

INFLATION PROTECTION FUND	Coupon	Units	Cost	Market Value
Domestic Fixed Income Securities				68.63%

Domestic Corporate & Other Bonds

2018-A LTCG SECURITIZ A A 144A	4.5900	1,226,232	1,244,076	1,241,436
AASET 2017-1 TRUST 1A B 144A	5.9260	2,010,478	2,014,859	2,059,565
ACCESSLEX INSTITUTE A B	3.2899	966,311	863,830	933,949
ALLY AUTO RECEIVABLES TRU 1 A2	2.1400	900,423	897,894	898,928
ALLY AUTO RECEIVABLES TRU 1 A3	1.4700	395,014	394,962	394,316
ALLY AUTO RECEIVABLES TRU 1 A3	1.7000	2,991,212	2,967,854	2,970,211
ALLY AUTO RECEIVABLES TRU 2 A2	1.4900	153,922	153,899	153,852
ALLY AUTO RECEIVABLES TRU 2 A3	1.3500	499,470	498,395	498,380
ALLY AUTO RECEIVABLES TRU 3 A2	1.5300	603,316	603,264	602,356
AMERICAN EXPRESS CREDIT AC 1 A	2.4416	4,000,000	4,012,161	4,007,756
AMERICAN EXPRESS CREDIT AC 2 A	2.5784	3,000,000	3,006,547	3,000,391
AMERICAN EXPRESS CREDIT AC 8 A	2.2784	5,500,000	5,500,377	5,502,167
APOLLO AVIATION SECU 1A B 144A	6.5000	538,448	553,357	545,207
ASCENTIUM EQUIPMENT 1A E 144A	5.3600	259,000	258,942	257,774
ASCENTIUM EQUIPMENT 2A E 144A	6.7900	187,000	194,732	194,505
BA CREDIT CARD TRUST A1 A	1.6403	3,255,000	3,266,032	3,261,453
BA CREDIT CARD TRUST A1 A	2.6595	4,472,000	4,489,925	4,476,472
BAMLL RE-REMIC FRR5 C714 144A	0.0000	408,000	310,263	321,865
BAMLL RE-REMIC TR CS1 AJA 144A	5.4570	771,839	771,839	707,452
BAMLL RE-REMIC TR FRR1 B1 144A	0.0000	1,368,000	1,002,365	1,124,086
BAMLL RE-REMIC TR FRR1 B2 144A	0.0000	503,000	411,698	435,850
BAMLL RE-REMIC TRU FRR3 B 144A	0.0000	701,519	390,665	387,589
BAMLL RE-REMIC TRU FRR8 C 144A	0.0000	200,272	125,934	127,733
BAMLL RE-REMIC TRU FRR8 D 144A	0.0000	200,272	114,853	116,779
BAMLL RE-REMIC TRU FRR8 E 144A	0.0000	200,272	79,799	86,998
BANC OF AMERICA COMMERC 1 AMFX	5.4820	631,452	633,001	633,902
BAY CLUB 8/18 DELAYED TL	0.0000	440,476	440,476	437,723
BCRR 2014-FRR1 FRR1 C716 144A	0.0000	512,000	358,050	379,392
BMW VEHICLE LEASE TRUST 1 A2	1.6400	137,825	137,876	137,684
BMW VEHICLE OWNER TRUST A A2A	2.0900	1,470,616	1,536,633	1,465,897
BUSINESS JET SECURITI 1 B 144A	6.0480	505,240	505,401	514,895
BUSINESS JET SECURITI 1 C 144A	7.7480	680,473	682,137	696,285
BUSINESS JET SECURITI 2 B 144A	5.4370	2,203,951	2,203,879	2,207,025
CAPITAL ONE MULTI-ASSET A1 A1	2.7295	4,500,000	4,528,107	4,509,993
CAPITAL ONE MULTI-ASSET A3 A3	2.6595	4,000,000	4,020,956	4,005,708
CAPITAL ONE MULTI-ASSET A4 A4	2.6395	3,865,000	3,875,333	3,874,664
CARMAX AUTO OWNER TRUST 2 2 A3	1.3700	245,068	245,043	244,788
CCP IRS P 2.7065% R US0003M	2.4075	520,000	0	10,147
CCP IRS P 2.717% R US0003M	2.3984	490,000	0	9,293
CCP IRS P 2.741% R US0003M	2.4252	180,000	0	2,575
CCP IRS P 2.7495% R US0003M	2.3343	300,000	0	3,144
CCP IRS P 2.7805% R US0003M	2.4081	300,000	0	3,781
CCP IRS P 2.781% R US0003M	2.7810	-450,000	0	0
CCP IRS P 2.781% R US0003M	2.4081	450,000	0	5,663
CCP IRS P 2.797% R US0003M	2.3810	1,850,000	0	27,321
CCP IRS P US0003M R 1.1975%	1.1975	260,000	0	-4,609
CCP IRS P US0003M R 1.1975%	2.5204	-260,000	0	0
CCP IRS R US 3M LIBOR	2.8500	-220,000	0	0
CCP IRS R US0003M	2.9560	-520,000	0	0
CCP IRS R US0003M	2.9525	-460,000	0	0
CCP IRS R US0003M	3.0800	-410,000	0	0
CCP IRS R US0003M	3.0665	-270,000	0	0
CCP IRS R US0003M	2.9510	-270,000	0	0
CCP IRS R US0003M	3.0650	-250,000	0	0
CCP IRS R US0003M	3.0225	-210,000	0	0
CCP IRS R US0003M	3.0830	-190,000	0	0
CCP IRS R US0003M	3.0720	-120,000	0	0
CCP IRS R US0003M P 0.9755%	2.3080	2,750,000	0	34,955
CCP IRS R US0003M P 1.788%	1.7880	-230,000	0	0
CCP IRS R US0003M P 1.788%	2.4143	230,000	0	6,340
CCP IRS R US0003M P 1.9515%	1.9515	-1,220,000	0	0
CCP IRS R US0003M P 1.9515%	2.3319	1,220,000	0	28,539
CCP IRS R US0003M P 1.982%	2.4772	500,000	0	23,577
CCP IRS R US0003M P 2.911%	0.0000	350,000	0	4,890
CCP IRS R US0003M P 2.926%	2.4899	490,000	0	3,165

	Coupon	Units	Cost	Market Value
CCP IRS R US0003M P 2.9405%	2.9405	-840,000	0	0
CCP IRS R US0003M P 2.9405%	2.3388	840,000	0	6,573
CCP IRS_R US0003M P 0.9755%	0.9755	-2,750,000	0	0
CCP IRS_R US0003M P 1.982%	1.9820	-500,000	0	0
CCP IRS_R US0003M P 2.911%	2.9110	-350,000	0	0
CCP SP IRS R US0003M P 2.1565%	2.4772	350,000	0	18,248
CCP_IRS P 2.7065% R US0003M	2.7065	-520,000	0	0
CCP_IRS P 2.717% R US0003M	2.7170	-490,000	0	0
CCP_IRS P 2.741% R US003M	2.7410	-180,000	0	0
CCP_IRS P 2.7495% R US0003M	2.7495	-300,000	0	0
CCP_IRS P 2.7805% R US0003M	2.7805	-300,000	0	0
CCP_IRS P 2.797% R US0003M	2.7970	-1,850,000	0	0
CCP_IRS R US 3M LIBOR	0.0000	220,000	0	1,767
CCP_IRS R US0003M	0.0000	1,260,000	0	4,687
CCP_IRS R US0003M	2.3726	460,000	0	0
CCP_IRS R US0003M	2.3119	250,000	0	285
CCP_IRS R US0003M	2.3371	210,000	0	591
CCP_IRS R US0003M	2.3313	520,000	0	3,832
CCP_IRS R US0003M P 2.926%	2.9260	-490,000	0	0
CCP_SP IRS R US0003M P 2.1565%	2.1565	-350,000	0	0
CD 2007-CD4 COMMERCIAL CD4 AJ	5.3980	72,472	51,901	52,310
CHASE FUNDING TRUST SERI 4 2A2	2.8814	390,497	400,068	379,999
CHASE ISSUANCE TRUST A1 A	2.6895	3,970,000	3,989,044	3,979,137
CHASE ISSUANCE TRUST A1 A	2.5795	5,350,000	5,364,246	5,365,944
CHASE ISSUANCE TRUST A5 A5	1.2700	935,000	921,739	924,436
CHASE ISSUANCE TRUST A5 A5	2.6495	4,000,000	4,072,125	4,006,799
CHRYSLER CAPITAL AU BA A3 144A	1.6400	1,472,554	1,463,323	1,464,752
CIT RV TRUST 1999-A A B	6.4400	159,543	159,543	2,266
CITI HELD FOR ASSET PM1 C 144A	5.0100	439,693	442,374	440,369
CITI HELD FOR ASSET PM2 C 144A	5.9600	359,847	366,382	360,330
CITIBANK CREDIT CARD ISS A1 A1	2.5395	3,000,000	3,002,870	3,001,941
CITIBANK CREDIT CARD ISS A2 A2	1.7400	3,000,000	2,987,063	2,993,400
CITIGROUP COMMERCIAL GC29 E 144A	4.1433	337,000	258,972	257,989
CITIGROUP COMMERCIAL GC29 F 144A	4.1433	215,000	148,692	148,686
CITIGROUP MORTGAGE LOA WFH1 M2	2.8364	403,861	415,747	404,123
COBALT CMBS COMMERCIAL M C1 AJ	5.2890	152,547	92,021	120,730
COMM 2013-CCRE10 M CR10 E 144A	4.8118	422,000	330,571	299,056
COMM 2013-CCRE13 M CR13 E 144A	4.7394	715,000	582,806	583,723
COMM 2014-CCRE17 M CR17 D 144A	0.0100	538,000	487,227	508,385
COMM 2014-CCRE17 M CR17 E 144A	4.8013	315,000	263,672	285,508
COMM 2014-LC17 MOR LC17 D 144A	3.6870	1,770,000	1,445,702	1,482,276
COMM 2014-PAT MORTG PAT G 144A	3.8731	411,000	408,193	407,065
COMM 2015-CCRE25 M CR25 E 144A	4.5445	673,000	478,260	474,590
CREDIT SUISSE COMMERCIAL C1 H 144A	5.7020	0	0	0
CREDIT SUISSE COMMERCIAL C1 AMFL	2.4795	147,323	130,972	145,894
CREDIT SUISSE COMMERCIAL C3 AJ	5.6163	282,914	238,793	218,223
CREDIT SUISSE COMMERCIAL C3 B	5.6163	95,007	24,543	5,828
CREDIT SUISSE COMMERCIAL C3 C	5.6163	8,276	4,328	0
CREDIT SUISSE FIRST BOSTO C3 C	4.9520	2,500,000	2,545,066	2,560,175
CSWF 2018-TOP TOP H 144A	5.6928	309,000	294,510	294,593
CWABS REVOLVING HOME EQUI P 2A	2.5995	17,627	16,191	16,833
CWHEQ REVOLVING HOME EQUI I 2A	2.5095	119,748	119,746	115,817
DISCOVER CARD EXECUTION A1 A1	2.7095	3,300,000	3,312,607	3,304,231
DISCOVER CARD EXECUTION A2 A2	2.8195	3,000,000	3,016,411	3,006,740
DISCOVER CARD EXECUTION A4 A4	2.1200	1,330,000	1,323,454	1,323,983
FORD CREDIT AUTO OWNER T A A2A	1.3300	11,603	11,599	11,595
FORD CREDIT AUTO OWNER T A A2B	2.3995	313,600	316,133	313,611
FORD CREDIT AUTO OWNER T B A2A	1.4900	1,163,380	1,159,722	1,159,828
FORD CREDIT AUTO OWNER TR A A3	1.6700	3,005,000	2,975,203	2,977,922
FORD CREDIT AUTO OWNER TR C A3	1.2200	1,969,547	1,945,146	1,950,936
FREMF 2013-K712 K712 X2A 144A	0.1000	15,543,392	29,499	12,680
FREMF 2013-K712 K712 X2B 144A	0.1000	4,308,000	10,098	4,907
FREMF 2013-K712 MO K712 D 144A	0.0000	1,846,000	1,519,755	1,691,674
FREMF 2014-K41 MO K41 X2A 144A	0.1000	14,403,465	79,876	68,174
FREMF 2014-K41 MO K41 X2B 144A	0.1000	3,141,000	17,668	15,735
FREMF 2014-K41 MORT K41 D 144A	0.0000	1,346,000	770,984	869,107
FREMF 2015-K719 MO K719 C 144A	0.0000	505,000	398,462	394,117
FREMF 2016-KC01 MORTG KC01 X2A	0.1000	8,612,492	21,868	20,670
FREMF 2016-KC01 MORTG KC01 X2B	0.1000	966,000	3,547	3,478
FREMF 2016-KC01 MORTGAG KC01 B	0.0000	966,000	724,105	724,105
FREMF 2016-KW01 KW01 X2A 144A	0.1000	7,771,833	43,585	42,745
FREMF 2016-KW01 KW01 X2B 144A	0.1000	878,000	4,847	4,741

	Coupon	Units	Cost	Market Value
FREMF 2016-KW01 MO KW01 B 144A	0.0000	878,000	485,483	480,793
GM FINANCIAL CONSU 1A A2A 144A	1.5100	538,946	537,819	538,176
GM FINANCIAL CONSU 1A A2B 144A	2.3998	640,785	640,919	640,706
GM FINANCIAL CONSU 2A A2A 144A	1.6100	1,025,825	1,024,119	1,022,804
GM FINANCIAL CONSUMER AU 1 A2A	2.0800	3,003,553	2,992,011	2,992,999
GS MORTGAGE SECUR RR3 A1S 144A	5.4261	12,582	4,580	2,139
GS MORTGAGE SECURI GC22 D 144A	4.6894	169,000	150,009	156,592
GS MORTGAGE SECURI GCJ9 E 144A	4.7474	146,000	130,268	129,566
GS MORTGAGE SECURI RR2 A1 144A	5.5529	182,190	106,991	152,128
HARBOUR AIRCRAFT INVESTMEN 1 B	5.6820	2,742,417	2,742,392	2,732,344
HONDA AUTO RECEIVABLES 20 2 A2	1.4600	528,885	528,628	528,062
HONDA AUTO RECEIVABLES 20 2 A3	1.3900	1,539,661	1,535,962	1,533,651
HONDA AUTO RECEIVABLES 20 3 A2	2.6700	1,300,000	1,299,978	1,298,859
HONDA AUTO RECEIVABLES 20 4 A3	1.2300	334,516	334,234	334,109
HSI ASSET SECURITIZATIO NC1 A1	2.3814	1,284	1,283	971
HUNTINGTON AUTO TRUST 1 A3	1.5900	1,090,565	1,086,636	1,085,605
HYATT HOTEL PORTF MZA MZA 144A	8.0346	1,333,000	1,330,984	1,350,805
HYUNDAI AUTO RECEIVABLES A A3	1.5600	1,370,294	1,368,051	1,364,890
HYUNDAI AUTO RECEIVABLES C A3	1.4600	129,893	129,891	129,703
HYUNDAI AUTO RECEIVABLES T A B	1.7800	650,000	647,020	648,588
INDYMAC INDX MORTGAGE AR29 A1	2.4514	426,772	454,338	409,776
IRS LCH SP P 2.909% R US0003M	2.3228	600,000	0	4,450
IRS_LCH SP P 2.909% R US0003M	2.9090	-600,000	0	0
JP MORGAN CHASE COM C10 E 144A	3.5000	287,000	232,001	233,734
JP MORGAN CHASE COM LC9 E 144A	4.3729	406,000	379,574	378,876
JP MORGAN CHASE COM LC9 F 144A	4.3729	137,000	122,600	111,423
JP MORGAN CHASE COM LC9 G 144A	4.3729	282,000	227,206	228,110
JP MORGAN CHASE COMM C1 C 144A	6.1941	213,000	215,706	213,675
JP MORGAN CHASE COMMER LD11 AJ	6.0101	517,000	374,971	382,580
JP MORGAN MORTGAGE ACQ CW2 AV4	2.4314	364,730	387,290	362,330
JPMBB COMMERCIAL MO C17 D 144A	4.8875	281,000	265,719	279,874
JPMBB COMMERCIAL MO C17 E 144A	3.8670	355,000	290,645	288,746
JPMBB COMMERCIAL MO C23 E 144A	3.3640	266,000	180,025	204,580
JPMBB COMMERCIAL MO C23 F 144A	3.3640	162,000	208,570	85,366
JPMORGAN-CIBC COM RR1A A1 144A	5.6346	33,804	13,447	9,127
LOAN SCIENCE STUDEN A A1B 144A	4.4899	1,552,000	1,497,313	1,499,853
MASTR ASSET-BACKED SEC FRE1 M2	2.6348	245,872	260,821	18
MBNA CREDIT CARD MASTER A3 A3	2.5395	3,000,000	3,005,127	3,002,795
MERCEDES-BENZ AUTO LEASE B A3	1.3500	1,286,204	1,284,760	1,283,975
MERCEDES-BENZ AUTO RECEI 1 A2A	2.7100	4,250,000	4,249,862	4,247,144
MERCEDES-BENZ AUTO RECEIV 1 A3	1.3400	219,188	219,103	218,977
MERCEDES-BENZ AUTO RECEIV 1 A3	1.2600	1,134,952	1,125,845	1,125,964
MERRILL LYNCH MORTGAGE HE2 A1B	3.2214	113,601	118,814	109,152
MERRILL LYNCH MORTGAGE T C1 AM	5.8061	13,060	12,825	13,099
ML-CFC COMMERCIAL MORTGAG 8 AJ	5.9425	24,875	15,492	18,656
MORGAN STANLEY ABS CAP HE6 A2C	2.4314	1,623,359	1,771,135	819,642
MORGAN STANLEY BANK C12 E 144A	4.7613	233,000	189,921	193,275
MORGAN STANLEY BANK C13 F 144A	3.7070	480,000	353,098	342,515
MORGAN STANLEY BANK C17 D 144A	4.7028	170,000	151,628	154,774
MORGAN STANLEY BANK C5 F 144A	4.5000	100,000	92,730	96,523
MORGAN STANLEY BANK C5 G 144A	4.5000	474,000	420,170	424,320
MORGAN STANLEY BANK C6 G 144A	4.5000	558,000	487,980	488,543
MORGAN STANLEY BANK C9 E 144A	4.1266	744,000	689,650	669,126
MORGAN STANLEY BANK C9 G 144A	4.1266	849,000	651,127	512,847
MORGAN STANLEY BANK OF AM C9 F	4.1266	357,000	305,422	270,649
MORGAN STANLEY CAPITAL I HQ7 F	5.3910	850,000	851,953	843,625
MORGAN STANLEY XLF2 SNMC 144A	4.0201	514,000	508,273	499,235
NATIONAL COLLEGIATE STUDE 1 B2	1.5000	677,000	282,527	265,413
NATIONAL COLLEGIATE STUDENT LO	0.0100	392,000	186,102	158,138
NAVIENT STUDENT LOA 2A A1 144A	2.9658	182,347	184,052	182,404
NAVIENT STUDENT LOA 2A A1 144A	2.5214	2,980,130	2,979,775	2,981,432
NAVIENT STUDENT LOAN TRUS 8 A2	2.7214	2,209,619	2,227,536	2,211,780
NISSAN AUTO RECEIVABLES 2 A A3	1.7400	1,950,000	1,927,909	1,927,173
NISSAN AUTO RECEIVABLES 2 B A3	1.3200	512,738	509,716	508,732
NISSAN AUTO RECEIVABLES 2 C A3	1.3700	1,032,326	1,031,606	1,028,711
NISSAN AUTO RECEIVABLES B A2A	1.5600	1,794,199	1,790,719	1,788,561
NISSAN AUTO RECEIVABLES C A2A	1.8900	1,813,376	1,805,134	1,806,363
R US0003M P 1.3275%	0.0000	200,000	0	7,793
R_US0003M P 1.3275%	1.3275	-200,000	0	0
RETL 2018-RVP RVP F 144A	8.2795	1,799,827	1,803,767	1,822,326
SLM STUDENT LOAN TRUST 2 14 A5	2.5653	350,793	355,012	350,803
SLM STUDENT LOAN TRUST 20 7 A5	2.5899	237,024	238,265	237,017

	Coupon	Units	Cost	Market Value
ST. GEORGE'S 6/18 DELAYED TL	0.0000	133,539	133,539	134,874
STRUCTURED ASSET S RM1 A1 144A	2.5314	706,821	662,513	680,534
THARALDSON HOTEL PO THL F 144A	6.2331	762,578	756,205	767,820
TOYOTA AUTO RECEIVABLES 2 A A3	1.2500	1,005,832	1,004,531	1,001,978
TOYOTA AUTO RECEIVABLES 2 D A3	1.2300	2,461,843	2,442,660	2,444,880
TOYOTA AUTO RECEIVABLES A A2A	1.4200	341,467	341,304	341,241
TOYOTA AUTO RECEIVABLES D A2A	1.7400	2,500,479	2,490,166	2,490,826
TRICORBRAUN 11/16 COV-LITE	0.0000	89,050	88,337	89,366
UBS COMMERCIAL MOR NYCH G 144A	7.1178	476,000	476,542	475,893
USAA AUTO OWNER TRUST 201 1 A3	1.2000	857,675	853,904	855,108
VERIZON OWNER TRUST 1A A 144A	1.4200	2,592,084	2,574,815	2,579,884
VERIZON OWNER TRUST 2A A 144A	1.6800	2,000,000	1,984,134	1,985,942
WELLS FARGO RE- FRR1 B706 144A	0.0000	3,455,544	3,172,887	3,413,846
WESTGATE RESORTS 201 1A C 144A	5.5000	673,628	679,590	674,859
WFRBS COMMERCIAL MO C14 E 144A	3.2500	905,000	688,889	669,679
WFRBS COMMERCIAL MO C18 D 144A	4.7000	514,000	474,719	492,992
WFRBS COMMERCIAL MO C24 D 144A	3.6920	768,000	569,103	562,160
WORLD OMNI AUTO RECEIVABL A A2	2.1900	2,465,570	2,456,753	2,458,086
Total of Domestic Corporate & Other Bonds			178,351,781	177,359,409

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	101,734,816	100,848,512	98,832,626
US TREAS-CPI INFLAT	0.2500	28,460,843	28,212,307	27,307,161
US TREAS-CPI INFLAT	0.3750	29,250,314	28,836,602	28,218,795
US TREAS-CPI INFLAT	0.5000	11,447,630	11,201,609	10,984,508
US TREAS-CPI INFLAT	0.6250	45,739,981	46,224,510	45,028,325
US TREAS-CPI INFLAT	0.7500	53,138,359	52,785,063	50,984,189
US TREAS-CPI INFLAT	1.0000	11,545,180	11,612,176	11,400,715
US TREAS-CPI INFLAT	1.1250	11,837,364	12,049,573	11,908,031
US TREAS-CPI INFLAT	1.2500	11,249,182	11,546,109	11,377,626
US TREAS-CPI INFLAT	1.3750	6,843,107	7,653,478	7,330,143
US TREAS-CPI INFLAT	1.7500	5,591,727	6,239,402	5,984,167
US TREAS-CPI INFLAT	2.0000	2,850,454	3,128,306	3,065,829
US TREAS-CPI INFLAT	2.1250	13,211,921	15,959,855	16,012,575
US TREAS-CPI INFLAT	2.3750	14,029,156	15,975,859	15,494,350
US TREAS-CPI INFLAT	2.5000	3,591,236	4,159,400	4,126,181
US TREAS-CPI INFLAT	3.6250	4,049,320	5,210,738	5,023,582
US TREAS-CPI INFLAT	3.8750	6,629,812	8,462,628	8,533,380
US TREAS-CPI INFLAT	0.8750	814,297	788,585	778,565
UST INFLATIONARY FUND	0.0000	71,044,586	711,000,000	717,740,008
Total of Inflation Protection Securities			1,081,894,713	1,080,130,756

Senior Secured Loans

LIMETREE 1/17 TL	0.0000	497,481	498,587	485,358
ABB CONCISE 6/16 TL	0.0000	981,971	975,343	984,426
ABC SUPPLY 3/18 COV-LITE TLB	0.0000	1,418,944	1,417,074	1,414,262
ACRISURE 6/18 TLB	0.0000	1,000,000	998,777	1,001,670
ADVANCED COMPUTER 5/18 (USD)	0.0000	712,025	710,334	715,585
AIRXCEL 4/18 2ND LIEN COV-LITE	0.0000	500,000	483,392	480,000
AIRXCEL 4/18 COV-LITE TL	0.0000	500,000	495,297	496,250
ALERA GROUP 7/18 TLB	0.0000	201,613	201,110	204,133
ALLIANT INSURANCE 4/18	0.0000	1,450,124	1,448,114	1,454,532
AMR 11/17 TLB	0.0000	1,485,000	1,482,372	1,476,031
AMR 5/18 TL	0.0000	276,217	270,785	270,742
AMR 6/17 TLB	0.0000	1,349,788	1,345,516	1,349,572
ANCHOR GLASS 7/17 TL	0.0000	1,337,903	1,341,287	1,201,143
AOT BEDDING 11/16 COV-LITE TL	0.0000	1,134,096	1,129,920	1,022,818
ASCEND PERFORMANCE TL 4/12 TLB	0.0000	1,704,648	1,704,648	1,707,853
ATKORE 12/16 COVE-LITE TL	0.0000	1,274,268	1,271,885	1,279,442
BAY CLUB 8/18 COV-LITE TL	0.0000	809,524	801,532	806,998
BCP RENAISSANCE (ROVER) 9/17	0.0000	583,624	581,548	586,869
BEACON ROOFING 10/17 COV-LITE	0.0000	1,246,875	1,252,652	1,243,234
BELRON 10/17 USD COV-LITE TLB	0.0000	1,243,750	1,245,568	1,249,969
BLOUNT 10/17 COV-LITE TLB	0.0000	398,000	397,256	399,246
BOYD 8/18 2ND LIEN COV-LITE TL	0.0000	107,639	107,639	107,594
BOYD 8/18 COV-LITE TLB	0.0000	170,000	169,154	170,638
BRAND ENERGY 6/17 COV-LITE TL	0.0000	1,237,500	1,226,689	1,244,876
BRICKMAN GROUP/BRIGHTVIEW	0.0000	529,412	528,109	531,561

	Coupon	Units	Cost	Market Value
BROOKS AUTOMATION 10/17	0.0000	1,660,166	1,658,770	1,662,241
CABLEVISION SYSTEMS 3/17 TLB	0.0000	1,143,648	1,133,236	1,143,168
CAPITAL AUTOMOTIVE 3/17 TL	0.0000	1,240,477	1,245,827	1,242,028
CARESTREAM 6/13 COV-LITE TL	0.0000	804,791	805,076	803,447
CHARTER COMM OPERATING 12/17	0.0000	1,492,500	1,490,827	1,494,366
CHASSIX 11/17 COV-LITE TLB	0.0000	497,500	500,494	497,500
CHROMAFLO TECHNOLOGIES 11/16	0.0000	985,000	991,650	991,156
CIENA 9/18 COV-LITE TLB	0.0000	602,941	602,941	605,202
COHU 9/18 COV-LITE TLB	0.0000	1,166,667	1,166,667	1,166,667
COMPASS DIVERSIFIED 4/18 TLB	0.0000	1,396,295	1,397,544	1,403,277
CPI CARD GROUP 8/15 COV-LITE	0.0000	300,000	240,808	198,666
CPM HOLDINGS 4/15 COV-LITE TLB	0.0000	493,403	492,458	495,254
DELL 9/17 TLA2	0.0000	628,101	628,308	628,214
DEVRY EDUCATION/ADTALEM 3/18	0.0000	425,234	423,247	427,713
DOOSAN BOBCAT/DOOSAN INFRACORE	0.0000	1,045,458	1,048,687	1,046,953
DTZ/CUSHMAN 8/18 COV-LITE TLB	0.0000	1,500,000	1,492,500	1,505,625
DUPONT PERFORMANCE 5/17 TL	0.0000	1,288,427	1,286,799	1,290,475
DYNACAST 5/15 TLB1	0.0000	740,434	743,044	741,826
EAGLEVIEW TECHNOLOGY 7/18	0.0000	426,724	424,625	426,724
EMDEON 3/17 COV-LITE TLB	0.0000	1,891,447	1,893,099	1,897,065
EMPLOYBRIDGE 4/18 TLB	0.0000	636,364	632,057	641,665
ENVISION HEALTHCARE 11/16 TLB	0.0000	359,891	357,303	359,635
EPICOR 6/15 COV-LITE TL	0.0000	994,872	999,617	998,811
EURO GARAGES/EG GROUP 3/18 2ND	0.0000	500,000	495,316	494,065
EVOQUA WATER 12/17 COV-LITE TL	0.0000	1,073,669	1,071,586	1,078,587
EXTENDED STAY 5/18 TLB	0.0000	1,511,089	1,510,728	1,511,361
EZE CASTLE 3/14 2ND LIEN TL	0.0000	300,000	285,138	300,375
FASTENER ACQUISITION/	0.0000	461,255	454,769	442,228
FASTENER ACQUISITION/SOUTHERN	0.0000	578,550	575,865	579,273
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	504,113	506,469	506,003
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	493,387	495,692	495,237
FIRST DATA 11/17 TL	0.0000	932,355	929,389	933,017
FIRST DATA 6/17 TL	0.0000	1,120,787	1,121,047	1,122,445
FIRSTLIGHT FIBER 5/18 TL	0.0000	930,762	926,197	928,435
FLEXERA SOFTWARE 1/18 2ND LN	0.0000	267,606	266,377	268,275
FLYNN RESTAURANT 6/18 2ND LIEN	0.0000	531,915	526,766	526,596
FLYNN RESTAURANT 6/18 TL	0.0000	787,234	783,442	784,282
FOCUS FINANCIAL PARTNERS 6/18	0.0000	435,533	435,085	437,711
FORTRESS INVESTMENT 6/18	0.0000	1,250,951	1,261,047	1,256,030
FOUNDATION BUILDING MATERIALS	0.0000	849,883	847,845	854,132
GLOBAL HEALTHCARE EXCHANGE	0.0000	742,500	744,124	743,896
GO DADDY 11/17 COV-LITE TLB	0.0000	994,969	998,573	998,561
GOLDEN NUGGET/LANDRYS 9/17	0.0000	946,631	943,135	949,859
GRAFTECH 2/18 COV-LITE TLB	0.0000	1,574,661	1,567,512	1,584,502
H.B. FULLER 10/17 COV-LITE TLB	0.0000	1,061,355	1,063,029	1,059,901
HANJIN/WILSHIRE GRAND 10/17	0.0000	750,000	753,250	749,063
HILEX POLY 12/16 COV-LITE TL	0.0000	1,326,527	1,327,321	1,325,054
HORNBLOWER 3/18 COV-LITE TL	0.0000	736,086	732,663	737,926
HOUGHTON 12/12 2ND LIEN (USD)	0.0000	500,000	497,204	499,375
HUDSON RIVER 3/18 TLB	0.0000	803,811	796,358	807,830
HYLAND SOFTWARE 5/17 2ND LIEN	0.0000	546,296	544,994	552,579
IMG WORLDWIDE 5/18 TLB	0.0000	1,859,639	1,858,052	1,854,989
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	1,240,625	1,240,625	1,244,508
INFOR (LAWSON) 2/17 (USD) B6	0.0000	1,142,323	1,145,132	1,144,996
INNOCOR 2/17 COV-LITE TL	0.0000	702,436	690,744	676,094
INOVALON HOLDINGS 4/18	0.0000	750,000	739,512	749,063
INSIGHT GLOBAL 5/18 TL	0.0000	1,175,294	1,174,848	1,184,109
INSTALLED BUILDING 6/18	0.0000	744,375	748,167	744,375
INTERNET BRANDS 8/17 COV-LITE	0.0000	1,043,866	1,040,837	1,050,390
INTRAWEST 7/17 (USD) TLB1	0.0000	1,565,579	1,564,925	1,567,145
ISTAR FINANCIAL 6/16 TLB	0.0000	1,668,018	1,666,001	1,668,018
JBS USA 1/18 TL	0.0000	814,520	814,520	816,100
JMC STEEL 6/16 COV-LITE TLB	0.0000	1,522,943	1,517,321	1,522,943
KLOCKNER PENTAPLAST 6/17 (USD)	0.0000	1,044,737	1,013,554	1,014,701
K-MAC 3/18 2ND LIEN TL	0.0000	295,918	295,229	297,954
KMG CHEMICALS 6/17 TL	0.0000	421,364	419,643	421,890
KRONOS 4/17 TLB	0.0000	1,326,894	1,324,980	1,333,037
L&W 5/18 TL	0.0000	777,778	774,084	784,583
LBM 2/18 TL	0.0000	972,156	945,915	978,232
LEARNING CARE 3/18 COV-LITE	0.0000	405,810	404,875	406,443
LEVEL 3 2/17 TLB	0.0000	1,504,886	1,504,639	1,508,859
LIFESCAN 6/18 TL	0.0000	913,300	913,300	902,459

	Coupon	Units	Cost	Market Value
LIQUIDNET HOLDINGS 7/17 TLB	0.0000	730,769	734,917	732,143
MACDERMID 3/17 (USD) B6	0.0000	160,111	160,874	161,062
MACDERMID 9/17 (USD) B7	0.0000	463,260	459,976	464,830
MAXLINEAR 4/17 COV-LITE TLB	0.0000	325,882	324,569	325,475
MEDIWARE INFORMATION 12/17	0.0000	741,921	746,332	742,849
MEDPLAST 6/18 2ND LIEN TL	0.0000	243,590	241,215	246,635
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	352,113	348,696	352,775
MGM 6/18 TL	0.0000	578,571	575,777	580,741
MICRO FOCUS 4/17 (USD)	0.0000	115,986	115,749	115,600
MICRO FOCUS 4/17 COV-LITE TLB2	0.0000	860,529	842,979	856,226
MICRO FOCUS 6/17 (SEATTLE	0.0000	783,285	781,677	780,676
MICROCHIP TECHNOLOGY 5/18 TLB	0.0000	820,044	820,044	820,216
MILACRON 1/17 COV-LITE TLB	0.0000	272,492	271,737	272,492
MILK SPECIALTIES 2/17 COV-LITE	0.0000	746,203	749,613	746,673
MILLERS ALE 5/18 TL	0.0000	1,000,000	985,012	987,500
MINERALS TECH 2/17 TLB	0.0000	638,187	635,019	642,176
MISTER CAR WASH 9/14 COV-LITE	0.0000	746,116	750,023	749,145
MISYS 4/17 2ND LIEN (USD)	0.0000	103,896	103,009	102,793
MITEL NETWORKS 7/18 TL	0.0000	303,465	302,727	306,121
MONARCH 5/16 (USD) COV-LITE	0.0000	1,405,484	1,409,705	1,410,755
NCI BUILDING SYSTEMS 2/18	0.0000	806,362	804,538	806,870
NCL CORP 9/17 TLB	0.0000	1,492,500	1,489,678	1,496,231
NEG HOLDING 10/16 TL	0.0000	157,840	157,840	146,634
NEW ARCLIN 1/18 TL	0.0000	643,243	644,803	648,068
NEW ARCLIN 2/17 COV-LITE 2ND	0.0000	500,000	506,490	505,000
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	194,030	193,077	193,787
NFP 1/17 COV-LITE TLB	0.0000	1,302,114	1,303,132	1,300,812
NORANDA ALUMINUM 3/13 ADD-ON B	0.0000	654,816	651,583	1,637
OCWEN FINANCIAL 12/16 TLB	0.0000	162,974	162,741	163,585
OMNITRACS 3/18 COV-LITE TLB	0.0000	1,324,042	1,320,974	1,319,077
ON ASSIGNMENT 2/18 INCREMENTAL	0.0000	667,675	667,675	669,551
ORIENT-EXPRESS HOTELS /	0.0000	1,485,000	1,478,862	1,485,000
PELICAN PRODUCTS 4/18 2ND LIEN	0.0000	87,500	86,672	87,500
PELICAN PRODUCTS 4/18 TL	0.0000	166,667	166,275	166,945
PENN ENGINEERING 6/17 USD	0.0000	742,500	745,577	748,069
PHILADELPHIA ENERGY SOLUTIONS	0.0000	1,793,286	2,308,559	2,152,313
PIKE 3/18 COV-LITE TLB	0.0000	712,651	715,365	717,818
PODS 5/18 TLB	0.0000	994,988	1,001,346	997,167
POST HOLDINGS 5/17 TLA	0.0000	893,260	891,457	893,099
PQ CORP 2/18 (USD) COV-LITE	0.0000	1,404,551	1,406,211	1,405,436
PRESIDIO 12/17 COV-LITE TLB	0.0000	468,603	467,629	469,385
PRIMESOURCE 1/17 TL	0.0000	956,616	950,059	963,791
PRINCE MINERALS 3/18 2ND LIEN	0.0000	700,581	696,246	648,038
PRINCE MINERALS 3/18 COV-LITE	0.0000	695,837	692,609	676,701
PROLAMINA 11/16 COV-LITE TL	0.0000	678,393	673,666	680,428
PROMETRIC 1/18 COV-LITE TL	0.0000	1,496,250	1,513,138	1,496,878
PROSPECT MEDICAL 2/18 COV-LITE	0.0000	1,415,997	1,411,067	1,433,697
RE/MAX INTERNATIONAL 12/16	0.0000	958,555	957,628	959,753
REYNOLDS GROUP 1/17 (USD) TL	0.0000	1,473,806	1,476,643	1,479,996
ROYALTY PHARMA 3/17 B6 TLB	0.0000	1,449,392	1,456,528	1,453,798
RYMAN HOSPITALITY PROPERTIES	0.0000	1,481,250	1,485,197	1,481,991
SABRE 2/18 TLB	0.0000	742,519	741,742	744,375
SBA FINANCE 4/18 TLB	0.0000	1,469,942	1,466,130	1,471,118
SI GROUP/ADDIVANT 7/18 TL	0.0000	1,000,000	1,000,000	1,002,500
SITEONE LANDSCAPE 8/18	0.0000	1,144,236	1,152,411	1,147,817
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	506,173	486,715	498,580
SOLERA 3/16 (USD) COV-LITE TL	0.0000	256,481	256,481	256,963
SPRINT COMMUNICATIONS 2/17 TL	0.0000	1,737,803	1,740,566	1,742,147
SS&C TECHNOLOGIES 4/18 COV-	0.0000	1,570,079	1,569,438	1,571,068
SS&C TECHNOLOGIES 8/18 ADD-ON	0.0000	273,973	273,973	274,058
ST. GEORGE'S 6/18 TLB	0.0000	429,232	427,144	433,524
STEPSTONE 3/18 TLB	0.0000	483,000	480,757	485,415
STRATEGIC MATERIALS 11/17	0.0000	497,500	500,905	473,869
STYROLUTION 11/17 (USD) TLB	0.0000	945,147	948,266	943,965
SUNSOURCE 11/17 COV-LITE TL	0.0000	500,000	493,750	498,750
SUNSOURCE 4/18 2ND LIEN	0.0000	500,000	492,883	498,750
TEMPO ACQUISITION 5/17	0.0000	624,088	622,357	626,204
TRANSPLACE 9/17 TL	0.0000	997,500	1,002,187	1,003,425
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	347,305	345,892	349,622
TRICORBRAUN 11/16 COV-LITE TL	0.0000	883,775	877,235	886,903
TRONOX FINANCE 9/17 COV-LITE	0.0000	1,492,500	1,485,695	1,497,783
TRUGREEN 7/17 TL	0.0000	340,299	337,088	343,277

	Coupon	Units	Cost	Market Value
UNIVAR 11/17 (USD) COV-LITE	0.0000	917,606	918,740	919,386
UPC FINANCING 10/17 (USD) AR	0.0000	1,249,367	1,250,612	1,248,280
US FOODS 6/16 COV-LITE TLB	0.0000	975,047	975,047	978,343
UTEX INDUSTRIES 5/14 COV-LITE	0.0000	521,074	520,078	515,644
VANTIV 5/18 COV-LITE TLB4	0.0000	1,765,690	1,762,077	1,767,349
VERTIV 3/17 COV-LITE TLB	0.0000	771,604	773,820	774,173
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	1,000,000	999,611	981,460
WALL STREET SYSTEMS 11/17	0.0000	743,113	743,122	748,568
WALTER INVESTMENT 12/13	0.0000	1,417,930	1,416,752	1,336,995
WARNER MUSIC 6/18 COV-LITE TLF	0.0000	1,500,000	1,502,223	1,497,165
WESTERN DENTAL 6/17 TLB	0.0000	414,634	415,346	415,671
WESTERN DIGITAL 5/18 TLB	0.0000	1,145,490	1,127,883	1,146,566
WYNDHAM HOTELS 5/18 COV-LITE	0.0000	1,150,000	1,151,250	1,153,117
XPO LOGISTICS 2/18 COV-LITE	0.0000	1,657,775	1,658,941	1,665,235
ZEP 7/17 TL	0.0000	748,116	753,402	710,710
ZEST DENTAL 3/18 TL	0.0000	852,824	848,893	845,362
ZODIAC/FLUIDRA 3/18 (USD) TLB	0.0000	1,000,000	1,005,804	1,004,580
Total of Senior Secured Loans			162,366,128	161,454,618
Total of Domestic Fixed Income Securities			1,422,612,622	1,418,944,783
International Securities				22.17%
ARGENTINA				
ARGENTINA TREASURY BOND BONCER	2.5000	99,850,000	6,795,818	3,697,695
ARGENTINE REPUBLIC GOVERNMENT	5.8300	4,800,000	1,897,137	929,982
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	6.8432	255,000	513,742	336,423
AUSTRALIA GOVERNMENT BOND REGS	1.3238	1,235,000	978,059	977,912
AUSTRALIA GOVERNMENT BOND REGS	2.2072	1,100,000	944,488	1,012,566
AUSTRALIA GOVERNMENT BOND REGS	2.9767	1,935,000	2,043,795	1,968,595
AUSTRALIA GOVERNMENT BOND REGS	3.6618	2,185,000	2,207,967	2,221,323
AUSTRALIA GOVERNMENT BOND REGS	0.7674	11,495,000	8,553,741	8,441,550
NEW SOUTH WALES TREASURY CORP	3.5621	1,380,000	1,212,003	1,447,724
SAI GLOBAL 12/16 (USD) TLB	0.0000	738,750	733,184	694,425
BERMUDA				
OAKTOWN RE LTD 1A M2 144A	6.2814	500,000	500,000	518,258
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	49,410,000	41,919,845	39,344,129
CANADA				
BURGER KING 2/17 COV-LITE TLB3	0.0000	1,776,022	1,774,272	1,776,466
CANADIAN PACER AUT 1A A2A 144A	2.7000	1,828,438	1,828,427	1,827,631
CANADIAN PACER AUT 1A A2B 144A	2.4820	1,043,612	1,043,677	1,043,612
EVERGREEN CREDIT CARD 1 A 144A	2.5395	2,430,000	2,434,137	2,433,867
GFL ENVIRONMENTAL 5/18	0.0000	993,278	990,894	993,695
GFL ENVIRONMENTAL 5/18	0.0000	123,389	123,389	123,440
GOVERNMENT OF CANADA	1.2500	3,659,410	3,380,740	3,272,264
GOVERNMENT OF CANADA	1.5000	3,876,126	4,093,276	3,585,941
GOVERNMENT OF CANADA	2.0000	421,355	376,264	417,521
GOVERNMENT OF CANADA	3.0000	1,913,920	2,306,332	2,064,697
GOVERNMENT OF CANADA	4.0000	1,967,513	2,622,278	2,155,360
GOVERNMENT OF CANADA	4.2500	6,694,665	6,973,854	6,237,197
HUB INTERNATIONAL 4/18 (USD)	0.0000	1,000,000	997,649	1,001,750
SECURITIZED TERM A 2A A2A 144A	1.7750	710,937	709,841	709,083
SECURITIZED TERM AU 1A A3 144A	1.5240	1,454,212	1,450,723	1,448,480
SECURITIZED TERM AU 1A A3 144A	1.8900	1,615,756	1,605,669	1,608,255
TELESAT CANADA 2/17 TLB	0.0000	1,091,545	1,088,854	1,092,713
VALEANT 5/18 TLB	0.0000	1,810,474	1,808,144	1,819,038
CAYMAN ISLANDS				
ALESCO PREFERRED F 12A A2 144A	2.8363	1,247,000	823,708	1,054,413
BSPRT 2017-FL1 ISSU FL1 C 144A	6.5295	750,000	765,204	758,750
CFG INVESTMENTS 2017- 1 A 144A	7.8700	365,000	365,001	373,880
CITCO 3/17 TL	0.0000	1,421,226	1,421,017	1,424,779

	Coupon	Units	Cost	Market Value
METAL 2017-1 LLC 1 C1 144A	8.0000	778,722	768,071	777,671
MID OCEAN CBO 2000- 1A A2 144A	7.7254	1,428,547	515,277	314,423
PREFERRED TERM SECURITIES 144A	2.7341	690,264	462,038	609,810
SAPPHIRE AVIATION FI 1A C 144A	7.3850	1,792,143	1,792,120	1,797,409
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	11,549,748	1,839,133	1,924,457
FRANCE				
ALLFLEX 7/13 TL	0.0000	1,421,049	1,421,594	1,424,005
FRENCH REPUBLIC GOVERNMENT 144A	2.0000	1,045,000	1,329,329	1,309,189
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	5,923,369	7,764,767	7,400,928
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	3,948,906	5,187,000	5,306,301
FRENCH REPUBLIC GOVERNMENT 144A	1.8000	2,532,209	4,542,923	4,317,177
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	7,109,484	8,579,824	8,831,101
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	648,009	799,965	820,922
FRENCH REPUBLIC GOVERNMENT REGS	1.1000	4,842,616	6,511,673	6,223,166
FRENCH REPUBLIC GOVERNMENT REGS	1.8500	12,281,067	17,971,589	17,836,565
FRENCH REPUBLIC GOVERNMENT REGS	2.1000	14,763	19,531	20,021
FRENCH REPUBLIC GOVERNMENT REGS	2.2500	10,884,821	14,864,931	13,660,459
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	14,429	25,530	25,635
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	2,834,488	4,769,378	4,816,330
NUMERICABLE / YPSO / ALTICE	0.0000	2,076,253	2,064,165	2,050,342
OBERTHUR 12/16 (USD) COV-LITE	0.0000	1,427,711	1,429,832	1,434,135
TECHNICOLOR 3/17 (USD) TLB	0.0000	741,867	728,877	706,013
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	11,362,933	14,878,934	14,719,731
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	3,348,094	4,573,759	4,536,999
GREECE				
HELLENIC REPUBLIC GOVERNMENT B	0.0000	991,200	0	3,696
IRELAND				
ELIX AVIATION 2/17 SERIES B TL	0.0000	1,025,570	1,020,232	984,106
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.7500	27,300,000	7,547,473	7,894,492
ISRAEL GOVERNMENT BOND - CPI L	1.7500	4,000,000	1,186,721	1,229,855
ISRAEL GOVERNMENT BOND - CPI L	2.7500	1,000,000	292,443	321,709
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000	3,589,794	4,398,348	4,046,094
ITALY BUONI POLIENNALI DE 144A	1.2500	5,221,490	6,174,525	5,569,877
ITALY BUONI POLIENNALI DE 144A	1.3000	2,139,014	2,497,022	2,371,983
ITALY BUONI POLIENNALI DE REGS	1.2500	877,473	955,224	1,037,326
ITALY BUONI POLIENNALI DE REGS	2.1000	1,582,380	1,890,010	1,919,587
ITALY BUONI POLIENNALI DE REGS	2.3500	4,117,925	5,611,108	5,048,998
ITALY BUONI POLIENNALI DE REGS	2.5500	2,152,159	2,865,547	2,643,967
ITALY BUONI POLIENNALI DE REGS	2.6000	10,285,337	12,790,922	12,697,012
ITALY BUONI POLIENNALI DE REGS	3.1000	7,746,655	10,861,331	9,956,179
ITALY BUONI POLIENNALI DE REGS	1.6500	2,032,711	2,222,229	2,409,276
ITALY BUONI POLIENNALI DE REGS	0.4500	867,233	1,061,809	959,446
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	4,172,189,639	39,608,140	38,189,229
LUXEMBOURG				
ALTISOURCE SOLUTIONS 3/18	0.0000	962,277	953,439	961,479
ENDO PHARMACEUTICALS 4/17	0.0000	1,325,893	1,320,565	1,333,901
NUMERICABLE / YPSO / ALTICE	0.0000	777,864	776,150	759,390
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000	500,000	497,560	505,940
TEAMVIEWER 1/17 (USD) TLB	0.0000	451,429	449,667	451,618
MARSHALL ISLANDS				
ARCTIC LNG CARRIERS 5/17 TL	0.0000	991,870	992,494	994,350
MEXICO				
MEXICAN UDIBONOS	2.0000	366,420,000	22,960,974	18,514,690
MEXICAN UDIBONOS	2.5000	79,391,000	6,079,466	4,144,504
MEXICAN UDIBONOS	4.0000	398,787,100	28,326,900	21,953,577
NETHERLANDS				

	Coupon	Units	Cost	Market Value
AKZONOBEL SPECIALTY CHEMICALS	0.0000	1,020,262	1,020,262	1,024,160
AVAST SOFTWARE 4/18 (USD) TLB	0.0000	369,802	368,521	371,711
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000	3,213,000	2,388,267	2,489,308
POLAND				
REPUBLIC OF POLAND GOVERNMENT	2.7500	11,838,400	3,216,610	3,589,642
PUERTO RICO				
EVERTEC 4/13 TLB	0.0000	1,425,000	1,425,000	1,423,219
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	65,312,659	4,885,274	4,031,350
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	115,693,803	13,256,606	9,159,442
REPUBLIC OF SOUTH AFRICA GOVER	1.8750	110,286,841	8,095,409	6,981,179
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	1.0000	2,021,350,500	1,794,812	1,789,254
INFLATION LINKED KOREA TREASUR	1.1250	1,640,672,580	1,444,444	1,510,577
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	0.5500	2,310,141	2,921,277	2,761,257
SPAIN GOVERNMENT INFLATIO 144A	0.7000	2,696,352	3,191,398	3,195,558
SPAIN GOVERNMENT INFLATIO 144A	1.0000	1,561,632	1,829,078	1,965,864
SPAIN GOVERNMENT INFLATIO 144A	1.8000	1,648,560	2,237,602	2,204,956
SPAIN GOVERNMENT INFLATIO 144A	0.6500	3,497,920	4,245,713	4,307,132
SPAIN GOVERNMENT INFLATION LIN	0.3000	7,732,827	9,435,948	9,457,725
SWEDEN				
SWEDEN INFLATION LINKED B 144A	3.5000	19,046,774	3,579,639	3,289,259
SWEDEN INFLATION LINKED B 144A	4.0000	21,890,187	3,996,069	2,820,086
SWEDEN INFLATION LINKED BOND	0.1250	2,336,103	324,553	312,279
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2000	318,241,204	9,671,879	9,816,786
THAILAND GOVERNMENT BOND REGS	1.2500	135,522,112	3,778,008	3,928,792
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	46,773,143	13,932,755	7,202,097
TURKEY GOVERNMENT BOND	3.0000	24,742,263	9,062,945	4,028,752
TURKEY GOVERNMENT BOND	2.7000	40,790,057	10,427,345	6,348,726
UNITED KINGDOM				
CINEWORLD 2/18 (USD) COV-LITE	0.0000	559,379	558,106	558,478
EMI MUSIC PUBLISHING 12/17 TL	0.0000	1,539,334	1,536,730	1,539,811
EURO GARAGES/EG GROUP 3/18	0.0000	1,391,860	1,385,492	1,393,169
HYPERION INSURANCE 12/17 (USD)	0.0000	995,000	1,004,076	1,000,184
IGLO BIRDS EYE 12/17 (USD)	0.0000	990,000	988,355	985,357
INEOS 10/17 (USD) TLB	0.0000	1,309,117	1,311,480	1,311,120
LAIRD 5/18 TL	0.0000	740,476	718,529	742,794
MISYS 6/17 (USD) COV-LITE TLB	0.0000	716,369	716,168	716,584
UNITED KINGDOM GILT INFLA REGS	0.1250	0	0	0
UNITED KINGDOM GILT INFLA REGS	0.2500	0	0	0
UNITED KINGDOM GILT INFLA REGS	0.5000	0	0	0
UNITED KINGDOM GILT INFLA REGS	0.6250	0	0	0
UNITED KINGDOM GILT INFLA REGS	0.7500	0	0	0
UNITED KINGDOM GILT INFLA REGS	1.2500	0	0	0
VIRGIN MEDIA 11/17 (USD)	0.0000	1,250,000	1,250,719	1,251,850
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	0.1333	257,195,468	10,113,652	8,380,000
Total of International Securities			509,576,388	458,466,940

Cash Equivalent Securities

7.21%

Master Notes/Money Markets

BNY MELLON CASH RESERVE	0.5000	36,423	36,423	36,423
SWAP COLLATERAL WITH CITIBANK	0.0000	40,000	40,000	40,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000	-120,000	-120,000	-120,000
SWAP COLLATERAL WITH GOLDMAN	0.0000	60,000	60,000	60,000
SWAP COLLATERAL WITH MORGAN	0.0000	50,000	50,000	50,000
U S TREASURY BILL	0.0000	59,455,000	58,919,068	58,927,949

	Coupon	Units	Cost	Market Value
UMC CASH SWEEP ACCOUNT	0.0000	81,916,248	81,916,248	81,916,248
Others (Payables, Receiveables, etc.)			7,052,062	8,234,319
Total of Master Notes/Money Markets			147,953,802	149,144,939
Total of Cash Equivalent Securities			147,953,802	149,144,939
Real Assets				1.90%
Real Assets				
HANCOCK TIMBERLAND XII LP	0.0000	33,522,868	30,153,308	33,522,868
JP MORGAN ASIAN INFRASTRUCTURE	0.0000	5,819,456	6,922,157	5,819,456
Total Real Assets			37,075,465	39,342,324
Total Real Assets			37,075,465	39,342,324
Derivatives				0.08%
Futures Contracts				
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	-83	0	39,738
BANK ACCEPT FUTURE (MSE)	0.0000	167	0	-20,955
EURO-BTP FUTURE (EUX)	0.0000	-10	0	-4,065
EURO-OAT FUTURE (EUX)	0.0000	-82	0	119,216
SHORT EURO-BTP FUTURE (EUX)	0.0000	40	0	4,495
JPN 10Y BOND FUTURE (OSE)	0.0000	-21	0	29,581
BRENT CRUDE FUTURE (ICE)	0.0000	98	0	538,247
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	43	0	-39,473
ALUMINUM HG FUTURE (LME)	0.0000	67	0	-4,844
BRENT CRUDE FUTURE (ICE)	0.0000	188	0	956,288
CATTLE FEEDER FUTURE (CME)	0.0000	47	0	83,860
COCOA FUTURE (NYB)	0.0000	61	0	-61,166
COFFEE 'C' FUTURE (NYB)	0.0000	58	0	-174,626
COPPER FUTURE (CMX)	0.0000	60	0	73,335
COPPER FUTURE (LME)	0.0000	77	0	303,294
CORN FUTURE (CBT)	0.0000	426	0	-561,804
COTTON NO 2 FUTURE (NYB)	0.0000	20	0	-69,511
COTTON NO.2 FUTURE (NYB)	0.0000	61	0	-438,606
GASOLINE RBOB FUTURE (NYM)	0.0000	100	0	685,549
GOLD 100 OZ FUTURE (CMX)	0.0000	143	0	-872,753
KC HRW WHEAT FUTURE (CBT)	0.0000	70	0	-164,751
LEAD FUTURE (LME)	0.0000	12	0	669
LEAN HOGS FUTURE (CME)	0.0000	170	0	140,166
LIVE CATTLE FUTURE (CME)	0.0000	262	0	329,431
LOW SU GASOIL G FUTURE (ICE)	0.0000	106	0	611,201
NATURAL GAS FUTURE (NYM)	0.0000	537	0	93,821
NICKEL FUTURE (LME)	0.0000	38	0	-302,145
NY HARB ULSD FUTURE (NYM)	0.0000	60	0	428,096
PALLADIUM FUTURE (NYM)	0.0000	13	0	227,687
PLATINUM FUTURE (NYM)	0.0000	31	0	33,102
PRI ALUMINUM HG FUTURE (LME)	0.0000	150	0	-17,386
RED WHEAT FUT (MGE)	0.0000	57	0	-152,202
SILVER FUTURE (CMX)	0.0000	57	0	-206,736
SOYBEAN FUTURE (CBT)	0.0000	223	0	-1,327,395
SOYBEAN MEAL FUTURE (CBT)	0.0000	163	0	-383,246
SOYBEAN OIL FUTURE (CBT)	0.0000	107	0	-37,174
SUGAR #11 WORLD FUTURE (NYB)	0.0000	305	0	-243,613
US 10Y NOTE 1ST W FUT DEC 18	0.0000	154	24,286	4,813
US 10YR NOTE FUTURE (CBT)	0.0000	116	0	-128,498
US 10YR ULTRA FUTURE (CBT)	0.0000	-105	0	143,020
US 2YR NOTE FUTURE (CBT)	0.0000	-17	0	8,234
US 5YR NOTE FUTURE (CBT)	0.0000	131	0	-106,677
US ULTRA BOND (CBT)	0.0000	13	0	-49,490
WHEAT FUTURE (CBT)	0.0000	103	0	-85,852
WTI CRUDE FUTURE (NYM)	0.0000	366	0	2,047,403

	Coupon	Units	Cost	Market Value
ZINC FUTURE (LME)	0.0000	63	0	189,338
Total of Futures Contracts			37,099,751	1,637,612
Equity				0.00%
CKX ENTERTAINMENT INC	0.0000	20	0	0
Total of Equity			0	0
Total of INFLATION PROTECTION FUND			2,154,318,027	2,067,536,598