

	Coupon	Units	Cost	Market Value
INFLATION PROTECTION FUND-I				66.92%
Domestic Fixed Income Securities				
Domestic Corporate & Other Bonds				
ALLY AUTO RECEIVABLES TRU 1 A2	2.1400	33,013	32,947	32,976
ALLY AUTO RECEIVABLES TRU 1 A3	1.7000	166,077	165,044	165,309
ALLY AUTO RECEIVABLES TRU 3 A2	2.7200	66,000	65,904	66,004
ALLY AUTO RECEIVABLES TRU 4 A3	1.7500	178,000	176,402	176,913
AMERICAN EXPRESS CREDIT AC 1 A	2.8426	356,000	356,211	356,147
AMERICAN EXPRESS CREDIT AC 4 A	1.6400	116,000	115,503	115,818
AMERICAN EXPRESS CREDIT AC 8 A	2.5926	489,000	488,695	489,193
BA CREDIT CARD TRUST A1 A	2.8626	289,000	289,474	289,116
BA CREDIT CARD TRUST A1 A1	1.9500	440,000	436,536	437,299
BAY CLUB 9/18 COV-LITE	0.0000	5,405	6,650	5,321
BMW VEHICLE OWNER TRUST A A2A	2.0900	69,679	69,482	69,557
CAPITAL ONE MULTI-ASSET A1 A1	2.9338	230,000	230,091	230,032
CAPITAL ONE MULTI-ASSET A4 A4	2.8326	344,000	344,719	344,321
CARMAX AUTO OWNER TRUST 2 1 A3	1.9800	141,463	140,426	140,796
CHASE FUNDING TRUST SERI 4 2A2	3.0855	34,708	33,812	33,966
CHASE ISSUANCE TRUST A1 A	2.8826	353,000	353,573	353,147
CHASE ISSUANCE TRUST A1 A	2.7726	476,000	476,760	476,647
CHASE ISSUANCE TRUST A5 A5	1.2700	100,000	99,209	99,618
CHASE ISSUANCE TRUST A5 A5	2.8538	356,000	356,510	356,051
CHRYSLER CAPITAL AU BA A3 144A	1.6400	64,150	63,864	63,957
CITIBANK CREDIT CARD ISS A4 A4	2.6935	445,000	446,665	445,220
CITIBANK CREDIT CARD ISS A9 A9	1.8000	270,000	268,286	268,935
CITIGROUP MORTGAGE LOA WFH1 M2	3.0316	14,464	14,434	14,468
CWHEQ REVOLVING HOME EQUI I 2A	2.7026	9,097	8,833	8,819
DISCOVER CARD EXECUTION A3 A3	2.7026	520,000	520,716	520,257
FORD CREDIT AUTO OWNER T B A2A	1.4900	15,483	15,453	15,474
FORD CREDIT AUTO OWNER TR A A3	1.6700	195,106	193,731	194,057
FORD CREDIT AUTO OWNER TR C A3	1.2200	104,807	103,942	104,158
GM FINANCIAL AUTOMOBILE 1 A2B	2.7274	90,000	90,024	90,000
GM FINANCIAL CONSU 1A A2B 144A	2.5751	0	0	0
GM FINANCIAL CONSU 2A A2A 144A	1.6100	6,465	6,454	6,462
GM FINANCIAL CONSUMER AU 1 A2A	2.0800	146,058	145,555	145,778
GM FINANCIAL CONSUMER AU 2 A2B	2.6074	390,335	390,345	390,409
GM FINANCIAL CONSUMER AU 3 A2A	2.7400	49,079	49,003	49,089
GM FINANCIAL CONSUMER AUT 4 A2	2.9300	99,011	98,975	99,169
HONDA AUTO RECEIVABLES 20 2 A2	2.6600	59,459	59,340	59,470
HONDA AUTO RECEIVABLES 20 2 A3	1.3900	42,373	42,237	42,298
HONDA AUTO RECEIVABLES 20 3 A2	2.6700	98,632	98,419	98,658
HUNTINGTON AUTO TRUST 1 A3	1.5900	39,863	39,715	39,780
HYUNDAI AUTO RECEIVABLES A A3	1.5600	44,967	44,822	44,880
INDYMAC INDX MORTGAGE AR29 A1	2.6466	34,767	32,662	32,782
JP MORGAN MORTGAGE ACQ CW2 AV4	2.6355	9,181	9,125	9,099
MERCEDES-BENZ AUTO LEASE A A2	3.0100	175,000	174,998	175,383
MERCEDES-BENZ AUTO RECEI 1 A2A	2.7100	312,407	311,876	312,503
MERCEDES-BENZ AUTO RECEIV 1 A3	1.2600	54,708	54,330	54,435
MERRILL LYNCH MORTGAGE HE2 A1B	3.4255	10,031	9,617	9,721
MORGAN STANLEY ABS CAP HE6 A2C	2.6355	142,355	68,780	70,274
NAVIENT STUDENT LOA 1A A1 144A	2.6666	22,211	22,211	22,207
NAVIENT STUDENT LOA 2A A1 144A	2.7255	80,726	80,381	80,714
NAVIENT STUDENT LOA 3A A1 144A	2.7766	139,735	139,706	139,714
NAVIENT STUDENT LOA 3A A2 144A	3.3355	268,729	269,988	270,046
NAVIENT STUDENT LOAN TRUS 8 A2	2.9166	91,939	91,961	91,960
NELNET STUDENT LOAN 1A A1 144A	2.8055	343,016	341,274	343,064
NISSAN AUTO RECEIVABLES 2 A A3	1.7400	211,804	210,063	210,657
NISSAN AUTO RECEIVABLES 2 B A3	1.3200	25,824	25,642	25,698
NISSAN AUTO RECEIVABLES 2 C A3	1.3700	22,825	22,765	22,795
NISSAN AUTO RECEIVABLES B A2A	1.5600	50,671	50,549	50,601
NISSAN AUTO RECEIVABLES C A2A	1.8900	81,430	81,151	81,241
TOYOTA AUTO RECEIVABLES 2 A A3	1.2500	18,300	18,255	18,281
TOYOTA AUTO RECEIVABLES 2 D A3	1.2300	113,053	112,380	112,515
TOYOTA AUTO RECEIVABLES A A2B	2.6326	350,000	350,135	350,134
TOYOTA AUTO RECEIVABLES C A2A	2.7700	56,000	55,876	56,051
TOYOTA AUTO RECEIVABLES D A2A	1.7400	105,669	105,323	105,441
U S TREASURY BOND	3.3750	210,000	220,975	233,715
USAA AUTO OWNER TRUST 201 1 A3	1.2000	4,607	4,600	4,604

	Coupon	Units	Cost	Market Value
VERIZON OWNER TRUS 1A A1B 144A	2.7474	140,000	139,979	140,042
VERIZON OWNER TRUST 1A A 144A	1.4200	77,985	77,649	77,796
VERIZON OWNER TRUST 1A A 144A	2.0600	125,000	124,152	124,613
VERIZON OWNER TRUST 2A A 144A	1.9200	100,000	99,331	99,441
VERIZON OWNER TRUST 2A A 144A	1.6800	109,133	108,575	108,740
VOLKSWAGEN AUTO LOAN ENH 2 A2A	3.0500	120,000	120,296	120,343
WORLD OMNI AUTO RECEIVAB D A2A	3.0100	225,000	225,462	225,649
WORLD OMNI AUTO RECEIVAB D A2B	2.6126	150,000	150,456	149,962
WORLD OMNI AUTO RECEIVABL A A2	2.1900	211,353	210,675	211,037
Total of Domestic Corporate & Other Bonds			11,059,961	11,080,823

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	6,313,888	6,108,825	6,244,928
US TREAS-CPI INFLAT	0.2500	1,451,288	1,391,974	1,435,508
US TREAS-CPI INFLAT	0.3750	3,754,529	3,586,309	3,724,934
US TREAS-CPI INFLAT	0.5000	61,224	58,853	61,063
US TREAS-CPI INFLAT	0.6250	4,994,044	4,876,525	5,003,771
US TREAS-CPI INFLAT	0.7500	2,673,589	2,504,560	2,651,836
US TREAS-CPI INFLAT	1.0000	1,323,103	1,262,668	1,351,030
US TREAS-CPI INFLAT	1.3750	534,585	551,804	590,327
US TREAS-CPI INFLAT	1.7500	174,209	184,749	192,330
US TREAS-CPI INFLAT	2.0000	221,925	236,399	244,775
US TREAS-CPI INFLAT	2.1250	1,006,681	1,184,730	1,258,408
US TREAS-CPI INFLAT	2.3750	694,003	763,803	792,682
US TREAS-CPI INFLAT	2.5000	181,710	206,312	215,279
US TREAS-CPI INFLAT	3.6250	191,410	233,949	242,899
US TREAS-CPI INFLAT	3.8750	107,174	135,795	141,537
US TREAS-CPI INFLAT	0.8750	1,183,293	1,207,073	1,218,885
WII USTPF UNIT	0.0000	5,590,450	56,262,015	58,070,027
Total of Inflation Protection Securities			80,756,341	83,440,218

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	100,000	95,824	94,500
ABC SUPPLY 3/18 COV-LITE TLB	0.0000	125,000	118,982	121,660
ABRA AUTO BODY/CALIBER	0.0000	0	0	0
ACRISURE 6/18 TLB	0.0000	100,000	94,536	98,458
ADVANCED COMPUTER 5/18 (USD)	0.0000	74,812	74,457	74,469
AIRXCEL 4/18 2ND LIEN COV-LITE	0.0000	50,000	46,131	44,000
AIRXCEL 4/18 COV-LITE TL	0.0000	50,000	47,115	45,959
ALLIANT INSURANCE 4/18	0.0000	125,000	118,568	119,923
AMC ENTERTAINMENT 3/19	0.0000	125,000	124,376	124,000
AMR 11/17 TLB	0.0000	125,000	119,255	122,500
AMR 5/18 TL	0.0000	25,000	23,415	24,290
AMR 6/17 TLB	0.0000	125,000	122,052	123,926
ARBY'S 1/18 COV-LITE TLB	0.0000	125,000	119,182	121,719
ASCEND PERFORMANCE TL 4/12 TLB	0.0000	150,000	147,903	149,625
ATHENAHEALTH 1/19 TLB	0.0000	129,191	126,703	127,253
ATKORE 12/16 COVE-LITE TL	0.0000	122,434	118,555	120,903
ATLANTIC AVIATION 11/18 TLB	0.0000	50,000	49,814	50,375
AVANTOR 9/17 (USD) COV-LITE TL	0.0000	91,000	91,056	91,076
BAY CLUB 9/18 COV-LITE TL	0.0000	119,296	116,844	117,432
BCP RENAISSANCE (ROVER) 9/17	0.0000	71,526	70,911	71,168
BEACON ROOFING 10/17 COV-LITE	0.0000	125,000	119,378	121,666
BELFOR 2/19 TLB	0.0000	31,500	31,345	31,736
BELRON 10/17 USD COV-LITE TLB	0.0000	125,000	120,982	123,438
BLOUNT 9/18 COV-LITE TLB	0.0000	24,938	24,605	24,896
BOYD 8/18 COV-LITE TLB	0.0000	25,000	23,535	24,021
BRAND ENERGY 6/17 COV-LITE TL	0.0000	125,000	120,278	119,496
BRICKMAN GROUP/BRIGHTVIEW	0.0000	100,000	95,579	99,208
BROOKS AUTOMATION 10/17	0.0000	150,000	147,576	147,000
CABLEVISION SYSTEMS 3/17 TLB	0.0000	99,746	94,905	96,772
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	100,000	98,809	100,667
CAPITAL AUTOMOTIVE 3/17 2ND	0.0000	25,000	24,625	24,953
CAPITAL AUTOMOTIVE 3/17 TL	0.0000	125,000	120,058	123,633
CARESTREAM 12/18 EXTENDED TL	0.0000	69,983	68,294	68,234
CHARTER COMM OPERATING 12/17	0.0000	125,000	119,758	124,063
CHASSIX 11/17 COV-LITE TLB	0.0000	50,000	49,888	49,625
CHROMAFLO TECHNOLOGIES 11/16	0.0000	100,000	97,271	98,875

	Coupon	Units	Cost	Market Value
COHU 9/18 COV-LITE TLB	0.0000	100,000	96,175	96,500
COMMSCOPE 1/19 TLB	0.0000	47,284	46,820	47,205
COMPASS DIVERSIFIED 4/18 TLB	0.0000	125,000	121,397	123,959
COMPUWARE 8/18 COV-LITE TLB	0.0000	67,500	66,601	67,458
CPI CARD GROUP 8/15 COV-LITE	0.0000	35,000	22,163	23,258
DEVRY EDUCATION/ADTALEM 3/18	0.0000	50,000	48,959	49,563
DOOSAN BOBCAT/DOOSAN INFRACORE	0.0000	100,000	95,227	98,025
DTZ/CUSHMAN 8/18 COV-LITE TLB	0.0000	150,000	143,495	148,500
DUPONT PERFORMANCE 5/17 TL	0.0000	125,000	117,831	122,141
DYNACAST 5/15 TLB1	0.0000	75,000	71,390	73,594
EMDEON 3/17 COV-LITE TLB	0.0000	130,000	123,343	128,172
EMPLOYBRIDGE 10/18 COV-LITE	0.0000	75,000	73,439	74,594
EPICOR 6/15 COV-LITE TL	0.0000	125,000	119,630	123,418
EURO GARAGES/EG GROUP 3/18 2ND	0.0000	50,000	49,276	49,750
EVOQUA WATER 12/17 COV-LITE TL	0.0000	100,000	97,004	98,750
EXTENDED STAY 5/18 TLB	0.0000	100,063	96,138	99,312
FASTENER ACQUISITION/	0.0000	50,000	46,376	46,500
FASTENER ACQUISITION/SOUTHERN	0.0000	50,000	47,178	48,750
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	50,000	48,095	49,313
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	50,000	48,095	49,313
FIRST DATA 11/17 TL	0.0000	75,000	71,723	74,765
FIRST DATA 6/17 TL	0.0000	72,021	69,337	71,840
FIRSTLIGHT FIBER 5/18 TL	0.0000	75,000	74,278	73,750
FLEXERA SOFTWARE 1/18 2ND LN	0.0000	25,000	24,638	24,719
FLYNN RESTAURANT 6/18 2ND LIEN	0.0000	50,000	48,186	47,750
FLYNN RESTAURANT 6/18 TL	0.0000	125,000	117,779	120,860
FOCUS FINANCIAL PARTNERS 6/18	0.0000	50,000	48,358	49,750
FOREST CITY 10/18 COV-LITE TLB	0.0000	50,000	50,044	50,125
FORTRESS INVESTMENT 6/18	0.0000	125,000	121,305	123,969
FOUNDATION BUILDING MATERIALS	0.0000	100,000	94,097	97,875
GLOBAL HEALTHCARE EXCHANGE	0.0000	75,000	70,838	73,313
GO DADDY 11/17 COV-LITE TLB	0.0000	100,000	95,521	99,181
GOLDEN NUGGET/LANDRYS 9/17	0.0000	75,000	72,838	74,192
GRAFTECH 2/18 COV-LITE TLB	0.0000	94,302	89,318	93,948
H.B. FULLER 10/17 COV-LITE TLB	0.0000	98,982	93,356	97,095
HANJIN/WILSHIRE GRAND 10/17	0.0000	75,000	74,175	74,063
HILEX POLY 12/16 COV-LITE TL	0.0000	124,683	117,663	120,578
HORNBLOWER 3/18 COV-LITE TL	0.0000	100,000	96,159	99,625
HOUGHTON 12/12 2ND LIEN (USD)	0.0000	50,000	49,564	49,750
HUDSON RIVER 10/18 TLB	0.0000	75,000	73,404	74,625
HYLAND SOFTWARE 10/18	0.0000	50,000	48,424	49,865
HYLAND SOFTWARE 5/17 2ND LIEN	0.0000	75,000	73,647	74,594
IMG WORLDWIDE 5/18 TLB	0.0000	115,079	107,785	108,845
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	87,625	84,962	87,231
INFOR (LAWSON) 2/17 (USD) B6	0.0000	100,000	96,011	99,453
INNOCOR 2/17 COV-LITE TL	0.0000	75,000	70,443	74,657
INOVALON HOLDINGS 4/18	0.0000	74,812	73,195	74,508
INSIGHT GLOBAL 5/18 TL	0.0000	100,000	97,212	99,250
INSTALLED BUILDING 6/18	0.0000	75,000	71,847	72,844
INTERNET BRANDS 8/17 COV-LITE	0.0000	100,000	94,974	98,501
INTRAWEST 7/17 (USD) TLB1	0.0000	150,000	143,781	149,016
ISTAR FINANCIAL 6/16 TLB	0.0000	150,000	144,429	148,688
JBS USA 1/18 TL	0.0000	75,000	72,382	74,410
JMC STEEL 6/16 COV-LITE TLB	0.0000	150,000	145,201	148,425
JOSTENS/CHAMP ACQUISITION	0.0000	50,000	48,613	49,969
K-MAC 3/18 2ND LIEN TL	0.0000	25,000	23,733	24,644
KOFAX 1/19 INCREMENTAL	0.0000	56,410	54,776	55,705
KRONOS 4/17 TLB	0.0000	123,780	119,797	122,507
L&W 5/18 TL	0.0000	75,000	72,887	73,875
LBM 2/18 TL	0.0000	100,000	95,339	95,850
LEARNING CARE 3/18 COV-LITE	0.0000	25,000	24,007	24,438
LEVEL 3 2/17 TLB	0.0000	150,000	142,672	148,094
LIFESCAN 6/18 TL	0.0000	75,000	70,869	72,000
LIQUIDNET HOLDINGS 7/17 TLB	0.0000	75,000	73,835	74,672
MAXLINEAR 4/17 COV-LITE TLB	0.0000	23,569	22,517	23,480
MEDIWARE INFORMATION 12/17	0.0000	75,000	73,475	73,781
MEDPLAST 6/18 2ND LIEN TL	0.0000	25,000	24,274	25,000
MESSER INDUSTRIES 10/18 (USD)	0.0000	125,000	118,574	122,266
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	47,500	44,977	45,323
MGM 6/18 TL	0.0000	50,000	48,135	49,625
MICRO FOCUS 4/17 COV-LITE TLB2	0.0000	74,811	71,387	72,941
MICRO FOCUS 6/17 (SEATTLE)	0.0000	74,811	69,745	72,791

	Coupon	Units	Cost	Market Value
MICROCHIP TECHNOLOGY 5/18 TLB	0.0000	95,047	90,095	93,883
MILACRON 1/17 COV-LITE TLB	0.0000	24,851	23,319	24,292
MILK SPECIALTIES 2/17 COV-LITE	0.0000	75,000	72,394	74,719
MILLERS ALE 5/18 TL	0.0000	100,000	99,060	98,000
MISTER CAR WASH 9/14 COV-LITE	0.0000	75,000	74,002	74,563
MONARCH 5/16 (USD) COV-LITE	0.0000	125,000	123,510	124,219
NEW ARCLIN 1/18 TL	0.0000	50,000	47,955	49,563
NEW ARCLIN 2/17 COV-LITE 2ND	0.0000	50,000	49,880	49,500
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	25,000	24,684	24,719
NFP 1/17 COV-LITE TLB	0.0000	125,000	118,308	120,313
OCWEN FINANCIAL 12/16 TLB	0.0000	25,000	24,608	24,875
OMNITRACS 3/18 COV-LITE TLB	0.0000	125,000	118,035	121,510
ON ASSIGNMENT 2/18 INCREMENTAL	0.0000	50,000	48,259	49,625
ORCHID ORTHOPEDIC 2/19 TL	0.0000	37,746	37,372	37,793
ORIENT-EXPRESS HOTELS /	0.0000	125,000	123,707	124,635
PENN ENGINEERING 6/17 USD	0.0000	75,000	72,372	74,625
PODS 5/18 TLB	0.0000	100,000	96,205	97,917
PQ CORP 2/18 (USD) COV-LITE	0.0000	125,000	120,283	123,438
PRESIDIO 12/17 COV-LITE TLB	0.0000	50,000	48,015	49,282
PRIMESOURCE 1/17 TL	0.0000	100,000	95,597	96,063
PRINCE MINERALS 3/18 2ND LIEN	0.0000	75,000	67,749	69,750
PRINCE MINERALS 3/18 COV-LITE	0.0000	75,000	68,508	72,782
PROLAMINA 11/16 COV-LITE TL	0.0000	50,000	47,788	48,203
PROMETRIC 1/18 COV-LITE TL	0.0000	125,000	120,352	122,969
PROSPECT MEDICAL 2/18 COV-LITE	0.0000	125,000	124,474	113,438
RE/MAX INTERNATIONAL 12/16	0.0000	100,000	97,149	98,875
REYNOLDS GROUP 1/17 (USD) TL	0.0000	125,000	119,118	123,438
ROYALTY PHARMA 3/17 B6 TLB	0.0000	75,000	72,541	74,531
RYMAN HOSPITALITY PROPERTIES	0.0000	0	0	0
SABRE 2/18 TLB	0.0000	75,000	72,559	74,367
SBA FINANCE 4/18 TLB	0.0000	125,000	119,802	122,228
SEAWORLD 3/17 B5 TLB	0.0000	50,000	47,736	49,456
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	100,000	95,460	97,771
SI GROUP/ADDIVANT 7/18 TL	0.0000	100,000	98,645	99,750
SITEONE LANDSCAPE 8/18	0.0000	100,000	97,696	99,063
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	50,000	47,994	47,750
SOLERA 3/16 (USD) COV-LITE TL	0.0000	25,000	23,603	24,766
SPRINT COMMUNICATIONS 2/17 TL	0.0000	150,000	142,736	145,875
SS&C TECHNOLOGIES 4/18 COV-	0.0000	146,425	138,180	145,072
SS&C TECHNOLOGIES 8/18 ADD-ON	0.0000	64	61	64
ST. GEORGE'S 6/18 TLB	0.0000	50,000	48,677	49,875
STEPSTONE 3/18 TLB	0.0000	50,000	49,040	49,875
STRATEGIC MATERIALS 11/17	0.0000	50,000	47,793	43,750
STYROLUTION 11/17 (USD) TLB	0.0000	75,000	71,426	73,969
SUNSOURCE 11/17 COV-LITE TL	0.0000	50,000	48,562	48,938
SUNSOURCE 4/18 2ND LIEN	0.0000	50,000	46,979	46,875
SUPERVALU/UNITED NATURAL FOODS	0.0000	75,000	66,346	64,425
TECTA AMERICA 12/18 COV-LITE	0.0000	50,000	49,035	48,750
TEMPO ACQUISITION 5/17	0.0000	100,000	95,706	98,975
TOPGOLF 2/19 TLB	0.0000	18,361	18,180	18,407
TRANSPLACE 9/17 TL	0.0000	100,000	97,938	99,375
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	43,041	42,854	42,933
TRICORBRAUN 11/16 COV-LITE TL	0.0000	75,000	73,397	74,585
TRONOX FINANCE 9/17 COV-LITE	0.0000	150,000	145,490	149,204
TRUGREEN 3/19 TLB	0.0000	46,914	46,652	46,972
UNITED RENTALS 10/18 TLB	0.0000	50,000	48,892	49,759
UNIVAR 11/17 (USD) COV-LITE	0.0000	50,835	48,624	50,199
UNIVERSAL SERVICES 7/15	0.0000	75,000	72,640	72,375
UPC FINANCING 10/17 (USD) AR	0.0000	125,000	119,270	124,705
VANTIV 5/18 COV-LITE TLB4	0.0000	0	0	0
VERTIV 3/17 COV-LITE TLB	0.0000	75,000	68,987	70,313
VIRTU 1/19 TLB	0.0000	71,688	71,338	71,778
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	100,000	94,545	97,302
WALKER & DUNLOP 11/18 TLB	0.0000	125,000	123,796	123,438
WALL STREET SYSTEMS 11/17	0.0000	0	0	0
WARNER MUSIC 6/18 COV-LITE TLF	0.0000	150,000	144,411	146,579
WESTERN DENTAL 12/18	0.0000	25,000	23,818	24,125
WESTERN DENTAL 12/18 TL	0.0000	50,000	47,161	48,750
WESTERN DIGITAL 5/18 TLB	0.0000	70,000	66,819	68,046
WRIGHT EXPRESS 7/17 COV-LITE	0.0000	199,744	197,840	197,604
WYNDHAM HOTELS 5/18 COV-LITE	0.0000	100,000	96,153	98,578
XPO LOGISTICS 2/18 COV-LITE	0.0000	100,000	96,930	98,213

	Coupon	Units	Cost	Market Value
XPO LOGISTICS 3/19 INCREMENTAL	0.0000	39,706	39,508	39,422
ZEST DENTAL 3/18 TL	0.0000	75,000	71,754	69,094
ZODIAC/FLUIDRA 3/18 (USD) TLB	0.0000	0	0	0
Total of Senior Secured Loans			14,328,052	14,589,466
Total of Domestic Fixed Income Securities			106,144,354	109,110,508
International Securities				24.52%
ARGENTINA				
ARGENTINA POM POLITICA MONETAR	54.4700	14,200,000	406,891	371,282
ARGENTINE REPUBLIC GOVERNMENT	6.8750	200,000	183,400	182,500
ARGENTINE REPUBLIC GOVERNMENT	5.6250	150,000	132,580	129,375
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	6.9040	20,000	23,386	25,702
AUSTRALIA GOVERNMENT BOND REGS	3.0035	130,000	130,048	136,820
AUSTRALIA GOVERNMENT BOND REGS	3.6945	170,000	167,004	174,187
AUSTRALIA GOVERNMENT BOND REGS	2.2268	85,000	77,926	82,724
AUSTRALIA GOVERNMENT BOND REGS	0.7742	1,340,000	977,738	1,016,301
AUSTRALIA GOVERNMENT BOND REGS	1.3355	95,000	75,711	80,905
NEW SOUTH WALES TREASURY CORP	3.5940	110,000	111,370	116,398
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	3,549,000	3,235,360	3,465,998
BRAZILIAN GOVERNMENT INTERNATI	2.6250	200,000	190,998	194,250
CANADA				
BURGER KING 2/17 COV-LITE TLB3	0.0000	175,000	166,800	172,083
CANADIAN PACER AUT 1A A2A 144A	2.7000	80,791	80,708	80,758
CANADIAN PACER AUTO 1A A3 144A	2.0500	113,557	113,086	113,127
EVERGREEN CREDIT CARD 1 A 144A	2.7326	305,000	305,103	305,078
EVERGREEN CREDIT CARD 2 A 144A	2.8226	240,000	239,848	240,287
GFL ENVIRONMENTAL 5/18	0.0000	125,000	116,640	120,605
GOVERNMENT OF CANADA	0.5000	10,279	6,945	7,757
GOVERNMENT OF CANADA	1.2500	281,728	231,573	255,123
GOVERNMENT OF CANADA	1.5000	300,469	256,402	279,804
GOVERNMENT OF CANADA	2.0000	30,030	27,495	29,767
GOVERNMENT OF CANADA	3.0000	149,170	149,194	160,605
GOVERNMENT OF CANADA	4.0000	153,502	157,697	168,413
GOVERNMENT OF CANADA	4.2500	424,614	361,844	379,500
HUB INTERNATIONAL 4/18 (USD)	0.0000	125,000	119,686	120,729
POWER SOLUTIONS 3/19 (USD) TLB	0.0000	106,803	105,956	105,535
SECURITIZED TERM A 2A A2A 144A	1.7750	7,931	7,917	7,925
SECURITIZED TERM AU 1A A3 144A	1.5240	25,883	25,816	25,850
SECURITIZED TERM AU 1A A3 144A	1.8900	68,981	68,683	68,790
TELESAT CANADA 2/17 TLB	0.0000	100,000	94,727	98,475
VALEANT 5/18 TLB	0.0000	143,809	138,305	142,782
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000	125,000	121,447	123,594
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.3750	200,000	203,929	205,500
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	893,995	144,593	144,768
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	7.5000	200,000	206,002	207,502
FRANCE				
ALLFLEX 7/13 TL	0.0000	125,000	125,963	124,558
FRENCH REPUBLIC GOVERNMEN 144A	2.0000	150,000	190,911	197,194
FRENCH REPUBLIC GOVERNMEN 144A	0.1000	508,759	599,911	621,760
FRENCH REPUBLIC GOVERNMEN 144A	0.7000	282,871	362,536	372,862
FRENCH REPUBLIC GOVERNMEN 144A	1.8000	187,963	303,810	312,489
FRENCH REPUBLIC GOVERNMEN REGS	0.1000	592,315	704,092	712,392
FRENCH REPUBLIC GOVERNMEN REGS	0.2500	171,932	209,588	210,689

	Coupon	Units	Cost	Market Value
FRENCH REPUBLIC GOVERNMENT REGS	1.1000	378,321	466,294	465,324
FRENCH REPUBLIC GOVERNMENT REGS	1.8500	1,998,444	2,783,293	2,819,527
FRENCH REPUBLIC GOVERNMENT REGS	2.1000	327,117	421,883	421,797
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	171,210	289,770	295,650
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	218,606	351,173	356,312
NUMERICABLE / YPSO / ALTICE	0.0000	150,394	140,624	142,522
OBERTHUR 12/16 (USD) COV-LITE	0.0000	125,000	121,433	122,113
TECHNICOLOR 3/17 (USD) TLB	0.0000	74,809	69,022	66,206
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	70,000	113,340	117,767
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	779,970	972,474	979,261
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	409,414	541,571	549,208
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.7500	3,200,000	884,780	951,002
ISRAEL GOVERNMENT BOND - CPI L	1.7500	300,000	88,378	94,017
ISRAEL GOVERNMENT BOND - CPI L	2.7500	100,000	30,805	32,639
ISRAEL GOVERNMENT BOND - CPI L	4.0000	1,500,000	689,648	754,267
ITALY				
ITALY BUONI POLIENNALI DE 144A	3.4500	220,000	237,326	247,210
ITALY BUONI POLIENNALI DE 144A	0.1000	279,482	311,528	313,177
ITALY BUONI POLIENNALI DE 144A	1.2500	844,082	887,848	884,374
ITALY BUONI POLIENNALI DE 144A	2.1000	122,372	145,219	146,064
ITALY BUONI POLIENNALI DE 144A	2.5500	184,057	223,677	217,866
ITALY BUONI POLIENNALI DE 144A	2.6000	797,171	969,880	973,709
ITALY BUONI POLIENNALI DE 144A	3.1000	549,920	694,776	697,083
ITALY BUONI POLIENNALI DE 144A	1.6500	121	140	139
ITALY BUONI POLIENNALI DE 144A	1.3000	451,202	493,540	493,882
ITALY BUONI POLIENNALI DE 144A	0.4500	64,875	72,691	71,220
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	367,276,981	3,445,168	3,446,920
LUXEMBOURG				
ALTISOURCE SOLUTIONS 3/18	0.0000	75,000	73,214	72,938
ENDO PHARMACEUTICALS 4/17	0.0000	125,000	118,439	122,480
NUMERICABLE / YPSO / ALTICE	0.0000	50,645	46,930	48,189
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000	50,000	48,586	49,896
TEAMVIEWER 1/17 (USD) TLB	0.0000	50,000	49,524	49,709
TRAVELPORT 3/18 COV-LITE TLB	0.0000	74,702	74,611	74,616
MARSHALL ISLANDS				
ARCTIC LNG CARRIERS 5/17 TL	0.0000	100,000	96,696	96,750
MEXICO				
CCP_IRS_P MXN-TIIE-BANXICO 28	8.5400	1,500,000	291	291
CCP_IRS_P MXN-TIIE-BANXICO 28	0.0100	-1,500,000	0	0
MEXICAN UDIBONOS	2.0000	31,303,140	1,481,950	1,516,881
MEXICAN UDIBONOS	2.5000	6,886,691	339,342	346,538
MEXICAN UDIBONOS	4.0000	34,433,454	1,715,095	1,748,966
MEXICAN UDIBONOS	4.5000	18,781,884	976,584	1,005,861
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000	150,000	144,634	147,657
AVAST SOFTWARE 4/18 (USD) TLB	0.0000	25,000	24,182	24,949
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000	240,000	190,730	211,212
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500	8,800,000	123,198	121,478
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	300,000	303,198	304,776
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	5,579,059	321,563	325,070
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	9,831,906	755,480	750,371
REPUBLIC OF SOUTH AFRICA GOVER	1.8750	9,355,421	572,326	571,443
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	0.7000	166,211	191,024	197,046
SPAIN GOVERNMENT INFLATIO 144A	1.0000	179,258	217,763	224,197

	Coupon	Units	Cost	Market Value
SPAIN GOVERNMENT INFLATIO 144A	1.8000	128,394	165,194	166,538
SPAIN GOVERNMENT INFLATIO 144A	0.6500	255,590	305,100	310,843
SPAIN GOVERNMENT INFLATION LIN	0.3000	600,210	709,196	708,169
SWEDEN				
SWEDEN INFLATION LINKED B 144A	3.5000	2,060,632	345,108	339,066
SWEDEN INFLATION LINKED BOND	0.1250	181,951	24,377	22,699
THAILAND				
IRS. P THB-THBFX-REUTERS 6M	1.9900	15,500,000	1,548	1,544
IRS_P THB-THBFX-REUTERS 6M	0.0100	-15,500,000	0	0
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	3,705,744	637,774	607,392
TURKEY GOVERNMENT BOND	3.0000	2,278,415	416,371	384,442
TURKEY GOVERNMENT BOND	2.7000	3,258,205	564,609	526,136
TURKEY GOVERNMENT INTERNATIONA	5.6250	500,000	497,506	493,347
UNITED KINGDOM				
CINEWORLD 2/18 (USD) COV-LITE	0.0000	47,727	45,104	46,562
EURO GARAGES/EG GROUP 3/18	0.0000	125,000	120,348	121,938
HYPERION INSURANCE 12/17 (USD)	0.0000	100,000	96,764	99,479
IGLO BIRDS EYE 12/17 (USD)	0.0000	100,000	95,020	97,900
INEOS 10/17 (USD) TLB	0.0000	65,076	61,507	63,796
LAIRD 5/18 TL	0.0000	75,000	82,321	73,454
V.SHIPS (AL MISTRAL)1/17 TLB	0.0000	50,000	47,411	46,563
VIRGIN MEDIA 11/17 (USD)	0.0000	100,000	94,993	98,857
Total of International Securities			39,281,517	39,972,034
Cash Equivalent Securities				8.59%
Master Notes/Money Markets				
BNY MELLON CASH RESERVE	0.6000	35,709	35,709	35,709
SWAP COLLATERAL WITH GOLDMAN	0.0000	15,000	15,000	15,000
U S TREASURY BILL	0.0000	3,190,000	3,166,689	3,168,797
WTU CASH SWEEP ACCOUNT	5.5818	8,233,450	8,233,450	8,233,450
Others (Payables, Receivables, etc.)			2,287,922	2,549,630
Total of Master Notes/Money Markets			13,738,771	14,002,587
Total of Cash Equivalent Securities			13,738,771	14,002,587
Derivatives				
Futures Contracts				-0.02%
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	-10	0	-14,659
CAN 10YR BOND FUTURE (MSE)	0.0000	-3	0	-3,773
EURO BUXL 30Y BND FUTURE (EUX)	0.0000	-2	0	-18,662
EURO-BTP FUTURE (EUX)	0.0000	-5	0	-17,011
EURO-BUND FUTURE (EUX)	0.0000	-2	0	-6,310
EURO-OAT FUTURE (EUX)	0.0000	-11	0	-41,894
JPN 10Y BOND FUTURE (OSE)	0.0000	-1	0	-4,743
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	2	0	-1,876
COPPER FUTURE (LME)	0.0000	2	0	4,350
WHITE SUGAR FUTURE (ICE)	0.0000	2	0	-2,056
ALUMINUM HG FUTURE (LME)	0.0000	14	0	7,825
BRENT CRUDE FUTURE (ICE)	0.0000	27	0	69,454
CATTLE FEEDER FUTURE (CME)	0.0000	4	0	3,422
COCOA FUTURE (NYB)	0.0000	6	0	840
COFFEE 'C' FUTURE (NYB)	0.0000	7	0	-28,420
COPPER FUTURE (CMX)	0.0000	8	0	15,034
COPPER FUTURE (LME)	0.0000	4	0	15,213
CORN FUTURE (CBT)	0.0000	42	0	-55,550
COTTON NO 2 FUTURE (NYB)	0.0000	8	0	18,293
GASOLINE RBOB FUTURE (NYM)	0.0000	8	0	20,444
GOLD 100 OZ FUTURE (CMX)	0.0000	15	0	-9,700
KC HRW WHEAT FUTURE (CBT)	0.0000	7	0	-22,975
LEAD FUTURE (LME)	0.0000	3	0	463

	Coupon	Units	Cost	Market Value
LEAN HOGS FUTURE (CME)	0.0000	9	0	33,857
LIVE CATTLE FUTURE (CME)	0.0000	22	0	2,261
LOW SU GASOIL G FUTURE (ICE)	0.0000	9	0	9,930
NATURAL GAS FUTURE (NYM)	0.0000	43	0	-20,132
NICKEL FUTURE (LME)	0.0000	1	0	-594
NY HARB ULSD FUTURE (NYM)	0.0000	5	0	18,354
PALLADIUM FUTURE (NYM)	0.0000	1	0	-179
PLATINUM FUTURE (NYM)	0.0000	3	0	4,604
RED WHEAT FUT (MGE)	0.0000	1	0	-575
SILVER FUTURE (CMX)	0.0000	6	0	-20,910
SOYBEAN FUTURE (CBT)	0.0000	21	0	-46,452
SOYBEAN MEAL FUTURE (CBT)	0.0000	8	0	-4,310
SOYBEAN OIL FUTURE (CBT)	0.0000	12	0	-13,650
SUGAR #11 WORLD FUTURE (NYB)	0.0000	25	0	-1,827
US 10YR ULTRA FUTURE (CBT)	0.0000	-1	0	297
US 2YR NOTE FUTURE (CBT)	0.0000	6	0	4,207
US 5YR NOTE FUTURE (CBT)	0.0000	-5	0	-2,109
US ULTRA BOND (CBT)	0.0000	1	0	2,625
WHEAT FUTURE (CBT)	0.0000	16	0	-40,570
WTI CRUDE FUTURE (NYM)	0.0000	31	0	77,988
ZINC FUTURE (LME)	0.0000	5	0	28,938
Total of Futures Contracts			0	-40,539
Total of INFLATION PROTECTION FUND-I			159,164,642	163,044,589.5