

	Coupon	Units	Cost	Market Value
INFLATION PROTECTION FUND				
Domestic Fixed Income Securities				69.40%
Domestic Corporate & Other Bonds				
ACCESSLEX INSTITUTE A B	1.9562	700,356	600,072	633,502
ALLY AUTO RECEIVABLES TR 1 A2B	1.4939	2,574,038	2,576,272	2,576,049
ALLY AUTO RECEIVABLES TRU 1 A3	0.9700	497,343	497,057	497,095
ALLY AUTO RECEIVABLES TRU 1 A3	1.3900	2,817,989	2,822,525	2,818,507
ALLY AUTO RECEIVABLES TRU 3 A3	1.2800	567,644	568,816	567,569
AMERICAN EXPRESS CREDIT AC 1 A	1.2839	3,000,000	3,004,222	3,001,572
AMERICAN EXPRESS CREDIT AC 1 A	1.2639	3,515,000	3,517,181	3,516,555
AMERICAN EXPRESS CREDIT AC 4 A	1.2339	3,000,000	3,002,130	3,002,819
AMERICAN EXPRESS CREDIT AC 5 A	1.2839	1,645,000	1,647,212	1,647,117
AMERICAN EXPRESS ISSUANCE 1 A	1.2744	3,000,000	3,006,259	3,005,251
APOLLO AVIATION SECURITIZA 1 B	7.3750	1,714,273	1,725,291	1,699,488
ASCENTIUM EQUIPMENT 2A E 144A	6.7900	187,000	196,261	196,435
AVANT LOANS FUNDING T B B 144A	7.8000	1,103,000	1,104,911	1,143,415
BA CREDIT CARD TRUST A1 A	1.3239	2,620,000	2,624,834	2,625,170
BA CREDIT CARD TRUST A11 A11	1.0639	2,035,000	2,033,299	2,035,563
BA CREDIT CARD TRUST A2 A	1.2639	2,650,000	2,651,987	2,649,999
BA CREDIT CARD TRUST A3 A	1.2839	2,350,000	2,352,241	2,352,159
BAMLL RE-REMIC TR CS1 AJA 144A	5.4570	775,751	733,869	628,358
BAMLL RE-REMIC TR FRR1 B1 144A	0.0000	1,368,000	812,575	809,309
BAMLL RE-REMIC TR FRR1 B2 144A	0.0000	503,000	343,044	339,575
BANC OF AMERICA COMMERC 1 AMFX	5.4820	903,444	905,701	902,189
BBCMS TRUST 2015- RRMZ M1 144A	6.9944	2,168,572	2,168,741	2,188,739
BBCMS TRUST 2015- RRMZ M2 144A	9.3799	591,429	591,430	598,940
BEAR STEARNS COMME PW14 B 144A	5.3330	524,000	491,808	525,882
BEAR STEARNS COMME PW16 C 144A	5.8667	192,000	187,443	186,480
BEAR STEARNS COMMERCIA PW13 AJ	5.6110	75,628	75,583	75,559
BEAR STEARNS COMMERCIA PW14 AJ	5.2730	69,853	67,089	70,020
BEAR STEARNS COMMERCIA PW16 AJ	5.8667	800,000	798,788	802,000
BMW VEHICLE LEASE TRUST 2 1 A3	1.3400	3,000,000	2,997,891	2,997,790
BMW VEHICLE OWNER TRUST 2 A A3	0.9700	757,912	757,905	757,646
CAPITAL ONE MULTI-ASSET A5 A5	1.0339	3,500,000	3,496,111	3,499,332
CAPITAL ONE MULTI-ASSET A6 A6	1.3644	2,000,000	2,002,719	2,002,226
CAPITAL ONE MULTI-ASSET A7 A7	5.7500	2,000,000	2,084,102	2,039,845
CARMAX AUTO OWNER TRUST 2 2 A3	1.3700	911,052	911,085	910,212
CARMAX AUTO OWNER TRUST 2 3 A3	1.1600	865,310	864,568	864,764
CARMAX AUTO OWNER TRUST 3 A2B	1.4439	1,050,075	1,051,061	1,050,529
CASTLELAKE AIRCRAFT SECURI 1 B	7.5000	1,132,696	1,151,032	1,132,696
CCP IRS P US0003M R 1.1975%	1.1975	260,000	0	-3,548
CCP IRS R US0003M P 0.9755%	1.1519	2,750,000	0	42,027
CCP IRS R US0003M P 1.788%	1.1504	230,000	0	1,139
CCP IRS R US0003M P 1.9515%	1.1518	1,220,000	0	1,552
CD 2007-CD4 COMMERCIAL CD4 AJ	5.3980	794,723	659,924	667,568
CHASE FUNDING TRUST SERI 4 2A2	1.5906	551,671	561,607	513,913
CHASE ISSUANCE TRUST A1 A1	1.3139	3,692,000	3,700,725	3,700,568
CHASE ISSUANCE TRUST A10 A10	1.2539	2,000,000	2,001,933	2,002,879
CHASE ISSUANCE TRUST A3 A3	1.2739	715,000	715,724	716,278
CHASE ISSUANCE TRUST A3 A3	1.2439	2,900,000	2,901,772	2,900,000
CHASE ISSUANCE TRUST A6 A6	1.2439	1,935,000	1,936,047	1,935,403
CHEMTURA CORP	5.7500	750,000	761,649	775,313
CITI HELD FOR ASSET PM1 C 144A	10.2600	260,000	253,055	277,298
CITIBANK CREDIT CARD ISS A2 A2	2.1383	2,000,000	2,029,827	2,017,329
CITIBANK CREDIT CARD ISS A2 A2	1.2683	2,696,000	2,707,015	2,701,391
CITIBANK CREDIT CARD ISS A4 A4	1.2300	3,195,000	3,199,987	3,195,190
CITIGROUP MORTGAGE LOA WFH1 M2	1.3606	1,394,248	1,426,722	1,373,113
COBALT CMBS COMMERCIAL M C1 AJ	5.2890	238,489	142,406	188,375
COBALT CMBS COMMERCIAL M C3 AJ	5.9901	830,000	823,280	844,555
CPS AUTO RECEIVABLES D E 144A	6.7600	500,000	499,898	506,079
CREDIT SUISSE COM C1 AMFX 144A	5.4160	39,169	38,663	39,059
CREDIT SUISSE COMMERC C1 H 144A	5.8499	172,000	164,416	172,968
CREDIT SUISSE COMMERC C2 C 144A	5.8322	13,000	12,307	7,150
CREDIT SUISSE COMMERC C1 AMFL	1.1839	322,784	281,816	303,526
CREDIT SUISSE COMMERCIAL C1 AM	5.4160	92,846	91,862	92,692
CREDIT SUISSE COMMERCIAL C2 AJ	5.7490	2,470,000	2,465,408	2,520,667
CREDIT SUISSE COMMERCIAL C3 AJ	5.8288	1,598,000	1,324,482	1,347,551

	Coupon	Units	Cost	Market Value
CREDIT SUISSE COMMERCIAL C3 B	5.8288	95,007	24,230	20,264
CREDIT SUISSE COMMERCIAL C3 C	5.8288	216,739	23,428	29,697
CWABS REVOLVING HOME EQUI P 2A	1.3139	27,021	24,185	24,467
CWABS REVOLVING HOME EQUI U 2A	1.2639	55,852	47,450	44,914
CWHEQ REVOLVING HOME EQUI G 2A	1.2239	186,223	159,734	165,050
CWHEQ REVOLVING HOME EQUI I 2A	1.2239	189,697	189,694	170,209
DISCOVER CARD EXECUTION A1 A1	1.2939	2,200,000	2,203,998	2,203,852
DISCOVER CARD EXECUTION A1 A1	1.3439	2,475,000	2,479,354	2,480,459
DISCOVER CARD EXECUTION A4 A4	1.3644	1,992,000	1,993,780	1,992,723
FORD CREDIT AUTO OWNER T A A2A	1.1200	650,352	650,554	650,455
FORD CREDIT AUTO OWNER T A A2B	1.1139	3,000,000	3,001,853	3,001,161
FORD CREDIT AUTO OWNER TR B A3	1.1600	1,743,001	1,741,555	1,741,536
FORD CREDIT AUTO OWNER TR B A3	0.9000	538,804	538,804	538,485
FORD CREDIT AUTO OWNER TR C A3	1.0600	985,046	985,162	984,036
FREMF 2013-K712 K712 X2A 144A	0.1000	18,149,363	34,411	36,204
FREMF 2013-K712 K712 X2B 144A	0.1000	4,308,000	10,098	10,598
FREMF 2013-K712 MO K712 D 144A	0.0000	1,846,000	1,503,179	1,503,120
GS MORTGAGE SECUR RR3 A1S 144A	5.5894	17,807	5,297	2,849
GS MORTGAGE SECURI RR2 A1 144A	5.8017	376,864	220,719	233,656
GS MORTGAGE SECURITIE FRR1 K3B	4.4556	133,000	120,642	112,491
GS MORTGAGE SECURITIES GCJ7 A2	2.3180	223,623	224,846	223,573
GS MORTGAGE SECURITIES GG10 AM	6.0405	2,191,922	2,153,846	2,193,620
HARBOUR AIRCRAFT INVE 1 B 144A	0.0000	2,294,250	2,294,177	2,292,298
HONDA AUTO RECEIVABLES 20 2 A3	1.0400	1,785,291	1,785,904	1,782,619
HONDA AUTO RECEIVABLES 20 3 A3	0.8800	485,492	485,525	485,093
HONDA AUTO RECEIVABLES 20 4 A3	0.9900	1,108,143	1,107,020	1,107,226
HONOR AUTOMOBILE TRU 1A B 144A	5.7600	170,000	169,981	171,397
HSI ASSET SECURITIZATIO NC1 A1	1.0906	1,384	1,382	955
HYUNDAI AUTO RECEIVABLES A A3	0.7900	10,832	10,827	10,829
HYUNDAI AUTO RECEIVABLES A A3	1.0500	1,307,213	1,308,223	1,305,757
HYUNDAI AUTO RECEIVABLES C A2B	1.3639	1,021,149	1,024,305	1,021,334
HYUNDAI AUTO RECEIVABLES T B B	1.4500	2,385,000	2,386,948	2,385,392
INDYMAC INDX MORTGAGE AR29 A1	1.1606	547,828	578,082	456,756
INTERNET BRANDS 3/17	0.0000	235,294	234,783	235,882
J.P. MORGAN CHASE C WSP E 144A	6.4944	217,000	217,000	219,170
J.P. MORGAN CHASE C WSP F 144A	7.9944	663,000	665,132	668,470
JP MORGAN CHASE CO INMZ M 144A	7.2215	2,750,000	2,794,091	2,766,157
JP MORGAN CHASE CO WSMZ M 144A	10.4810	1,000,000	1,035,970	1,014,200
JP MORGAN CHASE COM INN E 144A	4.5940	290,000	289,787	290,000
JP MORGAN CHASE COMMER CB13 AJ	5.5037	572,922	532,974	577,634
JP MORGAN CHASE COMMER LD11 AJ	6.0040	583,000	414,278	392,873
JP MORGAN CHASE COMMERC LDP8 D	5.6180	183,000	181,181	180,035
JP MORGAN MORTGAGE ACQ CW2 AV4	1.1406	497,584	523,238	481,084
JPMCC RE-REMIC T GG10 AMC 144A	5.9493	918,341	903,780	883,129
JPMORGAN-CIBC COM RR1A A1 144A	5.6674	102,473	35,440	28,180
LEHMAN ABS MANUFACTURED B AIOC	0.5500	505,697	10,190	4,734
LENDMARK FUNDING TRUS A B 144A	7.8300	380,000	370,205	399,357
MASTR ASSET-BACKED SEC FRE1 M2	1.3706	790,022	797,005	4,352
MERCEDES-BENZ AUTO RECEI 1 A2A	0.8200	136,498	136,425	136,467
MERCEDES-BENZ AUTO RECEI 1 A2A	1.1100	968,977	966,515	968,425
MERCEDES-BENZ AUTO RECEI 1 A2B	1.2639	71,841	71,996	71,842
MERCEDES-BENZ AUTO RECEIV 1 A3	0.8700	460,976	460,906	460,601
MERLIN AVIATION HOLDI 1 A 144A	4.5000	1,576,096	1,517,828	1,540,388
MERRILL LYNCH MORTGAGE HE2 A1B	1.9306	113,601	115,972	101,617
ML-CFC COMMERCIAL 4 AJFX 144A	5.1470	4,312	4,313	4,332
ML-CFC COMMERCIAL MOR 3 F 144A	5.8600	70	37	1
ML-CFC COMMERCIAL MORTGAG 4 AJ	5.2390	35,072	35,072	35,243
ML-CFC COMMERCIAL MORTGAG 8 AJ	9.3740	100,000	61,652	62,221
ML-CFC COMMERCIAL MORTGAGE 4 C	5.3240	226,000	174,210	199,246
MORGAN STANLEY ABS CAP HE6 A2C	1.1406	1,723,128	1,791,431	843,097
MORGAN STANLEY CAPITAL HQ10 C	5.4780	327,000	311,056	327,000
NATIONAL COLLEGIATE STUDE 1 B2	1.5000	677,000	269,925	265,224
NATIONAL COLLEGIATE STUDENT LO	0.0100	392,000	175,425	158,278
NAVIENT STUDENT LOAN TRUS 1 A2	1.3006	1,400,574	1,419,618	1,400,745
NELNET STUDENT LOAN TRUST 4 A3	1.2862	3,438,774	3,437,049	3,432,420
NISSAN AUTO RECEIVABLES 2 A A3	1.0500	1,377,406	1,376,346	1,374,279
NISSAN AUTO RECEIVABLES 2 B A3	1.1100	1,014,732	1,016,000	1,013,623
NISSAN AUTO RECEIVABLES 2 C A3	0.6700	225,650	225,567	225,558
NISSAN AUTO RECEIVABLES A A2B	1.3439	1,791,410	1,793,502	1,793,250
NISSAN AUTO RECEIVABLES C A2A	0.8700	1,143,409	1,142,521	1,142,367
ONDECK ASSET SECURIT 1A B 144A	7.6300	432,000	433,689	435,053
OPORTUN FUNDING III L B 144A	5.1600	736,000	735,888	732,917

	Coupon	Units	Cost	Market Value
R US0003M P 1.3275%	0.0000	200,000	0	4,508
SLM STUDENT LOAN TRUST 2 10 A4	1.2662	515,525	517,465	515,164
SLM STUDENT LOAN TRUST 2 14 A5	1.3862	3,525,195	3,526,145	3,525,195
SLM STUDENT LOAN TRUST 20 1 A2	1.3706	2,827,902	2,851,549	2,828,084
SLM STUDENT LOAN TRUST 20 1 A4	1.2462	210,921	210,782	210,714
SLM STUDENT LOAN TRUST 20 2 A2	1.3406	1,448,763	1,450,323	1,449,207
SLM STUDENT LOAN TRUST 20 6 A2	1.2617	207,824	208,940	207,799
SLM STUDENT LOAN TRUST 20 6 A2	1.4906	1,044,500	1,054,049	1,045,621
TOYOTA AUTO RECEIVABLES 2 A A3	1.1200	1,446,206	1,448,092	1,444,800
TOYOTA AUTO RECEIVABLES 2 C A3	0.9300	294,605	294,304	294,380
TOYOTA AUTO RECEIVABLES C A2A	0.9200	104,732	104,720	104,719
TOYOTA AUTO RECEIVABLES C A2B	1.2422	55,857	55,960	55,865
TRICORBRAUN 11/16 COV-LITE	0.0000	89,723	88,792	90,486
VOLKSWAGEN AUTO LOAN ENHA 1 A3	0.9100	559,096	557,676	558,521
VOLKSWAGEN AUTO LOAN ENHA 2 A3	0.9500	687,192	686,105	685,575
WACHOVIA BANK COMMERCIA C29 AJ	5.3680	743,088	734,768	744,945
WACHOVIA BANK COMMERCIA C31 AJ	5.6600	346,000	350,304	347,154
WACHOVIA BANK COMMERCIA C32 AJ	5.9215	203,000	197,524	198,927
WACHOVIA BANK COMMERCIAL C29 B	5.4260	561,000	533,067	561,729
WACHOVIA BANK COMMERCIAL C29 C	5.4380	530,042	457,809	351,683
WACHOVIA BANK COMMERCIAL C30 B	5.4630	65,000	63,869	64,745
WACHOVIA BANK COMMERCIAL C31 D	6.0444	238,000	215,568	233,421
WESTGATE RESORTS 201 1A C 144A	5.5000	653,061	652,091	653,126
WORLD OMNI AUTO RECEIVABL A A3	1.3400	1,398,433	1,401,271	1,397,603
WORLD OMNI AUTO RECEIVABL B A3	1.1400	1,520,045	1,521,332	1,516,922
Total of Domestic Corporate & Other Bonds			160,473,331	158,533,813

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	365,800,487	369,624,404	368,246,524
US TREAS-CPI INFLAT	0.2500	31,499,765	31,109,899	31,231,828
US TREAS-CPI INFLAT	0.3750	36,396,498	36,389,530	36,719,284
US TREAS-CPI INFLAT	0.6250	82,415,060	81,354,924	82,168,404
US TREAS-CPI INFLAT	0.7500	33,655,142	33,805,613	32,189,160
US TREAS-CPI INFLAT	1.0000	4,687,957	5,023,951	4,759,209
US TREAS-CPI INFLAT	1.1250	32,753,593	33,712,982	34,485,930
US TREAS-CPI INFLAT	1.2500	28,222,155	28,765,591	29,863,048
US TREAS-CPI INFLAT	1.3750	22,027,950	24,543,311	24,164,428
US TREAS-CPI INFLAT	1.7500	9,385,676	10,548,496	10,612,806
US TREAS-CPI INFLAT	2.0000	49,585,622	55,930,209	56,256,673
US TREAS-CPI INFLAT	2.1250	49,540,544	61,420,499	62,622,897
US TREAS-CPI INFLAT	2.3750	43,610,610	49,966,715	50,709,267
US TREAS-CPI INFLAT	2.5000	19,218,343	23,318,816	23,495,712
US TREAS-CPI INFLAT	3.3750	1,935,508	2,424,468	2,718,214
US TREAS-CPI INFLAT	3.6250	23,648,809	28,999,849	31,434,329
US TREAS-CPI INFLAT	3.8750	36,073,379	49,327,962	49,883,062
US TREAS-CPI INFLAT	0.8750	3,253,763	3,196,837	3,203,844
Total of Inflation Protection Securities			929,464,054	934,764,617

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	997,500	988,629	1,006,228
ABC SUPPLY 9/16 COV-LITE TLB	0.0000	931,855	931,855	933,458
ABILITY NETWORK 5/14 COV-LITE	0.0000	659,621	652,282	660,446
AKORN 11/13 COV-LITE TLB	0.0000	744,169	741,873	751,610
ALBERTSON'S 12/16 TLB4	0.0000	701,780	699,811	704,650
ALLIANT INSURANCE 7/15	0.0000	1,970,000	1,966,352	1,978,451
ALTISOURCE SOLUTIONS 12/13 TLB	0.0000	1,681,838	1,640,478	1,622,974
ALVOGEN PHARMA 3/15 COV-LITE	0.0000	2,271,998	2,263,847	2,253,072
AMERICAN AXLE 2/17 COV-LITE	0.0000	1,272,395	1,269,214	1,270,804
AMR 12/16 TLB	0.0000	1,500,000	1,496,397	1,501,455
AMR 4/15TLB	0.0000	1,642,768	1,635,251	1,643,178
ANCHOR GLASS 12/16 COV-LITE TL	0.0000	854,430	850,348	859,241
AOT BEDDING 11/16 COV-LITE TL	0.0000	1,151,366	1,145,881	1,154,245
APPLE LEISURE 2/13 TLB1	0.0000	215,000	215,210	213,925
APPLE LEISURE 2/13 TLB2	0.0000	285,000	285,279	283,575
ARICENT 4/14 2ND LIEN TL	0.0000	500,000	496,836	500,000
ASCEND PERFORMANCE TL 4/12 TLB	0.0000	1,730,740	1,692,800	1,735,066
ATKORE 12/16 COVE-LITE TL	0.0000	1,270,750	1,267,409	1,278,298

	Coupon	Units	Cost	Market Value
AUTHENTIC BRANDS 5/14 COV-LITE	0.0000	500,000	505,309	503,750
AVAYA 1/17 DIP TL	0.0000	413,869	410,154	425,250
BE AEROSPACE 12/14 COV-LITE TL	0.0000	1,900,000	1,901,811	1,897,625
BERRY PLASTICS 1/17 TLI	0.0000	942,733	939,183	948,229
BJ'S WHOLESALE CLUB 1/17	0.0000	1,372,807	1,369,663	1,339,956
BLOUNT 4/16 USD TL	0.0000	1,492,500	1,453,772	1,499,963
CABLEVISION SYSTEMS 3/17 TLB	0.0000	200,000	199,000	199,700
CABLEVISION SYSTEMS 9/16TLB	0.0000	958,125	946,815	955,433
CARESTREAM 6/13 COV-LITE TL	0.0000	1,680,906	1,682,594	1,620,394
CEQUEL/SUDDENLINK 3/17 TLB	0.0000	555,556	552,778	554,689
CHROMAFLO TECHNOLOGIES 11/16	0.0000	1,000,000	1,008,408	1,004,380
CITCO (6/11)TL	0.0000	1,439,216	1,438,904	1,444,613
COMPASS DIVERSIFIED 6/14 TLB	0.0000	982,469	985,887	988,609
CONDUENT 11/16 TLB	0.0000	368,030	358,481	371,802
CULLIGAN 11/16 (USD) COV-LITE	0.0000	625	622	634
DATATEL 1/17 COV-LITE TLB	0.0000	533,320	531,713	532,819
DELL 9/16 TLA1	0.0000	467,969	467,969	468,114
DELL 9/16 TLA2	0.0000	922,727	923,267	922,035
DOLLAR TREE 6/15 TLB2	0.0000	900,000	900,000	906,750
DTZ 8/15 TL	0.0000	1,323,101	1,315,113	1,329,928
DUFF & PHELPS 8/15 2ND LIEN	0.0000	375,000	353,794	375,938
ELECTRICAL COMPONENTS 5/14 TL	0.0000	744,285	745,824	744,285
EMDEON 3/17 COV-LITE TLB	0.0000	1,683,099	1,681,728	1,685,202
EMI MUSIC PUBLISHING 11/16 TL	0.0000	1,622,950	1,619,332	1,627,900
ENVISION HEALTHCARE 11/16 TLB	0.0000	1,395,000	1,382,057	1,405,463
EXTENDED STAY 2/17 TLB	0.0000	540,162	537,706	542,593
EZE CASTLE 3/14 2ND LIEN TL	0.0000	500,000	461,021	495,625
FIRST DATA 10/16 (USD) TL	0.0000	1,010,211	1,006,030	1,017,606
FIRST DATA 11/16 (USD) TL	0.0000	485,136	483,251	488,672
FOCUS BRANDS 10/16 COV-LITE TL	0.0000	506,241	503,820	506,241
GCA SERVICES 2/16 COV-LITE TL	0.0000	1,066,505	1,048,377	1,069,171
GENESYS 1/17 (USD) COV-LT TLB	0.0000	1,164,286	1,167,411	1,171,807
GOLDEN LIVING (5/11) TLB	0.0000	1,096,413	1,090,126	1,093,211
GRIFOLS 1/17 TLB	0.0000	1,113,402	1,110,910	1,114,816
GYPSTUM 9/16 COV-LITE TL	0.0000	997,494	997,494	1,000,815
HCA 2/16 B6 TLB	0.0000	1,496,231	1,513,064	1,501,468
HEARTLAND DENTAL 12/13	0.0000	960,426	957,629	965,229
HEMISPHERE MEDIA 2/17 TLB	0.0000	758,567	756,443	755,722
HILEX POLY 12/16 COV-LITE TL	0.0000	1,343,318	1,344,315	1,350,451
HILTON HOTELS 8/16 EXTENDED TL	0.0000	1,496,858	1,497,800	1,507,231
HOUGHTON 12/12 2ND LIEN (USD)	0.0000	500,000	495,304	498,750
HUNTSMAN INTERNATIONAL 8/15TLB	0.0000	580,879	580,255	583,058
HYLAND SOFTWARE 1/17 TL	0.0000	1,112,805	1,115,687	1,125,324
IMG WORLDWIDE 5/14 COV-LITE TL	0.0000	750,000	749,077	752,678
INFOR (LAWSON) 2/17 (USD) B6	0.0000	1,168,992	1,172,896	1,164,397
INNOCOR 2/17 COV-LITE TL	0.0000	610,825	604,819	613,500
INSIGHT GLOBAL 1/15 EXTENDED	0.0000	460,564	458,497	464,018
INTERIOR LOGIC 2/17 TLB	0.0000	409,091	394,901	400,398
INTERNET BRANDS 3/17	0.0000	431,373	430,435	432,451
IPREO 7/14 COV-LITE TLB	0.0000	1,955,225	1,948,957	1,940,561
IPS 12/16 TL	0.0000	1,000,000	985,547	1,005,000
JIMMY SANDERS 5/13 COV-LITE TL	0.0000	481,892	479,881	438,521
JMC STEEL 6/16 COV-LITE TLB	0.0000	1,546,194	1,537,324	1,567,454
KRONOS 11/16 COV-LITE TL	0.0000	1,847,403	1,844,070	1,856,843
LA QUINTA 2/14 COV-LITE TLB	0.0000	1,934,818	1,912,721	1,944,898
LANDRY'S 9/16 COV-LITE TLB	0.0000	831,522	827,558	837,608
LEARNING CARE 5/14 COV-LITE TL	0.0000	1,196,094	1,189,036	1,209,550
LEVEL 3 2/17 TLB	0.0000	1,254,886	1,251,796	1,256,455
LIGHTTOWER 4/13 TL	0.0000	1,431,295	1,428,637	1,436,663
LPL 3/17 TLB	0.0000	1,043,902	1,041,579	1,044,560
MACDERMID 12/16 (USD) B5	0.0000	503,587	496,413	508,266
METALDYNE PERFORMANCE 5/15	0.0000	1,582,483	1,585,205	1,581,629
MGM RESORT 4/16 COV-LITE TLB	0.0000	829,313	827,551	832,771
MICRON TECHNOLOGY 4/16	0.0000	864,853	838,850	870,725
MICROSEMI 12/15 TLB	0.0000	675,457	652,330	678,517
MILACRON 1/17 COV-LITE TLB	0.0000	787,500	784,658	790,949
MINERALS TECH 2/17 TLB	0.0000	757,692	752,885	760,534
MISSION BROADCASTING / NEXSTAR	0.0000	126,545	126,264	127,534
MONARCH 5/16 (USD) COV-LITE	0.0000	1,429,284	1,432,269	1,429,284
NEFF RENTAL 6/14 COV-LITE 2ND	0.0000	712,573	689,169	711,982
NEUSTAR 9/16 TLA	0.0000	946,840	928,518	942,106
NEW ARCLIN 2/17 COV-LITE TL	0.0000	398,104	396,214	401,090

	Coupon	Units	Cost	Market Value
NEXSTAR BROADCASTING 1/17 TLB	0.0000	1,305,273	1,302,062	1,315,467
NFP 1/17 COV-LITE TLB	0.0000	820,690	816,713	828,897
NORANDA ALUMINUM 3/13 ADD-ON B	0.0000	736,352	728,364	32,679
NPC INTERNATIONAL 12/13 TLB	0.0000	1,455,433	1,455,433	1,460,891
OCWEN FINANCIAL 12/16 TLB	0.0000	227,603	227,055	229,169
ON SEMICONDUCTOR 9/16 COV-LITE	0.0000	852,377	842,004	855,753
P2 ENERGY 10/13 COV-LITE TL	0.0000	1,060,393	1,057,667	1,043,162
PACIFIC DRILLING 5/13 TL	0.0000	1,443,750	1,442,092	662,681
PATHEON 1/14 (USD) TL	0.0000	721,301	720,281	721,301
PHILADELPHIA ENERGY SOLUTIONS	0.0000	2,171,117	2,164,311	1,968,487
PHOENIX SERVICES 11/13 TLB	0.0000	1,930,507	1,928,518	1,939,349
PQ CORP 11/16 (USD) TLB1	0.0000	404,109	400,606	408,223
PRESTIGE BRANDS 1/17 TLB4	0.0000	710,511	708,638	716,430
PRIMESOURCE 1/17 TL	0.0000	994,954	986,127	996,197
PROLAMINA 11/16 COV-LITE TL	0.0000	690,476	684,259	695,310
QUALITY CARE PROPERTIES/HCP	0.0000	928,016	910,460	943,096
QUIKRETE 11/16 COV-LITE TLB	0.0000	923,913	920,347	931,498
RCN CABLE 12/16 COV-LITE TL	0.0000	1,000,000	995,617	1,003,890
RE/MAX INTERNATIONAL 12/16	0.0000	1,225,721	1,224,193	1,225,721
REVLON 7/16 COV-LITE TLB	0.0000	754,416	750,932	753,556
REYNOLDS GROUP 1/17 (USD) TL	0.0000	1,496,250	1,500,124	1,501,397
RIVERBED TECHNOLOGY 5/16 TL	0.0000	1,454,577	1,454,857	1,451,129
ROYALTY PHARMA 10/16 B5 TLB	0.0000	1,997,494	2,015,482	2,000,989
SAFWAY GROUP 8/16 COV-LITE TLB	0.0000	1,246,875	1,235,384	1,259,730
SBA FINANCE 6/15 INCREMENTAL	0.0000	985,000	977,663	985,000
SEMINOLE HARD ROCK 5/13 TLB	0.0000	1,849,324	1,832,481	1,857,036
SIX FLAGS 6/15 TLB	0.0000	855,478	853,864	861,894
SMART & FINAL 11/12 COV-LITE T	0.0000	507,401	507,571	497,888
SOLENIS 7/14 (USD) COV-LITE	0.0000	750,000	670,443	740,160
SOLERA 3/16 (USD) COV-LITE TL	0.0000	260,417	260,417	261,430
SPRINT COMMUNICATIONS 1/17 TL	0.0000	1,008,547	1,008,547	1,007,831
SS&C TECHNOLOGIES 2/17 TLB1	0.0000	646,992	644,327	649,826
SYNIVERSE 6/13 INCREMENTAL TL	0.0000	1,892,560	1,892,560	1,734,644
TEAM HEALTH 1/17 TL	0.0000	1,000,000	997,819	992,080
TECOMET (SYMMETRY MEDICAL)	0.0000	1,083,416	1,053,011	1,083,416
TELENET 10/16 (USD) AF	0.0000	750,000	746,499	750,098
THOMSON REUTERS 9/16 (IP&S)	0.0000	523,261	521,003	523,591
TRICORBRAUN 11/16 COV-LITE TL	0.0000	897,233	888,670	904,860
TRIMARK 2/17 COV-LITE TL	0.0000	422,701	422,701	426,138
TRONOX (2/12) TLB	0.0000	980,289	978,915	985,602
TRUGREEN 4/16 TL	0.0000	595,865	588,134	601,824
U.S.I. 12/13 COV-LITE TLB	0.0000	994,859	995,943	994,680
UNIVAR 1/17 (USD) COV-LITE TLB	0.0000	994,962	996,073	996,674
UPC FINANCING 2/17 AP TL	0.0000	425,287	424,422	426,172
US FOODS 6/16 COV-LITE TLB	0.0000	1,492,500	1,492,500	1,505,321
US LBM 8/15 COV-LITE TL	0.0000	992,481	956,934	996,203
UTEX INDUSTRIES 5/14 COV-LITE	0.0000	830,757	827,787	775,927
VALEANT 3/15 F1 TLB	0.0000	1,770,809	1,766,901	1,774,722
VANTAGE SPECIALTY (2/12) TLB	0.0000	994,989	988,962	1,003,696
VIRGIN MEDIA 12/16 COV-LT TL1	0.0000	1,400,000	1,397,238	1,403,066
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	1,026,415	1,024,032	1,024,701
WALL STREET SYSTEMS 8/16	0.0000	1,169,634	1,169,648	1,172,920
WALTER INVESTMENT 12/13	0.0000	2,738,751	2,734,988	2,356,312
WESTERN DIGITAL 3/17 (USD)	0.0000	1,147,426	1,111,962	1,153,002
WIDEOPENWEST 8/16 TLB	0.0000	997,500	992,340	1,001,929
WRIGHT EXPRESS 6/16 TLB	0.0000	464,953	460,806	470,017
WTG HOLDINGS 12/13 COV-LITE TL	0.0000	1,455,000	1,451,047	1,462,275
XPO LOGISTICS 3/17 TLB	0.0000	960,317	960,317	962,565
ZAYO 1/17 COV-LITE 7-YEAR TLB2	0.0000	1,777,778	1,776,516	1,783,947
ZUFFA 8/16 TL	0.0000	505,670	503,358	507,925
Total of Senior Secured Loans			151,696,554	150,473,237
Total of Domestic Fixed Income Securities			1,241,633,940	1,243,771,667
International Securities				23.57%
ARGENTINA				
ARGENTINA TREASURY BOND BONCER	2.5000	162,550,000	11,518,847	12,761,972
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	2.1464	1,100,000	950,230	1,038,455

	Coupon	Units	Cost	Market Value
AUSTRALIA GOVERNMENT BOND REGS	2.8948	1,600,000	1,729,829	1,696,725
AUSTRALIA GOVERNMENT BOND REGS	3.5610	2,185,000	2,207,967	2,342,109
AUSTRALIA GOVERNMENT BOND REGS	6.6544	255,000	513,742	362,182
FORTESCUE 11/13 COV-LITE TL	0.0000	493,991	497,079	496,540
NEW SOUTH WALES TREASURY CORP	3.4639	1,380,000	1,212,003	1,516,725
SAI GLOBAL 12/16 (USD) TLB	0.0000	750,000	742,719	759,375
BERMUDA				
ORIENT-EXPRESS HOTELS 3/14	0.0000	1,443,790	1,438,915	1,444,700
PARADIGM 7/12 COV-LITE TL	0.0000	960,000	960,000	777,600
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	49,465,000	43,021,789	49,251,971
CANADA				
BURGER KING 2/17 COV-LITE TLB3	0.0000	1,300,000	1,296,750	1,300,546
BURGER KING 3/17 INCREMENTAL	0.0000	1,300,000	1,296,750	1,298,921
GOVERNMENT OF CANADA	1.2500	2,856,218	2,685,451	2,473,804
GOVERNMENT OF CANADA	1.5000	3,737,240	4,280,212	3,362,717
GOVERNMENT OF CANADA	2.0000	406,257	364,509	394,316
GOVERNMENT OF CANADA	3.0000	1,084,826	1,453,184	1,168,763
GOVERNMENT OF CANADA	4.0000	1,634,906	2,340,066	1,842,560
GOVERNMENT OF CANADA	4.2500	6,454,757	7,154,767	6,314,193
LIONS GATE 12/16 COV-LITE TLB	0.0000	1,784,000	1,788,697	1,793,473
TELESAT CANADA 1/17 TLB	0.0000	1,390,987	1,386,509	1,401,072
VALEANT 3/17 INCREMENTAL	0.0000	250,000	251,563	251,563
CAYMAN ISLANDS				
ALESCO PREFERRED F 12A A2 144A	1.5584	1,247,000	802,986	761,150
ALESCO PREFERRED FU 1A A2 144A	1.9984	642,000	475,454	556,133
ALESCO PREFERRED FU 8A B1 144A	1.9562	1,307,705	698,821	699,038
ARES CLO LTD 2A E 144A	6.8179	650,000	644,536	650,468
ARICENT 4/14 TL	0.0000	975,029	970,790	975,234
BENEFIT STREET PART IIA D 144A	5.6584	1,177,000	1,077,683	1,121,093
CARLYLE GLOBAL MARKE 2A D 144A	4.5390	300,000	302,124	299,992
CENT CLO 18 LTD 18A E 144A	5.7532	250,000	231,903	232,188
CIFC FUNDING 2012- 2A B1R 144A	4.7500	300,000	300,729	299,108
CIFC FUNDING 2013-I 1A D 144A	6.3984	315,000	310,373	313,612
FINN SQUARE CLO LTD 1A D 144A	6.2068	318,000	303,951	317,994
FLATIRON CLO 2007-1 1A E 144A	6.1584	400,000	401,197	400,690
MARINE PARK CLO LTD 1A DR 144A	6.5023	1,250,000	1,253,317	1,246,956
MID OCEAN CBO 2000- 1A A2 144A	7.7254	1,428,547	509,221	364,994
MIDOCEAN CREDIT CLO 2A E 144A	6.3390	812,000	759,172	778,505
PREFERRED TERM SECURITIES 144A	2.9529	155,000	117,563	102,300
PREFERRED TERM SECURITIES 144A	1.7312	188,608	110,190	99,962
PREFERRED TERM SECURITIES 144A	1.5312	699,016	456,225	433,390
SRERS-2011 FUNDIN RS A1B1 144A	1.2400	309,597	294,554	307,894
VENTURE IX CDO LTD 9A E 144A	8.2601	1,063,000	1,075,913	1,064,249
VENTURE VIII CDO LTD 8A E 144A	5.4032	1,200,000	1,198,505	1,198,500
COLOMBIA				
COLOMBIAN TES	3.0000	25,023,291,660	7,358,082	7,987,751
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	11,238,926	1,791,662	1,737,384
FRANCE				
ALLFLEX 7/13 TL	0.0000	1,944,724	1,945,944	1,952,016
FRENCH REPUBLIC GOVERNMEN 144A	0.1000	2,405,266	2,552,552	2,419,846
FRENCH REPUBLIC GOVERNMEN 144A	0.7000	5,763,904	7,420,954	6,832,319
FRENCH REPUBLIC GOVERNMENT REGS	4.5000	1,550,000	2,473,798	2,521,683
FRENCH REPUBLIC GOVERNMEN REGS	0.1000	3,551,486	4,380,692	4,013,633
FRENCH REPUBLIC GOVERNMEN REGS	0.2500	5,672,835	6,415,876	6,367,922
FRENCH REPUBLIC GOVERNMEN REGS	1.1000	699	1,323	837
FRENCH REPUBLIC GOVERNMEN REGS	1.8000	1,666,665	2,609,637	2,457,563
FRENCH REPUBLIC GOVERNMEN REGS	1.8500	1,301,751	1,703,019	1,708,337
FRENCH REPUBLIC GOVERNMEN REGS	2.1000	2,496,329	3,293,695	3,188,233
FRENCH REPUBLIC GOVERNMEN REGS	2.2500	11,571,560	15,884,197	13,942,021
FRENCH REPUBLIC GOVERNMEN REGS	3.1500	1,612,500	2,881,032	2,582,922
FRENCH REPUBLIC GOVERNMEN REGS	3.4000	3,078,786	5,221,616	4,811,411
NUMERICABLE / YPSO 10/16 (USD)	0.0000	1,496,250	1,492,736	1,496,250
OBERTHUR 12/16 (USD) COV-LITE	0.0000	1,445,783	1,454,376	1,454,819

	Coupon	Units	Cost	Market Value
TECHNICOLOR 7/13 (USD) TL	0.0000	427,059	422,530	427,166
GERMANY				
CERAMTEC 7/13 COV-LITE (USD)	0.0000	317,591	318,093	318,782
CERAMTEC 8/13 COV-LITE (USD)	0.0000	752,699	753,888	755,522
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	2,440,494	3,041,637	2,957,118
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	632,956	857,017	786,870
DEUTSCHE BUNDESREPUBLIK I REGS	1.7500	2,674,006	3,413,858	3,155,894
MAUSER 6/14 (USD) COV-LITE TL	0.0000	1,221,875	1,218,080	1,223,097
GREECE				
HELLENIC REPUBLIC GOVERNMENT B	0.0000	991,200	0	2,449
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.7500	30,225,071	8,440,160	8,350,295
ISRAEL GOVERNMENT BOND - CPI L	1.7500	10,000,000	3,029,740	3,038,975
ISRAEL GOVERNMENT BOND - CPI L	2.7500	997,951	304,255	324,963
ISRAEL GOVERNMENT BOND - GALIL	4.0000	8,395,134	3,590,521	3,569,869
ITALY				
ITALY BUONI POLIENNALI DE 144A	1.2500	1,355,571	1,479,681	1,423,028
ITALY BUONI POLIENNALI DE 144A	2.3500	16,644,145	20,296,386	19,719,065
ITALY BUONI POLIENNALI DE 144A	1.3000	7,722,301	8,191,723	8,243,231
ITALY BUONI POLIENNALI DE REGS	2.1000	2,338,921	2,827,775	2,747,289
ITALY BUONI POLIENNALI DE REGS	2.3500	10,314,708	11,783,061	12,373,798
ITALY BUONI POLIENNALI DE REGS	2.5500	1,942,651	2,618,413	2,384,503
ITALY BUONI POLIENNALI DE REGS	1.6500	5,163,157	5,770,209	5,783,270
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	2,663,935,650	24,633,968	25,115,663
JAPANESE GOVERNMENT CPI LINKED	1.2000	1,011,464,500	9,965,615	9,422,937
JERSEY C I				
CANARAS SUMMIT CLO L 1A E 144A	5.5018	300,000	302,052	302,063
LUXEMBOURG				
AVOLON 1/17 TLB2	0.0000	855,556	852,106	866,609
ENDO PHARMACEUTICALS 6/15 TLB	0.0000	768,635	767,197	767,459
JBS USA 1/17 TLB	0.0000	1,076,087	1,076,087	1,079,455
OXEA 7/13 COV-LITE (USD) TLB2	0.0000	1,201,250	1,200,064	1,158,209
TEAMVIEWER 1/17 (USD) TLB	0.0000	457,143	455,110	457,714
MARSHALL ISLANDS				
OCEAN RIG 7/13 COV-LITE TLB1	0.0000	965,000	955,003	688,528
MEXICO				
MEXICAN UDIBONOS	2.0000	294,741,453	20,301,321	14,691,435
MEXICAN UDIBONOS	2.5000	219,196,071	17,124,156	11,367,481
MEXICAN UDIBONOS	4.0000	266,125,778	24,244,756	14,863,288
NETHERLANDS				
AVAST SOFTWARE 8/16 (USD)TLB	0.0000	1,025,481	1,020,604	1,033,172
JACOBS DOUWE EGBERTS (JDE)	0.0000	546,583	538,420	549,999
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BO REGS	2.5000	4,157,000	3,033,074	3,032,737
NEW ZEALAND GOVERNMENT BO REGS	3.0000	7,124,000	6,071,982	5,667,526
POLAND				
REPUBLIC OF POLAND GOVERNMENT	2.7500	11,579,300	3,210,899	3,192,239
PUERTO RICO				
EVERTEC 4/13 TLB	0.0000	1,447,500	1,447,500	1,441,174
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	268,287,791	31,967,943	24,018,097
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	1.1250	1,609,817,160	1,416,644	1,478,067
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	0.5500	2,764,918	3,517,745	3,092,363
SPAIN GOVERNMENT INFLATIO 144A	1.0000	1,521,292	1,715,538	1,662,764
SPAIN GOVERNMENT INFLATIO 144A	1.8000	2,428,712	3,038,746	2,920,099
SPAIN GOVERNMENT INFLATION LIN	0.3000	7,353,117	8,027,565	8,253,301
SWEDEN				
SWEDEN INFLATION LINKED BOND	3.5000	18,314,349	3,495,134	3,220,493
SWEDEN INFLATION LINKED BOND	4.0000	21,048,421	3,898,947	2,911,506
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2000	96,289,200	2,756,399	2,775,679
THAILAND GOVERNMENT BOND REGS	1.2500	133,851,688	3,685,413	3,676,213
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	12,234,212	4,868,817	3,330,968
TURKEY GOVERNMENT BOND	3.0000	21,993,178	8,774,795	6,181,014
TURKEY GOVERNMENT BOND	4.0000	26,263,910	14,576,664	7,543,847
TURKEY GOVERNMENT BOND	2.7000	12,038,587	3,366,741	3,322,335
UNITED KINGDOM				
HYPERION INSURANCE 3/15 TLB	0.0000	641,152	639,587	642,890

	Coupon	Units	Cost	Market Value
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	0.1557	73,047,141	3,249,693	2,355,805
Total of International Securities			464,821,283	422,416,986
Cash Equivalent Securities				5.49%
Master Notes/Money Markets				
BNY MELLON CASH RESERVE	0.0100	573,635	573,635	573,635
SWAP COLLATERAL WITH MORGAN	0.0000	50,000	50,000	50,000
U S TREASURY BILL	0.0000	37,545,000	37,445,072	37,448,313
UMC CASH SWEEP ACCOUNT	0.6235	51,296,469	51,296,469	51,296,469
Others (Payables, Receivables, etc.)			9,997,474	9,084,671
Total of Master Notes/Money Markets			99,362,650	98,453,088
Total of Cash Equivalent Securities			99,362,650	98,453,088
Real Assets				1.74%
Real Assets				
HANCOCK TIMBERLAND XII LP	0.0000	25,944,049	23,503,672	25,944,049
JP MORGAN ASIAN INFRASTRUCTURE	0.0000	5,226,660	6,149,767	5,226,660
Total Real Assets			29,653,439	31,170,709
Total Real Assets			29,653,439	31,170,709
Derivatives				
Futures Contracts				-0.20%
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	-10	0	-22,060
EURO BUXL 30 YR BOND FUT (EUX)	0.0000	5	0	6,203
EURO-BTP FUTURE (EUX)	0.0000	-18	0	578
EURO-BUND FUTURE (EUX)	0.0000	-113	0	-30,001
EURO-OAT FUTURE (EUX)	0.0000	127	0	26,510
EURO-SCHATZ FUTURE (EUX)	0.0000	-220	0	16,641
SHORT EURO-BTP FUTURE (EUX)	0.0000	-440	0	-20,664
JPN 10Y BOND FUTURE (OSE)	0.0000	-8	0	-25,666
BRENT CRUDE FUTURE (ICE)	0.0000	106	0	-35,325
BRENT CRUDE OIL (ICE)	0.0000	106	0	-259,747
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	22	0	-4,307
COPPER FUTURE (LME)	0.0000	25	0	-40,763
GAS OIL FUTURE (ICE)	0.0000	84	0	-38,285
LEAD FUTURE (LME)	0.0000	34	0	30,225
LOW SU GASOIL G FUTURE (ICE)	0.0000	36	0	-39,525
NICKEL FUTURE (LME)	0.0000	20	0	-39,114
PRI ALUM FUTURE (LME)	0.0000	115	0	259,683
WHITE SUGAR FUTURE (ICE)	0.0000	16	0	-52,346
ZINC FUTURE (LME)	0.0000	15	0	-5,081
90DAY EURODOLLAR FUTURE (CME)	0.0000	-321	0	4,150
ALUMINUM HG FUTURE (LME)	0.0000	123	0	159,681
BRENT CRUDE OIL (ICE)	0.0000	51	0	88,765
CATTLE FEEDER FUTURE (CME)	0.0000	41	0	168,875
COCOA FUTURE (NYB)	0.0000	67	0	-4,932
COFFEE 'C' FUTURE (NYB)	0.0000	44	0	-101,416
COPPER FUTURE (CMX)	0.0000	49	0	-47,497
COPPER FUTURE (LME)	0.0000	51	0	-197,163
CORN FUTURE (CBT)	0.0000	364	0	-224,693
COTTON NO 2 FUTURE (NYB)	0.0000	65	0	10,600
CRUDE OIL FUTURE (NYM)	0.0000	132	0	-234,882
GASOLINE RBOB FUT (NYM)	0.0000	33	0	-7,895
GASOLINE RBOB FUTURE (NYM)	0.0000	49	0	-68,234
GOLD 100 OZ FUTURE (CMX)	0.0000	140	0	118,117
KC HRW WHEAT FUTURE (CBT)	0.0000	49	0	-100,636

	Coupon	Units	Cost	Market Value
LEAN HOGS FUTURE (CME)	0.0000	112	0	-188,888
LIVE CATTLE FUTURE (CME)	0.0000	212	0	286,175
NATURAL GAS FUTURE (NYM)	0.0000	339	0	434,162
NICKEL FUTURE (LME)	0.0000	22	0	-74,022
NY HARB ULSD FUTURE (NYM)	0.0000	70	0	-116,802
PALLADIUM FUTURE (NYM)	0.0000	12	0	35,042
PLATINUM FUTURE (NYM)	0.0000	25	0	-63,079
RED WHEAT FUT (MGE)	0.0000	12	0	-13,341
SILVER FUTURE (CMX)	0.0000	60	0	153,261
SOYBEAN FUTURE (CBT)	0.0000	234	0	-1,339,061
SOYBEAN MEAL FUTURE (CBT)	0.0000	158	0	-445,821
SOYBEAN OIL FUTURE (CBT)	0.0000	86	0	-76,818
SUGAR #11 WORLD FUTURE (NYB)	0.0000	193	0	-784,113
US 10 YR TREAS NTS FUT JUN 17	0.0000	428	148,549	127,063
US 10 YR TREAS NTS FUTURE(CBT)	0.0000	36	0	7,772
US 10YR NOTE FUT (CBT) JUN 17	0.0000	0	55,195	-8,203
US 10YR ULTRA FUTURE (CBT)	0.0000	-79	0	-73,215
US 2YR TREAS NTS FUT (CBT)	0.0000	-26	0	2,624
US 5YR TREAS NTS FUTURE (CBT)	0.0000	184	0	27,628
US TREAS BD FUTURE (CBT)	0.0000	-101	0	88,757
US ULTRA BOND (CBT)	0.0000	-35	0	-81,371
WHEAT FUTURE (CBT)	0.0000	166	0	-175,960
WTI CRUDE FUTURE (NYM)	0.0000	169	0	-564,861
ZINC FUTURE (LME)	0.0000	41	0	-59,796
Total of Futures Contracts			203,744	-3,613,071
Currency Options				0.00%
JPY/USD SPOT OPTION 2017	0.0000	10,755,000	53,237	53,237
USD/GBP SPOT OPTION 2017	0.0000	-8,570,000	71,893	20,447
Total of Futures Contracts			125,130	73,684

Total of INFLATION PROTECTION FUND

1,835,471,311

1,792,273,064