

	Coupon	Units	Cost	Market Value
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INFLATION PROTECTION FUND

Domestic Fixed Income Securities

68.14%

Domestic Corporate & Other Bonds

AASET 2017-1 TRUST 1A B 144A	5.9260	2,220,426	2,225,355	2,272,055
ACCESSLEX INSTITUTE A B	2.1144	1,227,255	1,090,966	1,151,327
ALLY AUTO RECEIVABLES TRU 1 A3	1.3900	1,552,438	1,554,436	1,552,488
ALLY AUTO RECEIVABLES TRU 1 A3	1.4700	1,885,675	1,885,271	1,885,174
ALLY AUTO RECEIVABLES TRU 3 A2	1.5300	2,000,000	1,999,710	1,999,702
ALLY AUTO RECEIVABLES TRU 3 A3	1.2800	246,853	247,248	246,802
AMERICAN EXPRESS CREDIT AC 1 A	1.6589	2,500,000	2,509,513	2,507,918
AMERICAN EXPRESS CREDIT AC 4 A	1.4300	3,000,000	3,000,760	3,000,324
AMERICAN EXPRESS CREDIT AC 4 A	1.4789	3,000,000	3,006,983	3,000,328
AMERICAN EXPRESS CREDIT AC 5 A	1.5289	1,645,000	1,646,856	1,645,198
AMERICAN EXPRESS ISSUANCE 1 A	1.5189	3,000,000	3,004,563	3,003,558
AMERICAN EXPRESS ISSUANCE 2 A	1.6689	4,000,000	4,015,050	4,014,271
APOLLO AVIATION SECU 1A B 144A	6.5000	643,450	661,813	666,319
APOLLO AVIATION SECURITIZA 1 B	7.3750	1,577,568	1,587,461	1,586,482
ASCENTIUM EQUIPMENT 2A E 144A	6.7900	187,000	195,767	196,209
AVANT LOANS FUNDING T B B 144A	7.8000	823,110	824,353	837,342
BA CREDIT CARD TRUST A1 A	1.6189	2,139,000	2,147,836	2,146,687
BA CREDIT CARD TRUST A1 A	1.5689	2,620,000	2,624,076	2,622,303
BA CREDIT CARD TRUST A2 A	1.3600	2,250,000	2,248,455	2,248,952
BAMLL RE-REMIC TR CS1 AJA 144A	5.2267	775,751	767,109	603,672
BAMLL RE-REMIC TR FRR1 B1 144A	0.0000	1,368,000	871,616	935,028
BAMLL RE-REMIC TR FRR1 B2 144A	0.0000	503,000	364,649	367,693
BANC OF AMERICA COMMERC 1 AMFX	5.4820	815,108	817,133	813,965
BBCMS TRUST 2015- RRMZ M1 144A	7.2344	2,168,572	2,173,790	2,181,188
BBCMS TRUST 2015- RRMZ M2 144A	9.6199	591,429	593,373	594,241
BBCMS TRUST 2015-RR RRI F 144A	6.1889	1,415,000	1,423,841	1,424,147
BEAR STEARNS COMME PW14 B 144A	5.3330	1,171,000	1,142,410	1,171,246
BEAR STEARNS COMME PW16 C 144A	5.6324	192,000	188,987	193,920
BEAR STEARNS COMMERCIA PW14 AJ	5.2730	78,858	76,861	78,927
BMW VEHICLE LEASE TRUST 1 A2	1.6400	790,000	790,655	790,319
BMW VEHICLE LEASE TRUST 2 1 A3	1.3400	2,681,011	2,679,637	2,679,749
BMW VEHICLE LEASE TRUST 2 2 A2	1.2300	1,194,213	1,193,213	1,193,232
CAPITAL ONE MULTI-ASSET A3 A3	1.6189	4,000,000	4,016,780	4,016,877
CARMAX AUTO OWNER TRUST 2 1 A3	1.3800	1,800,662	1,800,662	1,800,109
CARMAX AUTO OWNER TRUST 2 2 A3	1.3700	1,884,110	1,883,785	1,882,170
CARMAX AUTO OWNER TRUST 2 3 A3	1.1600	351,060	350,826	350,876
CARMAX AUTO OWNER TRUST 4 A2B	0.7514	0	0	0
CCP IRS P US0003M R 1.1975%	1.1975	260,000	0	-2,824
CCP IRS P US0003M R 1.1975%	1.3139	-260,000	0	0
CCP IRS R US0003M P 0.9755%	1.2964	2,750,000	0	33,305
CCP IRS R US0003M P 1.788%	1.7880	-230,000	0	0
CCP IRS R US0003M P 1.788%	1.3503	230,000	0	0
CCP IRS R US0003M P 1.9515%	1.9515	-1,220,000	0	0
CCP IRS R US0003M P 1.9515%	1.3261	1,220,000	0	-4,457
CCP IRS R US0003M P 1.982%	0.0000	500,000	0	-440
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
CD 2007-CD4 COMMERCIAL CD4 AJ	5.3980	625,470	441,785	357,282
CHASE FUNDING TRUST SERI 4 2A2	1.8372	542,244	556,325	506,195
CHASE ISSUANCE TRUST A1 A1	1.5589	3,692,000	3,699,199	3,696,032
CHASE ISSUANCE TRUST A10 A10	1.4989	2,000,000	2,001,574	2,000,669
CHASE ISSUANCE TRUST A3 A3	1.5189	1,788,000	1,790,315	1,790,318
CHASE ISSUANCE TRUST A5 A5	1.3600	875,000	874,667	874,593
CHASE ISSUANCE TRUST A7 A	1.6689	3,000,000	3,011,398	3,009,971
CIT RV TRUST 1999-A A B	6.4400	159,543	159,543	3,606
CITI HELD FOR ASSET PM1 C 144A	5.0100	1,470,000	1,481,488	1,480,893
CITI HELD FOR ASSET PM2 C 144A	5.9600	799,000	817,232	820,367
CITIBANK CREDIT CARD ISS A2 A2	2.3889	3,800,000	3,836,709	3,813,448
CITIBANK CREDIT CARD ISS A2 A2	1.5172	4,156,000	4,171,287	4,162,568
CITIBANK CREDIT CARD ISS A7 A7	2.6139	2,000,000	2,023,244	2,017,039
CITIBANK CREDIT CARD ISS A7 A7	1.6650	1,535,000	1,540,566	1,540,833
CITIBANK CREDIT CARD ISS A8 A8	1.7300	1,050,000	1,052,480	1,051,285
CITIGROUP MORTGAGE LOA WFH1 M2	1.6072	1,005,557	1,036,609	1,006,378
COBALT CMBS COMMERCIAL M C1 AJ	5.2890	198,143	118,971	157,112
COBALT CMBS COMMERCIAL M C3 AJ	5.8423	560,879	559,723	569,180

	Coupon	Units	Cost	Market Value
CPS AUTO RECEIVABLES D E 144A	6.7600	500,000	499,898	506,847
CREDIT SUISSE COM C1 AMFX 144A	5.4160	34,959	34,507	35,311
CREDIT SUISSE COMMERC C1 H 144A	5.6733	322,000	315,848	322,334
CREDIT SUISSE COMMERC C2 C 144A	5.7295	13,000	12,151	16,371
CREDIT SUISSE COMMERC C2 D 144A	5.7295	113,000	139,238	82,491
CREDIT SUISSE COMMERC C1 AMFL	1.4267	288,091	252,425	270,344
CREDIT SUISSE COMMERCIAL C1 AM	5.4160	479,072	482,155	485,003
CREDIT SUISSE COMMERCIAL C2 AJ	5.7295	392,797	392,217	402,603
CREDIT SUISSE COMMERCIAL C3 AJ	5.6378	316,213	264,781	279,453
CREDIT SUISSE COMMERCIAL C3 B	5.6378	95,007	24,719	8,700
CREDIT SUISSE COMMERCIAL C3 C	5.6378	43,859	23,067	4
CREDIT SUISSE FIRST BOSTO C3 C	4.9520	2,500,000	2,546,508	2,559,981
CWABS REVOLVING HOME EQUI P 2A	1.5589	23,738	21,310	21,559
CWABS REVOLVING HOME EQUI U 2A	1.5089	46,451	39,635	37,567
CWHEQ REVOLVING HOME EQUI G 2A	1.4689	154,286	132,830	137,391
CWHEQ REVOLVING HOME EQUI I 2A	1.4689	157,804	157,802	141,886
DISCOVER CARD EXECUTION A1 A1	1.6689	2,000,000	2,008,873	2,009,750
DISCOVER CARD EXECUTION A1 A1	1.5389	2,200,000	2,203,405	2,202,304
DISCOVER CARD EXECUTION A1 A1	1.5889	2,475,000	2,478,708	2,477,440
DISCOVER CARD EXECUTION N A5 A	1.3900	2,000,000	2,000,867	1,999,997
FORD CREDIT AUTO OWNER T A A2A	1.1200	85,298	85,317	85,286
FORD CREDIT AUTO OWNER T A A2A	1.3300	99,691	99,627	99,606
FORD CREDIT AUTO OWNER T A A2B	1.3589	2,694,362	2,727,500	2,695,580
FORD CREDIT AUTO OWNER T B A2B	1.5489	545,204	545,549	545,418
FORD CREDIT AUTO OWNER TR B A3	1.1600	1,476,282	1,475,024	1,474,457
FORD CREDIT AUTO OWNER TR C A3	1.0600	410,018	410,055	409,744
FORD CREDIT AUTO OWNER TRU D B	1.5400	2,350,000	2,350,251	2,350,039
FREMF 2013-K712 K712 X2A 144A	0.1000	17,964,690	34,095	27,619
FREMF 2013-K712 K712 X2B 144A	0.1000	4,308,000	10,098	8,702
FREMF 2013-K712 MO K712 D 144A	0.0000	1,846,000	1,508,705	1,554,332
GREENPOINT MANUFACTURED H 1 2A	1.8044	71,029	70,389	70,361
GS MORTGAGE SECUR RR3 A1S 144A	6.2353	16,201	5,163	5,316
GS MORTGAGE SECURI RR2 A1 144A	5.8536	262,943	157,788	207,068
GS MORTGAGE SECURITIE FRR1 K3B	6.0027	133,000	126,167	121,402
GS MORTGAGE SECURITIES GG10 AM	5.7798	638,437	627,523	652,039
HARBOUR AIRCRAFT INVE 1 B 144A	0.0000	2,171,993	2,171,926	2,174,165
HELIOS ISSUER LLC SE 1A B 144A	6.0000	528,695	479,773	489,042
HONDA AUTO RECEIVABLES 20 2 A3	1.3900	2,000,000	1,997,226	1,996,223
HONDA AUTO RECEIVABLES 20 2 A3	1.0400	837,080	837,292	836,141
HONDA AUTO RECEIVABLES 20 4 A3	0.9900	336,049	335,824	335,874
HONDA AUTO RECEIVABLES 20 4 A3	1.2300	1,851,253	1,848,110	1,848,081
HONOR AUTOMOBILE TRU 1A B 144A	5.7600	170,000	169,983	174,489
HSI ASSET SECURITIZATIO NC1 A1	1.3372	1,344	1,342	943
HUNTINGTON AUTO TRUST 201 1 A3	1.2400	1,238,369	1,237,282	1,237,469
HYUNDAI AUTO RECEIVABLES A A3	1.0500	507,270	507,567	506,929
HYUNDAI AUTO RECEIVABLES C A3	1.0100	0	0	0
HYUNDAI AUTO RECEIVABLES C A3	1.4600	706,769	706,742	706,557
INDYMAC INDX MORTGAGE AR29 A1	1.4072	505,143	537,797	472,254
J.P. MORGAN CHASE C WSP E 144A	6.7389	1,130,000	1,153,132	1,148,363
J.P. MORGAN CHASE C WSP F 144A	8.2389	663,000	674,425	676,028
JP MORGAN CHASE CO WSMZ M 144A	10.4810	1,000,000	1,035,498	1,014,600
JP MORGAN CHASE COMMERC CB13 AJ	5.5221	791,485	762,492	805,847
JP MORGAN CHASE COMMERC LD11 AJ	5.9901	617,000	443,865	477,537
JP MORGAN MORTGAGE ACQ CW2 AV4	1.3872	430,190	456,395	417,260
JPMCC RE-REMIC T GG10 AMC 144A	5.7798	761,574	749,584	760,874
JPMORGAN-CIBC COM RR1A A1 144A	5.5173	67,628	25,915	21,810
LEAF RECEIVABLES FUN 1 E1 144A	4.4700	222,000	222,555	225,059
LEHMAN ABS MANUFACTURED B AIOC	0.5500	469,958	9,564	4,358
LENDMARK FUNDING TRUS A B 144A	7.8300	380,000	370,799	391,948
MASTR ASSET-BACKED SEC FRE1 M2	1.6172	520,000	530,221	2,806
MERCEDES-BENZ AUTO RECEI 1 A2A	1.1100	425,452	424,645	425,166
MERCEDES-BENZ AUTO RECEIV 1 A3	0.8700	23,711	23,708	23,706
MERCEDES-BENZ AUTO RECEIV 1 A3	1.3400	2,040,966	2,039,535	2,039,161
MERRILL LYNCH MORTGAGE HE2 A1B	2.1772	113,601	117,248	104,344
MERRILL LYNCH MORTGAGE T C1 AM	5.8137	1,310,000	1,313,712	1,310,784
ML-CFC COMMERCIAL MORTGAG 8 AJ	5.7717	50,000	31,144	30,997
ML-CFC COMMERCIAL MORTGAGE 4 C	5.3240	161,981	125,007	157,137
MORGAN STANLEY ABS CAP HE6 A2C	1.3872	1,675,633	1,825,162	837,469
MORGAN STANLEY CAPITAL IQ13 AJ	5.4380	365,909	354,998	354,944
NATIONAL COLLEGIATE STUDE 1 B2	1.5000	677,000	273,996	257,369
NATIONAL COLLEGIATE STUDENT LO	0.0100	392,000	178,921	164,667
NAVIENT STUDENT LOA 2A A1 144A	1.9872	753,927	756,516	756,378

	Coupon	Units	Cost	Market Value
NAVIENT STUDENT LOAN TRUS 1 A2	1.5472	667,566	677,530	668,022
NAVIENT STUDENT LOAN TRUS 3 A1	1.5572	2,077,057	2,080,453	2,078,262
NAVIENT STUDENT LOAN TRUS 8 A2	1.6772	992,242	994,917	994,955
NELNET STUDENT LOAN TRUST 4 A3	1.4531	1,939,091	1,938,171	1,938,710
NISSAN AUTO RECEIVABLES 2 A A3	1.0500	786,561	786,074	785,360
NISSAN AUTO RECEIVABLES 2 B A3	1.1100	500,764	501,244	500,385
NISSAN AUTO RECEIVABLES 2 C A3	1.3700	3,000,000	2,996,640	2,995,871
NISSAN AUTO RECEIVABLES A A2B	1.5889	659,112	661,033	659,449
NISSAN AUTO RECEIVABLES C A2A	0.8700	106,654	106,597	106,627
ONDECK ASSET SECURIT 1A B 144A	7.6300	686,000	693,392	703,287
R US0003M P 1.3275%	0.0000	200,000	0	3,403
R_US0003M P 1.3275%	1.3275	-200,000	0	0
SLM STUDENT LOAN TRUST 2 14 A5	1.5444	2,386,261	2,397,437	2,387,345
SLM STUDENT LOAN TRUST 20 1 A2	1.6172	843,733	856,964	844,033
SLM STUDENT LOAN TRUST 20 1 A2	1.4872	232,619	232,654	232,657
SLM STUDENT LOAN TRUST 20 1 A4	1.4044	214,432	214,456	214,420
SLM STUDENT LOAN TRUST 20 2 A2	1.5872	784,158	790,488	784,793
SLM STUDENT LOAN TRUST 20 2 A5	1.4244	1,982,223	1,982,077	1,982,218
SLM STUDENT LOAN TRUST 20 3 A4	1.3944	485,105	485,059	485,045
SLM STUDENT LOAN TRUST 20 5 A2	1.5372	469,456	469,617	469,587
SLM STUDENT LOAN TRUST 20 6 A2	1.7372	3,982	4,048	3,983
SLM STUDENT LOAN TRUST 20 7 A5	1.4144	955,313	954,875	955,004
STRUCTURED ASSET S RM1 A1 144A	1.4872	975,018	908,232	918,195
TOYOTA AUTO RECEIVABLES 2 A A3	1.1200	661,525	662,159	661,145
TOYOTA AUTO RECEIVABLES 2 A A3	1.2500	3,165,000	3,158,144	3,158,108
TOYOTA AUTO RECEIVABLES 2 C A3	0.9300	25,092	25,077	25,086
TRICORBRAUN 11/16 COV-LITE	0.0000	89,723	88,856	90,134
VOLKSWAGEN AUTO LOAN ENHA 2 A3	0.9500	201,491	201,248	201,327
WACHOVIA BANK COMMERCIA C29 AJ	5.3680	395,473	391,072	396,347
WACHOVIA BANK COMMERCIA C32 AJ	5.7825	1,108,415	1,115,740	1,129,231
WACHOVIA BANK COMMERCIAL C29 B	5.4260	641,000	613,873	644,019
WACHOVIA BANK COMMERCIAL C29 C	5.4380	530,042	458,164	517,962
WACHOVIA BANK COMMERCIAL C30 B	5.4630	65,000	63,878	65,417
WACHOVIA BANK COMMERCIAL C31 D	6.0251	515,000	496,934	520,023
WELLS FARGO RE- FRR1 B706 144A	0.0000	3,455,544	3,162,176	3,207,609
WESTGATE RESORTS 201 1A C 144A	5.5000	1,168,689	1,180,007	1,186,576
WORLD OMNI AUTO RECEIVABL A A3	1.3400	822,475	823,882	821,870
WORLD OMNI AUTO RECEIVABL B A3	1.1400	847,087	847,677	846,093
Total of Domestic Corporate & Other Bonds			169,799,854	168,217,791

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	107,360,657	108,123,140	107,178,096
US TREAS-CPI INFLAT	0.2500	19,636,336	19,577,520	19,441,548
US TREAS-CPI INFLAT	0.3750	28,476,081	28,513,531	28,599,819
US TREAS-CPI INFLAT	0.6250	30,603,552	31,101,518	30,927,753
US TREAS-CPI INFLAT	0.7500	25,819,820	25,813,319	24,836,908
US TREAS-CPI INFLAT	1.0000	3,471,283	3,698,472	3,521,582
US TREAS-CPI INFLAT	1.1250	7,050,337	7,270,660	7,330,833
US TREAS-CPI INFLAT	1.2500	948,479	994,712	988,416
US TREAS-CPI INFLAT	1.3750	14,456,529	16,282,480	15,949,765
US TREAS-CPI INFLAT	1.7500	5,040,238	5,770,360	5,642,379
US TREAS-CPI INFLAT	2.0000	1,288,818	1,447,055	1,449,440
US TREAS-CPI INFLAT	2.1250	13,950,867	17,076,985	17,596,594
US TREAS-CPI INFLAT	2.3750	13,298,513	15,423,525	15,374,738
US TREAS-CPI INFLAT	2.5000	3,488,434	4,110,540	4,211,087
US TREAS-CPI INFLAT	3.6250	5,303,118	7,034,052	6,941,193
US TREAS-CPI INFLAT	3.8750	6,440,036	8,441,516	8,759,983
US TREAS-CPI INFLAT	0.8750	3,589,900	3,543,933	3,537,725
UST INFLATIONARY FUND	0.0000	64,106,015	641,000,000	647,080,415
Total of Inflation Protection Securities			945,223,318	949,368,274

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	992,500	984,383	992,500
ABC SUPPLY 4/17 COV-LITE TLB	0.0000	929,525	929,525	932,676
ABILITY NETWORK 5/14 COV-LITE	0.0000	656,238	649,415	659,113
ALBERTSON'S 6/17 TLB4	0.0000	1,646,402	1,642,282	1,585,946
ALLIANT INSURANCE 7/15	0.0000	1,461,288	1,458,941	1,466,008
ALTISOURCE SOLUTIONS 12/13 TLB	0.0000	1,671,115	1,635,540	1,549,959

	Coupon	Units	Cost	Market Value
ALVOGEN PHARMA 3/15 COV-LITE	0.0000	0	0	0
AMERICAN AXLE 3/17 COV-LITE	0.0000	250,000	249,436	249,220
AMR 12/16 TLB	0.0000	1,500,000	1,496,666	1,502,295
AMR 6/17 TLB	0.0000	1,642,768	1,635,834	1,642,538
ANCHOR GLASS 7/17 TL	0.0000	850,158	846,420	853,040
AOT BEDDING 11/16 COV-LITE TL	0.0000	1,145,609	1,140,565	1,110,508
ARICENT 4/14 2ND LIEN TL	0.0000	500,000	497,150	501,875
ASCEND PERFORMANCE TL 4/12 TLB	0.0000	1,722,042	1,693,622	1,734,958
ATKORE 12/16 COVE-LITE TL	0.0000	1,264,396	1,261,320	1,270,718
AUTHENTIC BRANDS 5/14 COV-LITE	0.0000	500,000	505,035	502,500
AVANTOR 2/17 TL	0.0000	500,000	500,537	501,355
AVAYA 1/17 DIP TL	0.0000	413,869	412,456	416,824
AVOLON 3/17 COV-LITE TLB2	0.0000	1,605,556	1,610,520	1,608,558
BCP RENAISSANCE 9/17 TLB	0.0000	1,167,247	1,161,411	1,179,282
BERRY PLASTICS 8/17 COV-LITE	0.0000	818,346	815,584	820,391
BJ'S WHOLESALE CLUB 1/17	0.0000	621,250	619,839	594,623
BLOUNT 4/16 USD TL	0.0000	1,485,000	1,449,634	1,497,994
BRAND ENERGY 6/17 COV-LITE TL	0.0000	1,250,000	1,238,101	1,255,938
CABLEVISION SYSTEMS 3/17 TLB	0.0000	1,155,230	1,143,174	1,147,802
CARESTREAM 6/13 COV-LITE TL	0.0000	928,475	929,284	928,475
CENTURYLINK 5/17 COV-LITE TLB	0.0000	1,580,000	1,572,436	1,530,230
CEQUEL/SUDDENLINK 3/17	0.0000	555,556	553,019	552,639
CHROMAFLO TECHNOLOGIES 11/16	0.0000	995,000	1,003,032	998,731
COMPASS DIVERSIFIED 6/14 TLB	0.0000	977,532	980,524	982,009
CONDUENT 11/16 TLB	0.0000	366,190	357,395	367,336
CPI INTERNATIONAL 7/17 TL	0.0000	500,000	500,625	499,690
CPM HOLDINGS 4/15 COV-LITE TLB	0.0000	500,000	498,854	504,585
DATATEL 1/17 COV-LITE TLB	0.0000	208,411	207,829	208,053
DELL 2/17 TL	0.0000	498,747	501,078	500,303
DELL 9/16 TLA1	0.0000	53,906	53,906	53,893
DELL 9/16 TLA2	0.0000	652,572	652,856	652,925
DOLLAR TREE 6/15 TLB2	0.0000	900,000	900,000	911,250
DOOSAN BOBCAT/DOOSAN INFRACORE	0.0000	748,125	753,507	752,053
DTZ 8/15 TL	0.0000	1,515,876	1,509,127	1,518,590
DUFF & PHELPS 8/15 2ND LIEN	0.0000	375,000	356,345	375,000
DUPONT PERFORMANCE 5/17 TL	0.0000	1,040,230	1,039,550	1,044,890
DYNACAST 5/15 TLB1	0.0000	748,087	751,519	751,363
ELECTRICAL COMPONENTS 5/14 TL	0.0000	740,496	741,844	744,665
EMDEON 3/17 COV-LITE TLB	0.0000	1,180,144	1,179,229	1,182,799
ENVISION HEALTHCARE 11/16 TLB	0.0000	1,388,025	1,376,113	1,390,634
EXTENDED STAY 2/17 TLB	0.0000	537,462	535,207	539,418
EZE CASTLE 3/14 2ND LIEN TL	0.0000	500,000	465,709	499,375
FIRST DATA 4/17 TL	0.0000	962,300	958,676	965,225
FIRST DATA 6/17 TL	0.0000	779,051	777,082	780,134
FOCUS FINANCIAL PARTNERS 5/17	0.0000	488,095	487,504	491,756
FORTRESS INVESTMENT 6/17 TLB	0.0000	750,000	756,086	756,968
FREEDOM MORTGAGE 2/17 TLB	0.0000	750,000	750,000	761,723
GCA SERVICES 2/16 COV-LITE TL	0.0000	0	0	0
GENESYS 1/17 (USD) COV-LT TLB	0.0000	886,593	888,599	892,293
GLOBAL HEALTHCARE EXCHANGE	0.0000	748,125	749,995	750,467
GOLDEN NUGGET 9/17 INCREMENTAL	0.0000	148,837	148,837	149,581
GRIFOLS 1/17 TLB	0.0000	1,609,369	1,609,167	1,611,815
GYPSON 6/17 COV-LITE TLB	0.0000	992,500	992,500	999,120
HCA 3/17 B9 TL	0.0000	1,492,491	1,506,755	1,496,968
HEMISPHERE MEDIA 2/17 TLB	0.0000	754,774	752,813	755,718
HILEX POLY 12/16 COV-LITE TL	0.0000	1,339,960	1,340,915	1,342,894
HILTON HOTELS 8/16 EXTENDED TL	0.0000	1,493,116	1,493,984	1,498,999
HOUGHTON 12/12 2ND LIEN (USD)	0.0000	500,000	495,937	503,125
HUNTSMAN INTERNATIONAL 8/15TLB	0.0000	0	0	0
HYLAND SOFTWARE 1/17 TL	0.0000	1,110,023	1,112,601	1,119,503
HYLAND SOFTWARE 5/17 2ND LIEN	0.0000	296,296	294,852	301,481
IMG WORLDWIDE 5/14 COV-LITE TL	0.0000	995,649	996,259	1,001,125
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	1,250,000	1,250,000	1,255,800
INFOR (LAWSON) 2/17 (USD) B6	0.0000	1,166,069	1,169,797	1,162,792
INNOCOR 2/17 COV-LITE TL	0.0000	609,298	603,745	544,560
INSIGHT GLOBAL 5/17 TL	0.0000	458,216	456,385	461,653
INSTALLED BUILDING 3/17	0.0000	750,000	754,577	753,750
INTERIOR LOGIC 2/17 TLB	0.0000	403,977	390,968	401,957
INTERNET BRANDS 7/14 TL	0.0000	664,455	663,614	659,472
INTERNET BRANDS 8/17 COV-LITE	0.0000	2,216,734	2,205,909	2,201,948
INTRAWEST 7/17 (USD) COV-LITE	0.0000	543,765	543,494	544,673
INTRAWEST 7/17 (USD) TLB1	0.0000	1,029,682	1,029,226	1,034,192

	Coupon	Units	Cost	Market Value
IPREO 7/14 COV-LITE TLB	0.0000	1,945,300	1,939,783	1,932,325
IPS 12/16 TL	0.0000	995,000	981,687	1,004,950
JIMMY SANDERS 5/13 COV-LITE TL	0.0000	481,892	480,251	446,352
JMC STEEL 6/16 COV-LITE TLB	0.0000	1,538,443	1,530,668	1,544,212
KMG CHEMICALS 6/17 TL	0.0000	733,636	730,218	742,499
KRONOS 4/17 TLB	0.0000	1,838,177	1,835,001	1,847,864
LA QUINTA 2/14 COV-LITE TLB	0.0000	1,426,269	1,410,760	1,429,834
LANDRY'S 9/16 COV-LITE TLB	0.0000	819,209	815,603	823,420
LEARNING CARE 5/14 COV-LITE TL	0.0000	1,196,094	1,189,894	1,205,064
LEVEL 3 2/17 TLB	0.0000	1,504,886	1,504,519	1,503,712
LIGHTTOWER 4/13 TL	0.0000	1,422,591	1,420,015	1,423,487
MACDERMID 12/16 (USD) B5	0.0000	501,063	495,042	502,316
MACDERMID 3/17 (USD) B6	0.0000	498,750	501,638	501,244
MAXLINEAR 4/17 COV-LITE TLB	0.0000	452,941	450,802	454,074
MEDIWARE INFORMATION 2/17	0.0000	749,429	754,689	753,176
MGM RESORT 4/16 COV-LITE TLB	0.0000	825,135	823,527	827,511
MICRO FOCUS 4/17	0.0000	787,221	785,338	788,205
MICRO FOCUS 4/17 TLB2	0.0000	864,853	841,665	863,772
MICRO FOCUS 4/17(USD) TLB3	0.0000	116,569	116,291	116,715
MICROSEMI 12/15 TLB	0.0000	618,195	598,835	619,203
MILACRON 1/17 COV-LITE TLB	0.0000	783,563	780,952	786,501
MINERALS TECH 2/17 TLB	0.0000	685,577	681,543	689,005
MISSION BROADCASTING 6/17 TLB2	0.0000	214,169	214,659	214,666
MISYS 4/17 (USD) TL	0.0000	1,012,500	1,010,138	1,016,661
MISYS 4/17 2ND LIEN (USD)	0.0000	103,896	102,946	105,566
MONARCH 5/16 (USD) COV-LITE	0.0000	1,424,171	1,426,916	1,426,550
NEFF RENTAL 6/14 COV-LITE 2ND	0.0000	712,573	691,932	713,165
NEW ARCLIN 2/17 COV-LITE TL	0.0000	648,104	649,906	652,563
NEXSTAR BROADCASTING 6/17 TLB2	0.0000	334,778	337,707	335,555
NFP 1/17 COV-LITE TLB	0.0000	1,315,333	1,316,548	1,323,554
NORANDA ALUMINUM 3/13 ADD-ON B	0.0000	733,300	726,488	21,999
OCWEN FINANCIAL 12/16 TLB	0.0000	221,913	221,451	221,149
OMNITRACS 11/13 COV-LT 2ND LN	0.0000	500,000	499,446	500,210
ON SEMICONDUCTOR 3/17 COV-LITE	0.0000	610,586	603,319	612,430
ORIENT-EXPRESS HOTELS /	0.0000	1,500,000	1,492,979	1,500,945
P2 ENERGY 10/13 COV-LITE TL	0.0000	1,054,927	1,052,593	1,021,961
PACIFIC DRILLING 5/13 TL	0.0000	1,436,250	1,435,330	410,236
PENN ENGINEERING 6/17 USD	0.0000	750,000	753,521	751,643
PHARMERICA 9/17 TL	0.0000	734,848	733,011	738,751
PHILADELPHIA ENERGY SOLUTIONS	0.0000	2,159,839	2,156,423	1,749,469
PHOENIX SERVICES 11/13 TLB	0.0000	1,421,967	1,895,959	1,434,409
POST HOLDINGS 5/17 TLA	0.0000	902,283	900,179	904,034
PRESTIGE BRANDS 1/17 TLB4	0.0000	1,073,613	1,075,568	1,077,832
PRIMESOURCE 1/17 TL	0.0000	989,908	982,099	993,620
PROJECT ALPHA (QLIK) 3/17	0.0000	678,715	675,717	661,747
PROLAMINA 11/16 COV-LITE TL	0.0000	687,024	681,304	692,609
PROSPECT MEDICAL HOLDINGS 6/16	0.0000	748,111	756,701	757,462
QUALITY CARE PROPERTIES/HCP	0.0000	923,376	907,457	926,450
RCN CABLE 12/16 COV-LITE TL	0.0000	997,500	993,446	983,266
RE/MAX INTERNATIONAL 12/16	0.0000	1,219,577	1,218,170	1,224,150
REVLON 7/16 COV-LITE TLB	0.0000	750,634	747,436	671,352
REYNOLDS GROUP 1/17 (USD) TL	0.0000	1,488,769	1,492,295	1,494,128
RIVERBED TECHNOLOGY 5/16 TL	0.0000	1,440,519	1,440,770	1,405,313
ROYALTY PHARMA 3/17 B6 TLB	0.0000	1,497,494	1,506,003	1,501,237
RYMAN HOSPITALITY PROPERTIES	0.0000	1,496,250	1,500,949	1,503,731
SABRE 8/17 TLB	0.0000	750,000	749,123	753,233
SALLY BEAUTY 6/17 (FIXED) TLB	0.0000	500,000	501,841	498,750
SBA FINANCE 6/15 INCREMENTAL	0.0000	980,000	973,403	981,352
SEMINOLE HARD ROCK 5/13 TLB	0.0000	1,839,742	1,825,658	1,842,042
SMART & FINAL 11/12 COV-LITE T	0.0000	257,401	257,480	247,507
SOLENIS 7/14 (USD) COV-LITE	0.0000	750,000	677,567	744,998
SOLERA 3/16 (USD) COV-LITE TL	0.0000	259,105	259,105	259,737
SPRINT COMMUNICATIONS 2/17 TL	0.0000	1,755,401	1,758,558	1,756,507
SUTHERLAND GLOBAL SERVICES	0.0000	404,552	389,893	387,022
SYNCHRONOSS TECHNOLOGIES	0.0000	500,000	495,286	469,500
SYNIVERSE 6/13 INCREMENTAL TL	0.0000	1,892,560	1,892,560	1,828,686
TEAM HEALTH 1/17 TL	0.0000	1,496,250	1,492,936	1,467,268
TECOMET (SYMMETRY MEDICAL)	0.0000	452,381	453,206	454,928
TELENET 4/17 (USD) AI TL	0.0000	993,243	990,919	995,975
TEMPO ACQUISITION 5/17	0.0000	1,000,000	996,954	1,000,210
TRAVERSE MIDSTREAM 9/17 TL	0.0000	347,305	345,569	351,647
TRICORBRAUN 11/16 COV-LITE TL	0.0000	892,747	884,863	896,836

	Coupon	Units	Cost	Market Value
TRONOX FINANCE 9/17 COV-LITE	0.0000	3,000,000	2,985,000	3,010,620
TRUGREEN 7/17 TL	0.0000	592,871	585,987	599,541
UNIVAR 1/17 (USD) COV-LITE TLB	0.0000	989,987	990,985	993,086
UPC FINANCING 2/17 AP TL	0.0000	425,287	424,481	426,419
US FOODS 6/16 COV-LITE TLB	0.0000	1,235,630	1,235,630	1,242,623
US LBM 8/15 COV-LITE TL	0.0000	987,456	953,819	993,983
UTEX INDUSTRIES 5/14 COV-LITE	0.0000	826,496	823,695	743,847
VALEANT 3/15 F1 TLB	0.0000	1,484,915	1,481,373	1,511,050
VANTAGE SPECIALTY (2/12) TLB	0.0000	989,979	984,451	989,979
VANTIV 9/17 NEW TLB	0.0000	1,382,203	1,378,748	1,382,203
VANTIV 9/17 TLB1	0.0000	387,911	386,942	387,621
VERTIV 3/17 COV-LITE TLB	0.0000	1,250,000	1,249,939	1,258,850
VIRGIN MEDIA 12/16 COV-LT TL1	0.0000	1,600,000	1,598,641	1,605,408
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	1,500,000	1,499,369	1,498,695
WALL STREET SYSTEMS 8/16	0.0000	1,088,018	1,088,031	1,093,121
WALTER INVESTMENT 12/13	0.0000	2,542,455	2,539,433	2,328,152
WESTERN DENTAL 6/17 TLB	0.0000	418,823	419,692	420,917
WESTERN DIGITAL 3/17 (USD)	0.0000	1,640,435	1,609,808	1,649,048
WTG HOLDINGS 12/13 COV-LITE TL	0.0000	1,447,500	1,444,088	1,465,594
XPO LOGISTICS 3/17 TLB	0.0000	1,210,317	1,210,942	1,212,436
ZAYO 7/17 COV-LITE TLB2	0.0000	1,271,044	1,270,539	1,272,061
ZUFFA 8/16 TL	0.0000	0	0	0
Total of Senior Secured Loans			162,151,255	159,640,517
Total of Domestic Fixed Income Securities			1,277,174,427	1,277,226,582
International Securities				25.00%
ARGENTINA				
ARGENTINA TREASURY BOND BONCER	2.5000	99,850,000	6,981,716	6,726,616
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	2.1642	1,100,000	948,866	1,045,543
AUSTRALIA GOVERNMENT BOND REGS	2.9185	1,600,000	1,716,073	1,711,717
AUSTRALIA GOVERNMENT BOND REGS	3.5901	2,185,000	2,207,967	2,373,259
AUSTRALIA GOVERNMENT BOND REGS	6.7092	255,000	513,742	369,136
FORTESCUE 11/13 COV-LITE TL	0.0000	0	0	0
NEW SOUTH WALES TREASURY CORP	3.4925	1,380,000	1,212,003	1,538,412
SAI GLOBAL 12/16 (USD) TLB	0.0000	746,250	739,548	751,847
BERMUDA				
OAKTOWN RE LTD 1A M2 144A	5.2372	500,000	500,000	503,125
PARADIGM 7/12 COV-LITE TL	0.0000	955,000	955,000	704,313
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	49,465,000	42,056,219	51,159,376
CANADA				
BURGER KING 2/17 COV-LITE TLB3	0.0000	1,794,045	1,792,159	1,790,906
GOVERNMENT OF CANADA	1.2500	2,876,862	2,692,440	2,541,434
GOVERNMENT OF CANADA	1.5000	3,764,236	4,027,919	3,479,507
GOVERNMENT OF CANADA	2.0000	409,192	366,744	409,212
GOVERNMENT OF CANADA	3.0000	1,092,662	1,449,790	1,216,383
GOVERNMENT OF CANADA	4.0000	1,646,723	2,325,053	1,913,077
GOVERNMENT OF CANADA	4.2500	8,023,273	8,704,090	8,146,005
LIONS GATE 12/16 COV-LITE TLB	0.0000	916,508	918,664	923,382
SECURITIZED TERM A 1A A2A 144A	1.5100	2,043,881	2,042,614	2,042,724
SECURITIZED TERM A 1A A2A 144A	1.2840	1,002,532	1,001,915	1,001,962
TELESAT CANADA 2/17 TLB	0.0000	1,384,032	1,379,955	1,393,554
CAYMAN ISLANDS				
ALESCO PREFERRED F 12A A2 144A	1.7592	1,247,000	810,161	824,089
ALESCO PREFERRED FU 1A A2 144A	2.1992	642,000	479,052	577,259
ALESCO PREFERRED FU 8A B1 144A	2.1283	1,307,705	709,198	770,184
ARICENT 4/14 TL	0.0000	970,037	966,342	969,737
ATLAS SENIOR LOAN FU 2A E 144A	6.2611	300,000	301,445	300,268
AVAGO 8/16 COV-LITE TLB3	0.0000	249,373	248,125	253,426
BABSON CLO LTD 2013- IA E 144A	5.7626	200,000	196,392	197,069
BSPRT 2017-FL1 ISSU FL1 C 144A	5.5650	750,000	755,316	752,733

	Coupon	Units	Cost	Market Value
CARLYLE GLOBAL MARKE 2A D 144A	4.8150	300,000	302,017	300,390
CARLYLE GLOBAL MARKE 3A D 144A	5.9592	300,000	296,610	298,969
CENT CLO 18 LTD 18A E 144A	5.9125	250,000	232,742	245,455
CIFC FUNDING 2012- 2A B1R 144A	4.9678	300,000	300,847	300,476
CITCO 3/17 TL	0.0000	1,435,618	1,435,347	1,447,577
EMI MUSIC PUBLISHING 4/17 B5	0.0000	1,594,621	1,591,266	1,597,300
FINN SQUARE CLO LTD 1A D 144A	6.3783	318,000	305,142	318,286
FLATIRON CLO 2007-1 1A E 144A	6.3592	400,000	401,095	400,978
MADISON PARK FUNDING 5A D 144A	4.8172	400,000	401,410	400,560
MID OCEAN CBO 2000- 1A A2 144A	7.7254	1,428,547	511,027	320,709
MIDOCEAN CREDIT CLO 2A E 144A	6.6111	812,000	761,778	806,180
PREFERRED TERM SECURITIES 144A	1.7200	692,427	455,722	476,334
PREFERRED TERM SECURITIES 144A	3.1294	155,000	118,512	122,708
PREFERRED TERM SECURITIES 144A	1.9200	187,466	111,303	111,073
SUTHERLAND GLOBAL SERVICES	0.0000	94,170	90,758	90,090
VENTURE VIII CDO LTD 8A E 144A	5.5625	3,100,000	3,105,604	3,104,340
WASATCH LTD 1A C 144A	2.8591	1,100,000	1,068,607	1,092,465
COLOMBIA				
COLOMBIAN TES	3.0000	22,451,843,232	6,621,289	7,205,264
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	11,426,432	1,819,989	1,950,909
FRANCE				
ALLFLEX 7/13 TL	0.0000	1,435,969	1,436,752	1,443,148
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	1,195,886	1,275,061	1,439,083
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	6,167,187	7,860,517	8,351,784
FRENCH REPUBLIC GOVERNMENT REGS	4.5000	3,335,000	5,698,986	6,211,625
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	1,855,000	2,774,018	2,918,682
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	5,364,845	6,344,075	6,759,611
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	902,180	1,045,916	1,168,898
FRENCH REPUBLIC GOVERNMENT REGS	1.8000	13,903	21,800	23,752
FRENCH REPUBLIC GOVERNMENT REGS	1.8500	1,313,804	1,699,840	1,950,762
FRENCH REPUBLIC GOVERNMENT REGS	2.1000	4,838,408	6,385,023	6,861,213
FRENCH REPUBLIC GOVERNMENT REGS	2.2500	11,678,666	15,996,416	15,417,187
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	1,627,426	2,896,670	2,958,101
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	2,779,091	4,703,802	4,866,231
NUMERICABLE / YPSO 10/16 (USD)	0.0000	1,488,750	1,485,478	1,492,680
OBERTHUR 12/16 (USD) COV-LITE	0.0000	1,442,169	1,444,809	1,397,101
TECHNICOLOR 3/17 (USD) TLB	0.0000	497,500	496,350	495,634
GERMANY				
CERAMTEC 7/13 COV-LITE (USD)	0.0000	300,716	301,122	301,468
CERAMTEC 8/13 COV-LITE (USD)	0.0000	703,436	704,384	705,195
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	8,137,324	9,859,379	10,543,932
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	638,813	857,865	865,357
DEUTSCHE BUNDESREPUBLIK I REGS	1.7500	7,690,990	9,367,062	9,876,134
GREECE				
HELLENIC REPUBLIC GOVERNMENT B	0.0000	991,200	0	4,851
IRELAND				
ELIX AVIATION 2/17 SERIES B TL	0.0000	1,162,879	1,154,143	1,163,461
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.7500	30,500,000	8,437,673	8,974,905
ISRAEL GOVERNMENT BOND - CPI L	1.7500	10,000,000	3,008,680	3,139,897
ISRAEL GOVERNMENT BOND - CPI L	2.7500	1,000,000	300,654	331,739
ISRAEL GOVERNMENT BOND - GALIL	4.0000	4,950,000	2,111,759	2,105,635
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000	2,141,370	2,574,170	2,567,982
ITALY BUONI POLIENNALI DE 144A	1.2500	1,368,122	1,492,108	1,607,787
ITALY BUONI POLIENNALI DE 144A	2.3500	11,878,270	14,465,918	15,863,633
ITALY BUONI POLIENNALI DE 144A	1.3000	5,788,331	6,338,392	6,969,287
ITALY BUONI POLIENNALI DE REGS	1.2500	1,475,782	1,623,877	1,838,648
ITALY BUONI POLIENNALI DE REGS	2.3500	5,931,224	6,804,421	8,146,684
ITALY BUONI POLIENNALI DE REGS	2.5500	1,955,139	2,588,582	2,684,651

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE REGS	2.6000	10,786,206	13,668,708	14,653,714
ITALY BUONI POLIENNALI DE REGS	1.6500	5,891,238	6,534,278	7,361,354
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	3,337,261,716	31,275,874	30,790,080
JAPANESE GOVERNMENT CPI LINKED	1.2000	879,692,100	8,750,742	7,818,877
LUXEMBOURG				
ENDO PHARMACEUTICALS 4/17 TLB	0.0000	1,339,286	1,332,985	1,351,004
JBS USA 1/17 TLB	0.0000	1,073,397	1,073,397	1,059,979
TEAMVIEWER 1/17 (USD) TLB	0.0000	456,000	453,972	457,851
TRINSEO 8/17 COV-LITE TL	0.0000	1,000,000	1,000,000	1,005,000
MARSHALL ISLANDS				
ARCTIC LNG CARRIERS 5/17 TL	0.0000	750,000	750,000	755,160
OCEAN RIG 7/13 COV-LITE TLB1	0.0000	892,160	884,067	630,088
MEXICO				
MEXICAN UDIBONOS	2.0000	299,653,935	20,573,672	15,755,936
MEXICAN UDIBONOS	2.5000	222,849,431	17,326,701	12,078,366
MEXICAN UDIBONOS	4.0000	270,561,320	24,435,688	15,751,567
NETHERLANDS				
ATOTECH 1/17 COV-LITE TLB1	0.0000	500,000	502,901	501,250
AVAST SOFTWARE 3/17 (USD) TL	0.0000	518,912	516,776	520,697
NEW ZEALAND				
NEW ZEALAND GOVERNMENT BO REGS	2.5000	3,382,000	2,465,400	2,632,294
NEW ZEALAND GOVERNMENT BO REGS	3.0000	5,858,000	4,977,365	4,949,912
NEW ZEALAND GOVERNMENT BOND	2.5000	631,000	473,326	471,230
POLAND				
REPUBLIC OF POLAND GOVERNMENT	2.7500	11,593,000	3,191,600	3,451,590
PUERTO RICO				
EVERTEC 4/13 TLB	0.0000	1,440,000	1,440,000	1,335,600
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	276,085,961	32,559,277	24,012,987
SOUTH KOREA				
INFLATION LINKED KOREA TREASUR	1.1250	1,616,925,780	1,422,925	1,435,830
SPAIN				
SPAIN GOVERNMENT BOND 144A	5.1500	727,000	1,202,522	1,247,126
SPAIN GOVERNMENT INFLATIO 144A	0.5500	1,777,622	2,254,663	2,193,382
SPAIN GOVERNMENT INFLATIO 144A	1.0000	1,535,367	1,728,114	1,880,709
SPAIN GOVERNMENT INFLATIO 144A	0.6500	3,715,106	4,245,797	4,503,248
SPAIN GOVERNMENT INFLATION LIN	0.3000	2,200,504	2,394,053	2,752,309
SWEDEN				
SWEDEN INFLATION LINKED BOND	3.5000	18,663,828	3,536,063	3,530,472
SWEDEN INFLATION LINKED BOND	4.0000	21,450,072	3,945,987	3,173,224
THAILAND				
THAILAND GOVERNMENT BOND REGS	1.2000	96,088,500	2,753,183	2,849,968
THAILAND GOVERNMENT BOND REGS	1.2500	133,572,632	3,691,172	3,804,597
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	47,733,291	14,738,570	13,087,359
TURKEY GOVERNMENT BOND	3.0000	22,780,133	8,995,324	6,434,056
TURKEY GOVERNMENT BOND	4.0000	9,563,794	5,216,966	2,767,398
TURKEY GOVERNMENT BOND	2.7000	12,469,356	3,485,834	3,481,924
UNITED KINGDOM				
HYPERION INSURANCE 5/17 TLB	0.0000	603,347	602,024	610,587
IGLO BIRDS EYE 4/17 (USD)	0.0000	1,000,000	998,045	1,003,440
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	0.3750	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
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	0.1474	201,216,670	8,112,288	7,984,134
Total of International Securities			485,995,530	468,507,353

Cash Equivalent Securities

Master Notes/Money Markets

4.48%

	Coupon	Units	Cost	Market Value
BNY MELLON CASH RESERVE	0.1000	68,588	68,588	68,588
SWAP COLLATERAL WITH GOLDMAN	0.0000	10,000	10,000	10,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	-80,000	-80,000	-80,000
SWAP COLLATERAL WITH MORGAN	0.0000	50,000	50,000	50,000
U S TREASURY BILL	0.0000	34,545,000	34,373,858	34,373,858
UMC CASH SWEEP ACCOUNT	0.0000	45,757,976	45,757,976	45,757,976
Others (Payables, Receiveables, etc.)			1,722,233	3,728,533
Total of Master Notes/Money Markets			81,902,655	83,908,955
Total of Cash Equivalent Securities			81,902,655	83,908,955
Real Assets				2.16%
Real Assets				
HANCOCK TIMBERLAND XII LP	0.0000	34,094,906	31,703,199	34,094,906
JP MORGAN ASIAN INFRASTRUCTURE	0.0000	6,303,172	6,931,393	6,303,172
Total Real Assets			38,634,592	40,398,078
Total Real Assets			38,634,592	40,398,078
Derivatives				0.24%
Futures Contracts				
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	-13	0	11,781
90DAY BANK ACCEPT FUTURE (MSE)	0.0000	703	0	-386,459
CANADA 10YR BOND FUTURE (MSE)	0.0000	-15	0	32,143
EURO BUXL 30Y BND FUTURE (EUX)	0.0000	69	0	-241,925
EURO-BTP FUTURE (EUX)	0.0000	-59	0	78,817
EURO-BUND FUTURE (EUX)	0.0000	-116	0	186,828
EURO-OAT FUTURE (EUX)	0.0000	27	0	-30,323
SHORT EURO-BTP FUTURE (EUX)	0.0000	-78	0	-10,143
JPN 10Y BOND FUTURE (OSE)	0.0000	-10	0	63,430
BRENT CRUDE OIL FUTURE (ICE)	0.0000	270	0	827,258
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	23	0	-27,047
GAS OIL FUTURE (ICE)	0.0000	75	0	352,121
NICKEL FUTURE(LME)	0.0000	8	0	73,752
WHITE SUGAR FUTURE (ICE)	0.0000	18	0	-11,418
90DAY EURODOLLAR FUTURE (CME)	0.0000	-980	0	381,779
ALUMINUM HG FUTURE (LME)	0.0000	222	0	497,672
CATTLE FEEDER FUTURE (CME)	0.0000	47	0	55,760
COCOA FUTURE (NYB)	0.0000	63	0	31,179
COFFEE 'C' FUTURE (NYB)	0.0000	48	0	-64,667
COPPER FUTURE (CMX)	0.0000	49	0	70,978
COPPER FUTURE (LME)	0.0000	82	0	417,920
CORN FUTURE (CBT)	0.0000	367	0	-236,591
COTTON NO 2 FUTURE (NYB)	0.0000	64	0	-57,409
COTTON NO.2 FUTURE (NYB)	0.0000	9	0	-4,259
CRUDE OIL FUTURE (NYM)	0.0000	148	0	408,748
GAS OIL FUTURE (ICE)	0.0000	25	0	91,249
GAS OIL FUTURE (IPE)	0.0000	25	0	3,055
GASOLINE RBOB FUT (NYM)	0.0000	114	0	481,775
GOLD 100 OZ FUTURE (CMX)	0.0000	166	0	163,699
HEATING OIL FUTURE (NYM)	0.0000	73	0	389,221
KC HRW WHEAT FUTURE (CBT)	0.0000	73	0	-145,933
LEAD FUTURE (LME)	0.0000	34	0	62,475
LEAN HOGS FUTURE (CME)	0.0000	152	0	-18,748
LIVE CATTLE FUTURE (CME)	0.0000	234	0	31,655
NATURAL GAS FUTURE (NYM)	0.0000	307	0	-101,460
NICKEL FUTURE (LME)	0.0000	19	0	5,652
NICKEL FUTURE(LME)	0.0000	12	0	-24,831
PALLADIUM FUTURE (NYM)	0.0000	14	0	126,383
PLATINUM FUTURE (NYM)	0.0000	26	0	-21,685
RED WHEAT FUTURE (MGE)	0.0000	14	0	-64,153
SILVER FUTURE (CMX)	0.0000	61	0	259,204

	Coupon	Units	Cost	Market Value
SOYBEAN FUTURE (CBT)	0.0000	190	0	-39,127
SOYBEAN MEAL FUTURE (CBT)	0.0000	138	0	10,574
SOYBEAN OIL FUTURE (CBT)	0.0000	106	0	-58,528
SUGAR #11 WORLD FUTURE (NYB)	0.0000	171	0	-127,971
US 10YR NOTE FUT (CBT) DEC 17	0.0000	-498	-102,964	-217,875
US 10YR TREAS NTS FUT DEC 17	0.0000	166	129,142	10,375
US 10YR TREAS NTS FUTURE (CBT)	0.0000	33	0	-54,641
US 10YR ULTRA FUTURE (CBT)	0.0000	22	0	-31,922
US 5 YEAR NOTE FUTURE (CBT)	0.0000	7	0	-1,705
US TREAS BD FUTURE (CBT)	0.0000	-101	0	222,961
US ULTRA BOND (CBT)	0.0000	-82	0	212,360
WHEAT FUTURE (CBT)	0.0000	152	0	-92,245
WTI CRUDE FUTURE (NYM)	0.0000	182	0	675,324
ZINC FUTURE (LME)	0.0000	57	0	245,413
Total of Futures Contracts			26,177	4,410,477
Currency Options				-0.01%
USD/EUR SPOT OPTION 2017	0.0000	0	-10,276	-135,427
Total of Futures Contracts			-10,276	-135,427
Total of INFLATION PROTECTION FUND			1,883,723,104	1,874,316,018