWNER TRUST 3 A2B	1.6089	169,936	170,071	169,957
CCP IRS P US0003M R 1.1975%	1.1975	260,000	0	-2,283
CCP IRS R US0003M P 0.9755%	1.2964	2,750,000	0	30,792
CCP IRS R US0003M P 1.788%	1.1504	230,000	0	-698
CCP IRS R US0003M P 1.9515%	1.2802	1,220,000	0	-10,605
CCP IRS R US0003M P 1.982%	0.0000	500,000	0	-2,921
CD 2007-CD4 COMMERCIAL CD4 AJ	5.3980	304,777	253,207	185,316
CHASE FUNDING TRUST SERI 4 2A2	1.8322	551,671	565,651	514,582
CHASE ISSUANCE TRUST A1 A1	1.5456	3,692,000	3,699,967	3,697,824
CHASE ISSUANCE TRUST A10 A10	1.4856	2,000,000	2,001,754	2,002,152
CHASE ISSUANCE TRUST A3 A3	1.5056	715,000	715,664	716,026
CHASE ISSUANCE TRUST A7 A	1.6556	3,000,000	3,012,371	3,011,648
CHEMTURA CORP	5.7500	750,000	761,039	772,500
CIT RV TRUST 1999-A B	6.4400	159,543	159,543	5,026
CITI HELD FOR ASSET PM1 C 144A	10.2600	260,000	253,192	279,845
CITI HELD FOR ASSET PM1 C 144A	5.0100	1,470,000	1,482,101	1,485,042
CITI HELD FOR ASSET PM2 C 144A	5.9600	799,000	818,131	814,800
CITIBANK CREDIT CARD ISS A2 A2	1.5072	2,696,000	2,709,984	2,700,839
CITIBANK CREDIT CARD ISS A2 A2	2.3772	3,800,000	3,840,710	3,823,750
CITIBANK CREDIT CARD ISS A7 A7	2.6028	2,000,000	2,025,454	2,023,622
CITIBANK CREDIT CARD ISS A8 A8	1.7300	1,050,000	1,052,718	1,052,244
CITIGROUP MORTGAGE LOA WFH1 M2	1.5861	1,168,473	1,204,913	1,166,193
COBALT CMBS COMMERCIAL M C1 AJ	5.2890	205,929	123,529	162,161
COBALT CMBS COMMERCIAL M C3 AJ	5.8908	830,000	826,141	849,713
CPS AUTO RECEIVABLES D E 144A	6.7600	500,000	499,898	508,476
CREDIT SUISSE COM C1 AMFX 144A	5.4160	38,663	38,163	38,628
CREDIT SUISSE COMMERC C1 H 144A	5.6756	322,000	314,696	323,732

	Coupon	Units	Cost	Market Value
CREDIT SUISSE COMMER C2 C 144A	5.7304	13,000	11,982	16,269
CREDIT SUISSE COMMERC C1 AMFL	1.4156	318,612	278,730	298,575
CREDIT SUISSE COMMERCIAL C1 AM	5.4160	91,646	90,680	91,560
CREDIT SUISSE COMMERCIAL C2 AJ	5.7304	431,140	430,344	442,117
CREDIT SUISSE COMMERCIAL C3 AJ	5.7208	652,789	542,875	609,618
CREDIT SUISSE COMMERCIAL C3 B	5.7208	95,007	23,755	20,356
CREDIT SUISSE COMMERCIAL C3 C	5.7208	44,415	23,272	4
CREDIT SUISSE FIRST BOSTO C3 C	4.9520	2,500,000	2,546,859	2,496,096
CWABS REVOLVING HOME EQUI P 2A	1.5456	25,508	22,865	23,116
CWABS REVOLVING HOME EQUI U 2A	1.4956	51,677	43,999	41,625
CWHEQ REVOLVING HOME EQUI G 2A	1.4556	166,530	143,109	147,970
CWHEQ REVOLVING HOME EQUI I 2A	1.4556	170,527	170,524	153,115
DISCOVER CARD EXECUTION A1 A1	1.5756	2,475,000	2,479,032	2,479,703
DISCOVER CARD EXECUTION A1 A1	1.5256	2,200,000	2,203,702	2,202,607
DISCOVER CARD EXECUTION N A5 A	1.3900	2,000,000	2,000,951	2,000,154
FFCA SECURED FRANCO 2 WA1C 144A	7.9500	192,280	193,720	192,546
FORD CREDIT AUTO OWNER T A A2A	1.1200	359,406	359,501	359,259
FORD CREDIT AUTO OWNER T A A2B	1.3456	3,000,000	3,041,188	2,999,999
FORD CREDIT AUTO OWNER T B A2B	1.5356	942,129	942,830	942,737
FORD CREDIT AUTO OWNER TR B A3	1.1600	1,365,822	1,364,796	1,363,938
FORD CREDIT AUTO OWNER TR B A3	0.9000	183,424	183,424	183,370
FORD CREDIT AUTO OWNER TR C A3	1.0600	685,317	685,388	684,573
FREMF 2013-K712 K712 X2A 144A	0.1000	18,075,423	34,305	31,843
FREMF 2013-K712 K712 X2B 144A	0.1000	4,308,000	10,098	9,594
FREMF 2013-K712 MO K712 D 144A	0.0000	1,846,000	1,505,924	1,518,889
GS MORTGAGE SECUR RR3 A1S 144A	2.4914	17,805	5,296	4,451
GS MORTGAGE SECURI RR2 A1 144A	5.8117	351,482	210,116	243,254
GS MORTGAGE SECURITIE FRR1 K3B	6.0222	133,000	126,135	118,703
GS MORTGAGE SECURITIES GG10 AM	5.7892	1,532,938	1,506,405	1,545,206
HARBOUR AIRCRAFT INVE 1 B 144A	0.0000	2,230,313	2,230,244	2,230,313
HELIOS ISSUER LLC SE 1A B 144A	6.0000	536,000	486,313	494,460
HONDA AUTO RECEIVABLES 20 2 A3	1.0400	1,283,889	1,284,272	1,282,111
HONDA AUTO RECEIVABLES 20 3 A3	0.8800	192,264	192,275	192,197
HONDA AUTO RECEIVABLES 20 4 A3	0.9900	702,835	702,243	702,222
HONDA AUTO RECEIVABLES 20 4 A3	1.2300	1,913,000	1,909,347	1,908,826
HONOR AUTOMOBILE TRU 1A B 144A	5.7600	170,000	169,982	175,375
HSI ASSET SECURITIZATIO NC1 A1	1.3322	1,362	1,360	933
HYUNDAI AUTO RECEIVABLES A A3	1.0500	882,121	882,720	881,221
HYUNDAI AUTO RECEIVABLES C A2B	1.5956	450,747	451,986	450,608
HYUNDAI AUTO RECEIVABLES T B B	1.4500	551,652	552,044	551,672
INDYMAC INDX MORTGAGE AR29 A1	1.4022	525,688	559,418	472,881
INTERNET BRANDS 3/17 DELAYED	0.0000	235,294	234,760	236,765
J.P. MORGAN CHASE C WSP E 144A	6.6589	217,000	217,000	218,693
J.P. MORGAN CHASE C WSP F 144A	8.1589	663,000	673,481	668,171
JP MORGAN CHASE CO WSMZ M 144A	10.4810	1,000,000	1,035,753	1,013,900
JP MORGAN CHASE COMMER CB13 AJ	5.4920	883,339	852,839	889,824
JP MORGAN CHASE COMMER LD11 AJ	5.9477	617,000	443,943	462,744
JP MORGAN CHASE COMMERC LDP8 D	5.6180	183,000	181,188	182,414
JP MORGAN MORTGAGE ACQ CW2 AV4	1.3822	477,319	506,156	462,426
JPMCC RE-REMIC T GG10 AMC 144A	5.7892	918,341	903,836	917,435
JPMORGAN-CIBC COM RR1A A1 144A	5.4985	95,221	36,180	27,614
LEAF RECEIVABLES FUN 1 E1 144A	4.4700	222,000	222,581	221,067
LEHMAN ABS MANUFACTURED B AIOC	0.5500	486,708	9,854	4,592
LENDMARK FUNDING TRUS A B 144A	7.8300	380,000	370,499	396,099
MASTR ASSET-BACKED SEC FRE1 M2	1.5961	790,022	803,870	7,465
MERCEDES-BENZ AUTO RECEI 1 A2A	1.1100	686,177	684,653	685,506
MERCEDES-BENZ AUTO RECEIV 1 A3	0.8700	227,761	227,732	227,607
MERCEDES-BENZ AUTO RECEIV 1 A3	1.3400	2,648,701	2,646,636	2,646,115
MERLIN AVIATION HOLDI 1 A 144A	4.5000	1,545,192	1,488,680	1,560,644
MERRILL LYNCH MORTGAGE HE2 A1B	2.1561	113,601	116,887	104,120
MERRILL LYNCH MORTGAGE T C1 AM	5.8219	1,147,000	1,149,330	1,151,301
ML-CFC COMMERCIAL MORTGAG 8 AJ	5.8374	100,000	61,437	61,839
ML-CFC COMMERCIAL MORTGAGE 4 C	5.3240	222,965	171,970	213,076
MORGAN STANLEY ABS CAP HE6 A2C	1.3661	1,702,742	1,785,544	821,315
MORGAN STANLEY CAPITAL HQ10 C	5.4780	327,000	311,129	294,129
MORGAN STANLEY CAPITAL IQ13 AJ	5.4380	288,025	279,605	267,601
NATIONAL COLLEGIATE STUDIE 1 B2	1.5000	677,000	271,931	257,038
NATIONAL COLLEGIATE STUDENT LO	0.0100	392,000	177,150	150,212
NAVIENT STUDENT LOAN TRUS 1 A2	1.5261	1,004,852	1,020,530	1,005,306
NELNET STUDENT LOAN TRUST 4 A3	1.4172	2,647,489	2,646,197	2,645,055
NISSAN AUTO RECEIVABLES 2 A A3	1.0500	1,064,755	1,064,015	1,062,917
NISSAN AUTO RECEIVABLES 2 B A3	1.1100	736,539	737,353	735,830

	Coupon	Units	Cost	Market Value
NISSAN AUTO RECEIVABLES A A2B	1.5756	1,203,241	1,207,401	1,204,277
NISSAN AUTO RECEIVABLES C A2A	0.8700	609,685	609,284	609,237
ONDECK ASSET SECURIT 1A B 144A	7.6300	432,000	433,568	435,780
R US0003M P 1.3275%	0.0000	200,000	0	2,643
SLM STUDENT LOAN TRUST 2 10 A4	1.2662	254,826	256,623	254,821
SLM STUDENT LOAN TRUST 2 14 A5	1.5444	2,950,732	2,951,495	2,950,733
SLM STUDENT LOAN TRUST 20 1 A2	1.5961	1,773,870	1,802,961	1,774,722
SLM STUDENT LOAN TRUST 20 1 A3	1.4661	414,200	414,271	414,279
SLM STUDENT LOAN TRUST 20 1 A4	1.2462	487,447	487,509	487,408
SLM STUDENT LOAN TRUST 20 2 A2	1.5661	1,301,826	1,310,266	1,302,417
SLM STUDENT LOAN TRUST 20 2 A5	1.2662	2,582,793	2,582,596	2,582,590
SLM STUDENT LOAN TRUST 20 3 A4	1.2362	1,058,980	1,058,863	1,058,784
SLM STUDENT LOAN TRUST 20 5 A2	1.5161	844,352	844,681	844,679
SLM STUDENT LOAN TRUST 20 6 A2	1.7161	535,587	544,158	535,931
STRUCTURED ASSET S RM1 A1 144A	1.2406	772,911	716,969	705,513
TOYOTA AUTO RECEIVABLES 2 A A3	1.1200	1,024,313	1,025,473	1,023,286
TOYOTA AUTO RECEIVABLES 2 C A3	0.9300	148,452	148,329	148,342
TRICORBRAUN 11/16 COV-LITE	0.0000	89,723	88,826	90,396
VOLKSWAGEN AUTO LOAN ENHA 1 A3	0.9100	145,288	144,977	145,206
VOLKSWAGEN AUTO LOAN ENHA 2 A3	0.9500	383,644	383,109	383,413
WACHOVIA BANK COMMERCIA C29 AJ	5.3680	642,576	635,403	645,789
WACHOVIA BANK COMMERCIA C31 AJ	5.6600	268,623	271,954	274,296
WACHOVIA BANK COMMERCIA C32 AJ	5.7132	1,808,000	1,819,799	1,825,845
WACHOVIA BANK COMMERCIAL C29 B	5.4260	561,000	533,145	565,208
WACHOVIA BANK COMMERCIAL C29 C	5.4380	530,042	457,985	519,441
WACHOVIA BANK COMMERCIAL C30 B	5.4630	65,000	63,873	65,640
WACHOVIA BANK COMMERCIAL C31 D	5.9948	279,000	255,890	273,331
WELLS FARGO RE- FRR1 B706 144A	0.0000	3,455,544	3,159,444	3,155,886
WESTGATE RESORTS 201 1A C 144A	5.5000	1,327,196	1,340,320	1,337,406
WORLD OMNI AUTO RECEIVABL A A3	1.3400	1,092,589	1,094,633	1,091,900
WORLD OMNI AUTO RECEIVABL B A3	1.1400	1,168,038	1,168,940	1,165,826
Total of Domestic Corporate & Other Bonds			159,197,311	157,168,999

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	353,777,644	357,016,962	352,407,457
US TREAS-CPI INFLAT	0.2500	35,339,751	34,912,391	34,712,117
US TREAS-CPI INFLAT	0.3750	28,833,162	28,890,592	28,913,685
US TREAS-CPI INFLAT	0.6250	72,701,261	71,523,515	71,397,136
US TREAS-CPI INFLAT	0.7500	40,153,172	40,119,744	37,879,397
US TREAS-CPI INFLAT	1.0000	4,720,897	5,054,235	4,716,662
US TREAS-CPI INFLAT	1.1250	32,905,535	33,797,779	34,169,141
US TREAS-CPI INFLAT	1.2500	8,268,260	8,439,003	8,619,620
US TREAS-CPI INFLAT	1.3750	28,907,760	32,022,688	31,317,457
US TREAS-CPI INFLAT	1.7500	9,451,597	10,587,515	10,534,873
US TREAS-CPI INFLAT	2.0000	66,164,242	74,401,287	74,144,245
US TREAS-CPI INFLAT	2.1250	49,888,563	61,652,494	62,171,325
US TREAS-CPI INFLAT	2.3750	43,566,912	49,724,403	49,947,841
US TREAS-CPI INFLAT	2.5000	24,278,760	29,349,631	29,189,892
US TREAS-CPI INFLAT	3.3750	1,949,106	2,430,552	2,677,789
US TREAS-CPI INFLAT	3.6250	23,814,856	29,048,905	31,110,465
US TREAS-CPI INFLAT	3.8750	36,326,910	49,308,031	49,317,122
US TREAS-CPI INFLAT	0.8750	5,890,009	5,817,627	5,715,882
Total of Inflation Protection Securities			924,097,354	918,942,107

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	995,000	986,506	994,383
ABC SUPPLY 4/17 COV-LITE TLB	0.0000	931,855	931,855	933,719
ABILITY NETWORK 5/14 COV-LITE	0.0000	657,930	650,615	657,522
ALBERTSON'S 6/17 TLB4	0.0000	646,402	644,694	637,676
ALLIANT INSURANCE 7/15	0.0000	1,466,279	1,463,925	1,463,346
ALTISOURCE SOLUTIONS 12/13 TLB	0.0000	1,676,627	1,638,151	1,444,699
ALVOGEN PHARMA 3/15 COV-LITE	0.0000	553,231	551,488	543,550
AMERICAN AXLE 3/17 COV-LITE	0.0000	7,724	7,707	7,647
AMR 12/16 TLB	0.0000	1,500,000	1,496,531	1,500,240
AMR 4/15TLB	0.0000	1,642,768	1,635,256	1,640,714
ANCHOR GLASS 12/16 COV-LITE TL	0.0000	852,294	848,374	856,096
AOT BEDDING 11/16 COV-LITE TL	0.0000	1,148,488	1,143,224	1,146,685
ARICENT 4/14 2ND LIEN TL	0.0000	500,000	496,992	500,940

	Coupon	Units	Cost	Market Value
ASCEND PERFORMANCE TL 4/12 TLB	0.0000	1,726,391	1,689,489	1,737,181
ATKORE 12/16 COVE-LITE TL	0.0000	1,267,573	1,264,365	1,270,742
AUTHENTIC BRANDS 5/14 COV-LITE	0.0000	500,000	505,306	503,750
AVAYA 1/17 DIP TL	0.0000	413,869	411,309	426,521
AVOLON 3/17 COV-LITE TLB2	0.0000	1,605,556	1,610,520	1,614,948
BERRY PLASTICS 1/17 TLI	0.0000	843,223	840,191	843,695
BJ'S WHOLESALE CLUB 1/17	0.0000	622,807	621,393	602,759
BLOUNT 4/16 USD TL	0.0000	1,488,750	1,451,698	1,511,081
CABLEVISION SYSTEMS 3/17 TLB	0.0000	1,158,125	1,145,971	1,149,150
CARESTREAM 6/13 COV-LITE TL	0.0000	1,655,438	1,657,098	1,645,092
CCC INFORMATION 3/17 COV-LITE	0.0000	283,745	283,036	282,539
CENTURYLINK 2/17 TLB	0.0000	1,580,000	1,572,124	1,561,135
CEQUEL/SUDDENLINK 3/17	0.0000	555,556	553,019	550,000
CHROMAFLO TECHNOLOGIES 11/16	0.0000	997,500	1,005,883	1,000,622
COMPASS DIVERSIFIED 6/14 TLB	0.0000	980,000	983,205	985,312
CONDUENT 11/16 TLB	0.0000	367,110	357,939	371,240
DATATEL 1/17 COV-LITE TLB	0.0000	523,972	522,393	522,442
DELL 2/17 TL	0.0000	500,000	502,337	501,665
DELL 9/16 TLA1	0.0000	444,531	444,531	444,691
DELL 9/16 TLA2	0.0000	661,047	661,335	661,543
DOLLAR TREE 6/15 TLB2	0.0000	900,000	900,000	910,692
DOOSAN BOBCAT/DOOSAN INFRACORE	0.0000	750,000	755,601	751,688
DTZ 8/15 TL	0.0000	1,519,743	1,512,977	1,516,704
DUFF & PHELPS 8/15 2ND LIEN	0.0000	375,000	355,064	375,938
DUPONT PERFORMANCE 5/17 TL	0.0000	1,040,230	1,039,525	1,042,726
DYNACAST 5/15 TLB1	0.0000	750,000	753,641	752,348
ELECTRICAL COMPONENTS 5/14 TL	0.0000	742,395	743,838	745,179
EMDEON 3/17 COV-LITE TLB	0.0000	1,683,099	1,681,686	1,682,392
ENVISION HEALTHCARE 11/16 TLB	0.0000	1,391,513	1,379,085	1,397,079
EXTENDED STAY 2/17 TLB	0.0000	538,812	536,456	540,698
EZE CASTLE 3/14 2ND LIEN TL	0.0000	500,000	463,352	499,065
FIRST DATA 4/17 TL	0.0000	1,010,211	1,006,261	1,009,848
FIRST DATA 6/17 TL	0.0000	779,051	776,943	777,470
FOCUS FINANCIAL PARTNERS 5/17	0.0000	488,095	487,485	491,146
FORTRESS INVESTMENT 6/17 TLB	0.0000	750,000	756,563	754,065
GCA SERVICES 2/16 COV-LITE TL	0.0000	1,063,797	1,046,465	1,066,456
GENESYS 1/17 (USD) COV-LT TLB	0.0000	889,556	891,585	891,558
GRIFOLS 1/17 TLB	0.0000	1,612,152	1,612,020	1,613,232
GYP SUM 6/17 COV-LITE TLB	0.0000	994,987	994,987	996,858
HCA 3/17 B9 TL	0.0000	1,496,231	1,511,404	1,499,119
HEARTLAND DENTAL 12/13	0.0000	957,976	955,591	957,976
HEMISPHERE MEDIA 2/17 TLB	0.0000	756,671	754,628	756,671
HILEX POLY 12/16 COV-LITE TL	0.0000	1,343,318	1,344,315	1,346,394
HILTON HOTELS 8/16 EXTENDED TL	0.0000	1,496,858	1,497,765	1,500,765
HOUGHTON 12/12 2ND LIEN (USD)	0.0000	500,000	495,619	509,375
HUNTSMAN INTERNATIONAL 8/15TLB	0.0000	390,875	390,506	391,242
HYLAND SOFTWARE 1/17 TL	0.0000	1,112,805	1,115,525	1,118,926
HYLAND SOFTWARE 5/17 2ND LIEN	0.0000	296,296	294,815	300,741
IMG WORLDWIDE 5/14 COV-LITE TL	0.0000	998,047	998,985	1,000,962
INFOR (LAWSON) 2/17 (USD) B6	0.0000	1,168,992	1,172,788	1,160,855
INNOCOR 2/17 COV-LITE TL	0.0000	610,825	605,038	610,061
INSIGHT GLOBAL 5/17 TL	0.0000	459,365	457,415	462,525
INSTALLED BUILDING 3/17	0.0000	750,000	754,577	751,410
INTERIOR LOGIC 2/17 TLB	0.0000	409,091	395,407	406,023
INTERNET BRANDS 3/17	0.0000	430,267	429,305	432,956
IPREO 7/14 COV-LITE TLB	0.0000	1,950,263	1,944,371	1,933,802
IPS 12/16 TL	0.0000	997,500	983,618	997,500
JIMMY SANDERS 5/13 COV-LITE TL	0.0000	483,815	481,800	445,715
JMC STEEL 6/16 COV-LITE TLB	0.0000	1,542,318	1,533,995	1,549,644
KMG CHEMICALS 6/17 TL	0.0000	750,000	746,506	756,810
KRONOS 4/17 TLB	0.0000	1,842,784	1,839,464	1,853,841
LA QUINTA 2/14 COV-LITE TLB	0.0000	1,429,907	1,414,359	1,434,826
LANDRY'S 9/16 COV-LITE TLB	0.0000	821,288	817,522	818,208
LEARNING CARE 5/14 COV-LITE TL	0.0000	1,196,094	1,189,464	1,196,094
LEVEL 3 2/17 TLB	0.0000	1,504,886	1,504,519	1,507,715
LIGHTOWER 4/13 TL	0.0000	1,426,295	1,423,646	1,430,574
LPL 3/17 TLB	0.0000	1,043,902	1,041,579	1,045,865
MACDERMID 12/16 (USD) B5	0.0000	502,325	495,727	503,581
MACDERMID 3/17 (USD) B6	0.0000	500,000	503,023	500,375
MAXLINEAR 4/17 COV-LITE TLB	0.0000	500,000	497,639	499,375
MEDIWARE INFORMATION 2/17	0.0000	750,000	755,264	750,000
MGM RESORT 4/16 COV-LITE TLB	0.0000	827,224	825,539	827,952

	Coupon	Units	Cost	Market Value
MICRO FOCUS 4/17	0.0000	787,221	785,253	788,205
MICRO FOCUS 4/17 TLB2	0.0000	864,853	840,282	863,236
MICRO FOCUS 4/17(USD) TLB3	0.0000	116,569	116,278	116,715
MICROSEMI 12/15 TLB	0.0000	644,917	623,779	645,362
MILACRON 1/17 COV-LITE TLB	0.0000	785,531	782,805	786,513
MINERALS TECH 2/17 TLB	0.0000	714,423	710,053	716,209
MISSION BROADCASTING / NEXSTAR	0.0000	170,736	170,898	171,011
MISYS 4/17 (USD) TL	0.0000	1,012,500	1,010,184	1,012,125
MISYS 4/17 2ND LIEN (USD)	0.0000	103,896	102,946	105,677
MONARCH 5/16 (USD) COV-LITE	0.0000	1,425,705	1,428,571	1,426,603
NEFF RENTAL 6/14 COV-LITE 2ND	0.0000	712,573	690,547	712,573
NEUSTAR 9/16 TLA	0.0000	888,327	873,504	883,886
NEW ARCLIN 2/17 COV-LITE TL	0.0000	648,104	649,906	654,585
NEXSTAR BROADCASTING 1/17 TLB	0.0000	1,727,965	1,729,297	1,730,747
NFP 1/17 COV-LITE TLB	0.0000	1,318,638	1,320,037	1,320,695
NORANDA ALUMINUM 3/13 ADD-ON B	0.0000	733,300	725,956	25,666
OCWEN FINANCIAL 12/16 TLB	0.0000	224,758	224,253	222,886
ON SEMICONDUCTOR 3/17 COV-LITE	0.0000	646,407	638,533	646,698
ORIENT-EXPRESS HOTELS /	0.0000	1,500,000	1,492,500	1,498,125
P2 ENERGY 10/13 COV-LITE TL	0.0000	1,057,660	1,055,129	1,034,741
PACIFIC DRILLING 5/13 TL	0.0000	1,440,000	1,438,712	653,400
PENN ENGINEERING 6/17 (USD)	0.0000	750,000	753,750	750,000
PHILADELPHIA ENERGY SOLUTIONS	0.0000	2,165,478	2,160,362	1,959,757
POST HOLDINGS 5/17 TLA	0.0000	902,283	900,126	902,924
PRESTIGE BRANDS 1/17 TLB4	0.0000	344,506	343,695	345,749
PRIMESOURCE 1/17 TL	0.0000	992,431	984,178	990,575
PROJECT ALPHA (QLIK) 3/17	0.0000	678,715	675,717	673,625
PROLAMINA 11/16 COV-LITE TL	0.0000	688,750	682,781	695,210
PROSPECT MEDICAL HOLDINGS 6/16	0.0000	750,000	758,612	755,625
QUALITY CARE PROPERTIES/HCP	0.0000	925,696	908,958	929,167
RCN CABLE 12/16 COV-LITE TL	0.0000	1,000,000	995,775	984,880
RE/MAX INTERNATIONAL 12/16	0.0000	1,222,649	1,221,182	1,224,177
REVLON 7/16 COV-LITE TLB	0.0000	752,525	749,183	700,977
REYNOLDS GROUP 1/17 (USD) TL	0.0000	1,492,509	1,496,210	1,493,599
RIVERBED TECHNOLOGY 5/16 TL	0.0000	1,440,519	1,440,784	1,417,831
ROYALTY PHARMA 3/17 B6 TLB	0.0000	997,494	1,006,125	1,000,456
RYMAN HOSPITALITY PROPERTIES	0.0000	1,500,000	1,504,891	1,502,820
SALLY BEAUTY 6/17 TLB	0.0000	1,500,000	1,492,500	1,500,000
SBA FINANCE 6/15 INCREMENTAL	0.0000	982,500	975,533	982,746
SEMINOLE HARD ROCK 5/13 TLB	0.0000	1,844,533	1,829,071	1,845,695
SIX FLAGS 6/15 TLB	0.0000	855,478	853,941	860,397
SMART & FINAL 11/12 COV-LITE T	0.0000	507,401	507,571	486,258
SOLENIS 7/14 (USD) COV-LITE	0.0000	750,000	673,993	749,625
SOLERA 3/16 (USD) COV-LITE TL	0.0000	259,761	259,761	260,488
SPRINT COMMUNICATIONS 2/17 TL	0.0000	1,258,547	1,259,482	1,258,283
SUTHERLAND GLOBAL SERVICES	0.0000	405,588	389,874	382,267
SYNIVERSE 6/13 INCREMENTAL TL	0.0000	1,892,560	1,892,560	1,764,812
TEAM HEALTH 1/17 TL	0.0000	1,500,000	1,496,678	1,486,410
TECOMET (SYMMETRY MEDICAL)	0.0000	202,381	201,483	202,213
TELENET 4/17 (USD) AI TL	0.0000	993,243	990,919	993,372
TEMPO ACQUISITION 5/17	0.0000	1,500,000	1,492,648	1,502,580
THOMSON REUTERS 4/17 (IP&S)	0.0000	45,048	44,845	45,290
TRICORBRAUN 11/16 COV-LITE TL	0.0000	894,990	886,767	901,703
TRIMARK 2/17 COV-LITE TL	0.0000	422,701	422,701	424,992
TRONOX (2/12) TLB	0.0000	977,749	976,876	982,638
TRUGREEN 4/16 TL	0.0000	594,368	586,972	598,826
UNIVAR 1/17 (USD) COV-LITE TLB	0.0000	992,475	993,528	992,941
UPC FINANCING 2/17 AP TL	0.0000	425,287	424,454	425,730
US FOODS 6/16 COV-LITE TLB	0.0000	1,238,750	1,238,750	1,243,296
US LBM 8/15 COV-LITE TL	0.0000	989,969	954,530	993,681
UTEX INDUSTRIES 5/14 COV-LITE	0.0000	828,626	825,667	736,790
VALEANT 3/15 F1 TLB	0.0000	1,692,433	1,688,356	1,714,655
VANTAGE SPECIALTY (2/12) TLB	0.0000	992,484	986,476	997,446
VERTIV 3/17 COV-LITE TLB	0.0000	1,250,000	1,249,939	1,254,163
VIRGIN MEDIA 12/16 COV-LT TL1	0.0000	1,600,000	1,598,641	1,599,600
VODAFONEZIGGO 1/17 (USD) TL	0.0000	1,000,000	997,639	996,590
WALL STREET SYSTEMS 8/16	0.0000	1,166,709	1,166,724	1,171,820
WALTER INVESTMENT 12/13	0.0000	2,738,751	2,735,241	2,478,570
WESTERN DENTAL 2/14 TL	0.0000	500,000	501,143	497,500
WESTERN DIGITAL 3/17 (USD)	0.0000	1,644,557	1,613,853	1,650,116
WRIGHT EXPRESS 6/16 TLB	0.0000	1,168	1,159	1,173
WTG HOLDINGS 12/13 COV-LITE TL	0.0000	1,451,250	1,447,569	1,456,692

	Coupon	Units	Cost	Market Value
XPO LOGISTICS 3/17 TLB	0.0000	960,317	960,317	962,104
ZAYO 1/17 COV-LITE 7-YEAR TLB2	0.0000	1,271,044	1,270,521	1,271,578
Total of Senior Secured Loans			151,324,142	149,602,407
Total of Domestic Fixed Income Securities			1,234,618,807	1,225,713,512
International Securities				25.24%
ARGENTINA				
ARGENTINA TREASURY BOND BONCER	2.5000	99,850,000	7,028,535	7,148,677
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	6.6876	255,000	513,742	363,045
AUSTRALIA GOVERNMENT BOND REGS	2.1572	1,100,000	949,576	1,048,273
AUSTRALIA GOVERNMENT BOND REGS	2.9093	1,600,000	1,722,885	1,711,467
AUSTRALIA GOVERNMENT BOND REGS	3.5787	2,185,000	2,207,967	2,356,764
NEW SOUTH WALES TREASURY CORP	3.4812	1,380,000	1,212,003	1,527,246
SAI GLOBAL 12/16 (USD) TLB	0.0000	748,125	741,134	757,477
BERMUDA				
OAKTOWN RE LTD 1A M2 144A	5.2161	500,000	500,000	500,000
ORIENT-EXPRESS HOTELS 3/14	0.0000	1,439,066	1,434,510	1,440,864
PARADIGM 7/12 COV-LITE TL	0.0000	957,500	957,500	830,631
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	49,465,000	42,533,835	46,698,332
CANADA				
BURGER KING 2/17 COV-LITE TLB3	0.0000	1,297,295	1,294,248	1,293,650
GOVERNMENT OF CANADA	1.2500	2,876,482	2,696,298	2,627,461
GOVERNMENT OF CANADA	1.5000	3,763,736	4,032,806	3,561,392
GOVERNMENT OF CANADA	2.0000	409,140	366,683	415,711
GOVERNMENT OF CANADA	3.0000	1,092,523	1,454,241	1,221,654
GOVERNMENT OF CANADA	4.0000	1,646,516	2,336,634	1,886,869
GOVERNMENT OF CANADA	4.2500	6,500,563	7,135,755	6,371,251
LIONS GATE 12/16 COV-LITE TLB	0.0000	1,505,250	1,509,211	1,513,243
SECURITIZED TERM A 1A A2A 144A	1.5100	1,000,000	999,402	999,145
TELESAT CANADA 1/17 TLB	0.0000	1,387,510	1,383,256	1,393,462
CAYMAN ISLANDS				
ALESCO PREFERRED F 12A A2 144A	1.5584	1,247,000	806,570	779,865
ALESCO PREFERRED FU 1A A2 144A	2.1436	642,000	477,255	562,237
ALESCO PREFERRED FU 8A B1 144A	2.0894	1,307,705	704,735	722,507
ARICENT 4/14 TL	0.0000	972,533	968,565	974,362
ATLAS SENIOR LOAN FU 2A E 144A	6.1196	300,000	301,485	300,932
BABSON CLO LTD 2013- IA E 144A	5.7069	200,000	196,293	196,000
BSPRT 2017-FL1 ISSU FL1 C 144A	5.4738	371,000	371,000	371,000
CARLYLE GLOBAL MARKE 2A D 144A	4.6818	300,000	302,070	300,252
CARLYLE GLOBAL MARKE 3A D 144A	5.9036	300,000	296,520	297,750
CENT CLO 18 LTD 18A E 144A	5.7532	250,000	232,321	243,108
CIFC FUNDING 2012- 2A B1R 144A	4.8681	300,000	300,867	300,290
CIFC FUNDING 2013-I 1A D 144A	6.5436	315,000	310,492	314,874
CITCO 3/17 TL	0.0000	1,439,216	1,438,929	1,448,211
EMI MUSIC PUBLISHING 4/17 B5	0.0000	1,622,950	1,619,350	1,622,658
FINN SQUARE CLO LTD 1A D 144A	6.3456	318,000	304,557	317,738
FLATIRON CLO 2007-1 1A E 144A	6.3036	400,000	401,148	401,386
MADISON PARK FUNDING 5A D 144A	4.6976	400,000	401,498	401,500
MARINE PARK CLO LTD 1A DR 144A	6.6312	1,250,000	1,261,295	1,253,879
MID OCEAN CBO 2000- 1A A2 144A	7.7254	1,428,547	510,099	339,994
MIDOCEAN CREDIT CLO 2A E 144A	6.4696	812,000	760,465	793,640
PREFERRED TERM SECURITIES 144A	1.8456	188,030	110,918	106,237
PREFERRED TERM SECURITIES 144A	3.0948	155,000	118,130	112,375
PREFERRED TERM SECURITIES 144A	1.6456	695,355	455,553	461,716
SRERS-2011 FUNDIN RS A1B1 144A	1.4744	168,352	161,998	167,090
SUTHERLAND GLOBAL SERVICES	0.0000	94,412	90,754	88,983
VENTURE VIII CDO LTD 8A E 144A	5.4032	3,100,000	3,105,911	3,103,512

	Coupon	Units	Cost	Market Value
WASATCH LTD 1A C 144A	2.7318	1,100,000	1,067,185	1,067,000
COLOMBIA				
COLOMBIAN TES	3.0000	25,411,361,652	7,491,762	7,700,695
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	11,361,488	1,809,520	1,843,838
FRANCE				
ALLFLEX 7/13 TL	0.0000	1,439,698	1,440,601	1,443,298
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	1,202,972	1,283,333	1,344,883
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	6,203,728	7,927,576	7,943,704
FRENCH REPUBLIC GOVERNMENT REGS	4.5000	1,550,000	2,467,056	2,780,054
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	1,855,000	2,778,979	2,809,812
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	5,379,456	6,370,317	6,438,176
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	907,527	1,054,981	1,113,746
FRENCH REPUBLIC GOVERNMENT REGS	1.8000	1,692,046	2,637,594	2,718,440
FRENCH REPUBLIC GOVERNMENT REGS	1.8500	1,321,580	1,716,978	1,861,701
FRENCH REPUBLIC GOVERNMENT REGS	2.1000	4,851,584	6,400,834	6,576,755
FRENCH REPUBLIC GOVERNMENT REGS	2.2500	11,747,831	16,078,362	14,859,478
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	1,637,069	2,908,095	2,819,447
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	2,786,675	4,712,902	4,662,812
NUMERICABLE / YPSO 10/16 (USD)	0.0000	1,492,500	1,489,107	1,489,396
OBERTHUR 12/16 (USD) COV-LITE	0.0000	2,339,886	2,348,475	2,354,510
TECHNICOLOR 3/17 (USD) TLB	0.0000	498,750	497,550	498,750
GERMANY				
CERAMTEC 7/13 COV-LITE (USD)	0.0000	309,153	309,606	309,153
CERAMTEC 8/13 COV-LITE (USD)	0.0000	728,067	729,134	728,067
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	8,035,662	9,743,185	9,836,132
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	642,600	864,967	821,340
DEUTSCHE BUNDESREPUBLIK I REGS	1.7500	8,851,229	10,778,423	10,884,992
GREECE				
HELLENIC REPUBLIC GOVERNMENT B	0.0000	991,200	0	2,883
IRELAND				
ELIX AVIATION 2/17 SERIES B TL	0.0000	1,190,792	1,181,159	1,193,922
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.7500	30,406,790	8,487,794	8,878,849
ISRAEL GOVERNMENT BOND - CPI L	1.7500	10,060,350	3,036,330	3,227,661
ISRAEL GOVERNMENT BOND - CPI L	2.7500	1,004,097	303,936	344,185
ISRAEL GOVERNMENT BOND - GALIL	4.0000	8,460,537	3,608,929	3,777,264
ITALY				
ITALY BUONI POLIENNALI DE 144A	1.2500	1,376,219	1,502,069	1,525,791
ITALY BUONI POLIENNALI DE 144A	2.3500	11,948,614	14,549,261	15,127,234
ITALY BUONI POLIENNALI DE 144A	1.3000	12,534,334	13,665,407	14,260,780
ITALY BUONI POLIENNALI DE REGS	1.2500	1,480,015	1,633,485	1,771,656
ITALY BUONI POLIENNALI DE REGS	2.1000	2,374,548	2,867,019	2,956,581
ITALY BUONI POLIENNALI DE REGS	2.3500	6,529,529	7,480,991	8,458,806
ITALY BUONI POLIENNALI DE REGS	2.5500	1,966,702	2,602,283	2,552,947
ITALY BUONI POLIENNALI DE REGS	2.6000	10,850,091	13,814,150	14,009,422
ITALY BUONI POLIENNALI DE REGS	1.6500	5,908,128	6,578,521	7,063,986
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	2,352,088,382	22,034,975	21,812,376
JAPANESE GOVERNMENT CPI LINKED	1.2000	878,837,200	8,743,247	8,130,573
JERSEY C I				
CANARAS SUMMIT CLO L 1A E 144A	5.6174	300,000	301,947	300,554
LUXEMBOURG				
ENDO PHARMACEUTICALS 4/17 TLB	0.0000	1,339,286	1,332,744	1,351,004
JBS USA 1/17 TLB	0.0000	1,076,087	1,076,087	1,048,109
OXEA 7/13 COV-LITE (USD) TLB2	0.0000	1,198,146	1,196,965	1,180,174
TEAMVIEWER 1/17 (USD) TLB	0.0000	457,143	455,110	459,049
MARSHALL ISLANDS				
ARCTIC LNG CARRIERS 5/17 TL	0.0000	750,000	750,000	747,188
OCEAN RIG 7/13 COV-LITE TLB1	0.0000	965,000	955,621	618,806
MEXICO				
MEXICAN UDIBONOS	2.0000	296,197,821	20,380,027	15,557,624
MEXICAN UDIBONOS	2.5000	220,279,156	17,182,689	11,948,432
MEXICAN UDIBONOS	4.0000	267,440,751	24,288,264	15,768,332
NETHERLANDS				
ATOTECH 1/17 COV-LITE TLB1	0.0000	500,000	502,901	500,625
AVAST SOFTWARE 3/17 (USD) TL	0.0000	525,481	523,317	530,163
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BO REGS	2.5000	3,382,000	2,466,515	2,669,254

	Coupon	Units	Cost	Market Value
NEW ZEALAND GOVERNMENT BO REGS	3.0000	4,654,000	3,966,733	3,978,987
POLAND				
REPUBLIC OF POLAND GOVERNMENT	2.7500	11,637,600	3,215,105	3,433,003
PUERTO RICO				
EVERTEC 4/13 TLB	0.0000	1,443,750	1,443,750	1,436,531
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	274,440,249	32,434,529	24,667,680
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	1.1250	1,613,949,720	1,420,296	1,423,862
SPAIN				
SPAIN GOVERNMENT BOND 144A	5.1500	727,000	1,204,900	1,204,516
SPAIN GOVERNMENT INFLATIO 144A	0.5500	2,807,042	3,561,570	3,313,921
SPAIN GOVERNMENT INFLATIO 144A	1.0000	1,544,457	1,739,975	1,807,383
SPAIN GOVERNMENT INFLATION LIN	0.3000	2,213,532	2,413,217	2,641,283
SWEDEN				
SWEDEN INFLATION LINKED BOND	3.5000	18,539,569	3,520,634	3,387,746
SWEDEN INFLATION LINKED BOND	4.0000	21,307,263	3,928,255	3,069,319
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2000	96,040,800	2,750,531	2,786,031
THAILAND GOVERNMENT BOND REGS	1.2500	133,506,128	3,682,199	3,702,132
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	16,158,550	5,957,929	4,548,183
TURKEY GOVERNMENT BOND	3.0000	22,697,327	8,972,089	6,518,550
TURKEY GOVERNMENT BOND	4.0000	27,104,794	14,812,269	7,940,880
TURKEY GOVERNMENT BOND	2.7000	12,424,028	3,473,951	3,544,633
UNITED KINGDOM				
HYPERION INSURANCE 5/17 TLB	0.0000	604,859	603,456	608,827
IGLO BIRDS EYE 4/17 (USD)	0.0000	1,000,000	998,045	1,001,560
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	0.1536	198,869,493	8,031,050	7,845,400
Total of International Securities			485,557,743	453,189,548

Cash Equivalent Securities

4.85%

Master Notes/Money Markets

BNY MELLON CASH RESERVE	0.1000	617,771	617,771	617,771
SWAP COLLATERAL WITH CITIBANK	0.0000	-110,000	-110,000	-110,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000	-140,000	-140,000	-140,000
SWAP COLLATERAL WITH GOLDMAN	0.0000	-30,000	-30,000	-30,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	280,000	280,000	280,000
SWAP COLLATERAL WITH MORGAN	0.0000	50,000	50,000	50,000
U S TREASURY BILL	0.0000	37,545,000	37,398,480	37,410,433
UMC CASH SWEEP ACCOUNT	0.0000	41,553,994	41,553,994	41,553,994
Others (Payables, Receivables, etc.)			10,258,758	7,415,650
Total of Master Notes/Money Markets			89,879,003	87,047,847

Total of Cash Equivalent Securities

89,879,003

87,047,847

Real Assets

1.73%

Real Assets

HANCOCK TIMBERLAND XII LP	0.0000	25,788,699	23,392,034	25,788,699
JP MORGAN ASIAN INFRASTRUCTURE	0.0000	5,272,223	5,930,295	5,272,223
Total Real Assets			29,322,329	31,060,922

Total Real Assets

29,322,329

31,060,922

Derivatives

Futures Contracts

-0.08%

AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	-10	0	14,385
EURO BUXL 30 YR BOND FUT (EUX)	0.0000	38	0	-121,902
EURO-BTP FUTURE (EUX)	0.0000	-95	0	68,398
EURO-BUND FUTURE (EUX)	0.0000	-61	0	71,364
EURO-OAT FUTURE (EUX)	0.0000	22	0	-58,174

	Coupon	Units	Cost	Market Value
EURO-SCHATZ FUTURE (EUX)	0.0000	100	0	-13,687
SHORT EURO-BTP FUTURE (EUX)	0.0000	-86	0	-26,484
JPN 10Y BOND FUTURE (OSE)	0.0000	-4	0	13,884
ALUMINUM HG FUTURE (LME)	0.0000	69	0	44,850
BRENT CRUDE OIL (ICE)	0.0000	128	0	-336,840
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	23	0	5,431
LEAD FUTURE (LME)	0.0000	28	0	20,838
LOW SU GASOIL G FUTURE (ICE)	0.0000	96	0	101,363
NICKEL FUTURE(LME)	0.0000	42	0	34,719
WHITE SUGAR FUTURE (ICE)	0.0000	19	0	-59,728
ZINC FUTURE (LME)	0.0000	18	0	79,581
90DAY EURODOLLAR FUTURE (CME)	0.0000	-536	0	-160,162
ALUMINUM HG FUTURE (LME)	0.0000	125	0	24,365
BRENT CRUDE OIL (ICE)	0.0000	105	0	-83,383
CATTLE FEEDER FUTURE (CME)	0.0000	50	0	-62,943
COCOA FUTURE (NYB)	0.0000	58	0	-68,473
COFFEE 'C' FUTURE (NYB)	0.0000	48	0	-169,281
COPPER FUTURE (CMX)	0.0000	51	0	139,098
COPPER FUTURE (LME)	0.0000	87	0	439,283
CORN FUTURE (CBT)	0.0000	352	0	-129,190
COTTON NO 2 FUTURE (NYB)	0.0000	66	0	-89,186
CRUDE OIL FUTURE (NYM)	0.0000	148	0	-130,485
GASOLINE RBOB FUT (NYM)	0.0000	77	0	442
GOLD 100 OZ FUTURE (CMX)	0.0000	155	0	-496,474
HEATING OIL FUTURE (NYM)	0.0000	27	0	-41,073
KC HRW WHEAT FUTURE (CBT)	0.0000	48	0	153,911
LEAD FUTURE (LME)	0.0000	8	0	15,088
LEAN HOGS FUTURE (CME)	0.0000	141	0	125,794
LIVE CATTLE FUTURE (CME)	0.0000	251	0	-287,477
LME PRI ALUM FUTURE (LME)	0.0000	48	0	-4,950
NATURAL GAS FUTURE (NYM)	0.0000	343	0	-543,237
NY HARB ULSD FUTURE (NYM)	0.0000	27	0	-55,762
PALLADIUM FUTURE (NYM)	0.0000	13	0	-9,887
PLATINUM FUTURE (NYM)	0.0000	31	0	17,680
RED WHEAT FUT (MGE)	0.0000	5	0	41,467
RED WHEAT FUTURE (MGE)	0.0000	7	0	32,535
SILVER FUTURE (CMX)	0.0000	69	0	-141,985
SOYBEAN FUTURE (CBT)	0.0000	175	0	98,848
SOYBEAN MEAL FUTURE (CBT)	0.0000	136	0	31,399
SOYBEAN OIL FUTURE (CBT)	0.0000	57	0	19,819
SUGAR #11 WORLD FUTURE (NYB)	0.0000	187	0	-297,576
US 10 YR TREAS NTS FUT SEP 17	0.0000	800	464,816	87,891
US 10 YR TREAS NTS FUTURE(CBT)	0.0000	103	0	-74,398
US 10YR NOTE FUT (CBT) SEP 17	0.0000	-475	-80,961	-14,844
US 10YR TREAS NTS FUT SEP 17	0.0000	-325	-90,942	-15,234
US 10YR ULTRA FUTURE (CBT)	0.0000	-58	0	-9,825
US 2YR TREAS NTS FUT (CBT)	0.0000	62	0	-14,176
US 5YR TREAS NTS FUTURE (CBT)	0.0000	66	0	-32,058
US TREAS BD FUTURE (CBT)	0.0000	-101	0	-127,683
US ULTRA BOND (CBT)	0.0000	-65	0	68,301
WHEAT FUTURE (CBT)	0.0000	178	0	582,206
WTI CRUDE FUTURE (NYM)	0.0000	124	0	-169,668
ZINC FUTURE (LME)	0.0000	39	0	148,956
Total of Futures Contracts			292,913	-1,364,328
Currency Options				0.01%
JPY/USD SPOT OPTION 2017	0.0000	10,755,000	53,237	269
MXN/USD SPOT OPTION 2017	0.0000	0	93,995	65,185
USD/GBP SPOT OPTION 2017	0.0000	8,300,000	2,515	33,832
Total of Futures Contracts			149,747	99,285
Total of INFLATION PROTECTION FUND			1,839,377,882	1,795,746,786