

INFLATION PROTECTION FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

67.99%

Domestic Corporate & Other Bonds

ALLY AUTO RECEIVABLES TRU 1 A3	1.7000	14,871	14,820	14,855
ALLY AUTO RECEIVABLES TRU 2 A2	2.3400	181,902	182,329	181,961
ALLY AUTO RECEIVABLES TRU 4 A2	1.9300	270,000	269,979	269,949
ALLY AUTO RECEIVABLES TRU 4 A3	1.7500	52,687	52,386	52,700
AMERICAN EXPRESS CREDIT AC 6 A	2.0400	205,000	205,438	205,266
ASCEND PERFORMANCE 8/19 TLB	0.0000	71,400	70,089	59,976
BANK OF THE WEST AUT 1 A2 144A	2.4000	221,693	222,199	221,419
BMW VEHICLE OWNER TRUST 2 A A2	2.0500	124,550	124,547	124,906
CAPITAL ONE MULTI-ASSET A2 A2	1.4440	440,000	442,434	437,849
CARMAX AUTO OWNER TRUST 2 1 A3	1.9800	40,873	40,686	40,746
CARMAX AUTO OWNER TRUST 4 A2B	1.0140	162,950	162,975	162,300
CCP_IRS_R_CPURNSA_US_CPI_URBA	0.0100	3,100,000	0	-107,305
CCP_IRS_R_US0003M	0.0000	60,000	0	-893
CCP_IRS_P_USD-LIBOR-BBA_3M_CM		4,420,500	0	76,899
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	0.0100	400,000	0	-3,187
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.7131	40,000	0	-3,051
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.7416	60,000	0	-5,061
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.6376	130,000	0	-7,307
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.2538	50,000	0	-1,725
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.0519	60,000	0	-424
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.1158	10,000	0	-262
CCP_IRS_R_USD-LIBOR-BBA_3M_CM	1.1951	137,000	0	-3,902
CHASE FUNDING TRUST SERI 4 2A2	1.0873	31,110	28,071	28,047
CHASE ISSUANCE TRUST A1 A1	1.0140	350,000	350,200	347,095
CHASE ISSUANCE TRUST A3 A3	1.3640	475,000	477,956	470,829
CITIBANK CREDIT CARD ISS A4 A4	1.2251	100,000	99,191	99,964
CITIGROUP COMMERCIAL MOR P3 A2	2.7430	81,711	82,031	81,799
CLAROS MORTGAGE 8/19 TLB	0.0000	99,750	100,098	76,808
CNH EQUIPMENT TRUST 2019- B A2	2.5500	187,954	188,734	188,133
CWHEQ REVOLVING HOME EQUI I 2A	1.0440	6,955	6,236	6,349
DELL EQUIPMENT FINA 1 A2B 144A	1.2200	12,513	12,503	12,502
DELL EQUIPMENT FINAN 2 A3 144A	2.1900	20,704	20,690	20,677
DIAMOND SPORTS/SINCLAIR/REGION	0.0000	113,581	113,611	87,458
DISCOVER CARD EXECUTION N A2 A	1.0840	250,000	250,578	246,299
FORD CREDIT AUTO OWNER T B A2B	0.9340	23,070	23,070	22,971
FORD CREDIT AUTO OWNER T C A2B	1.0040	230,000	230,000	227,970
FORD CREDIT AUTO OWNER TR A A3	1.6700	23,399	23,308	23,391
FORD CREDIT AUTO OWNER TR B A3	1.6900	94,859	94,438	94,376
GM FINANCIAL AUTOMOBILE 1 A2B	0.9583	49,941	49,776	49,812
GM FINANCIAL AUTOMOBILE 2 A2A	2.6700	166,917	167,404	166,918
GM FINANCIAL CONSUMER AU 3 A2A	2.7400	2,212	2,210	2,213
GM FINANCIAL CONSUMER AU 3 A2B	1.0241	124,653	123,734	124,219
GM FINANCIAL CONSUMER AUT 4 A2	2.9300	28,515	28,536	28,538
HONDA AUTO RECEIVABLES 20 3 A3	1.7900	62,409	62,156	62,345
HONDA AUTO RECEIVABLES 20 4 A2	2.9800	6,384	6,393	6,388
HYUNDAI AUTO RECEIVABLES A A2	2.6700	85,036	85,281	85,240
HYUNDAI AUTO RECEIVABLES B A2	3.0400	37,644	37,705	37,631
INDYMAC INDX MORTGAGE AR29 A1	0.6573	29,319	25,675	23,672
IRS P 1.2% R US0003M	0.0000	180,000	6,332	3,957
IRS P 1.23% R US0003M	0.0000	260,000	5,005	1,800
IRS P 1.246% R US0003M	0.0000	-313,000	-5,564	-11,675
IRS P 1.37% R US0003M	0.0000	-1,038,000	-4,905	-21,021
IRS P 1.39% R US0003M	0.0000	-250,000	-8,000	-45,796
IRS P 1.4% R US0003M	0.0000	-460,000	-10,921	-36,222
IRS P 1.61% P US0003M	0.0000	-900,000	-18,788	-85,826
IRS P 1.75% R US0003M	0.0000	600,000	6,166	1,602
IRS P 1.8% R US0003M	0.0000	81,000	5,168	4,016
IRS R 0.95% P US0003M	0.0000	185,000	3,355	7,322
IRS R 1% P US0003M	0.0000	-456,000	-479	-74
IRS R 1.05% P US0003M	0.0000	-984,000	-1,506	-136
IRS R 1.2% P US0003M	0.0000	180,000	6,332	11,664
IRS R 1.246% P US0003M	0.0000	-313,000	-5,564	-1,937
IRS R 1.37% P US0003M	0.0000	-1,038,000	-4,905	-128
IRS R 1.492% P US0003M	0.0000	107,000	5,620	8,845
IRS R 1.6% P US0003M	0.0000	-465,000	-8,131	-5,768
IRS R 1.61% P US0003M	0.0000	-900,000	-18,788	-3,976
IRS R 1.8% P US0003M	0.0000	81,000	5,353	10,846
IRS R 1.85% P US0003M	0.0000	-200,000	-3,480	-1,682
IRS R 1.9% P US0003M	0.0000	-460,000	-10,337	-3,487
IRS R 2% P US0003M	0.0000	-600,000	-11,927	-3,909
IRS R US0003M P 1.492%	0.0000	107,000	5,620	3,508
JP MORGAN MORTGAGE ACQ CW2 AV4	0.6373	2,759	2,490	2,739
MERCEDES-BENZ AUTO LEASE B A2	2.0100	145,000	144,994	144,854
MERCEDES-BENZ AUTO RECEI 1 A2A	2.7100	275	275	275
MERRILL LYNCH MORTGAGE HE2 A1B	1.4273	10,031	8,825	8,595
MISTER CAR WASH 5/19 DELAYED	0.0000	1,044	1,044	857
MMAF EQUIPMENT FINA AA A5 144A	2.5700	58,142	58,171	58,108
MORGAN STANLEY ABS CAP HE6 A2C	0.6373	136,786	59,526	55,957
NAVIENT PRIVATE EDU BA A1 144A	1.1640	35,026	30,919	34,981
NAVIENT PRIVATE EDUC D A1 144A	1.2140	87,965	87,961	86,969
NAVIENT STUDENT LOA 2A A1 144A	0.7573	92,827	92,827	92,112
NAVIENT STUDENT LOA 2A A2 144A	1.5373	243,461	244,765	240,901
NAVIENT STUDENT LOA 3A A2 144A	1.3373	91,278	76,746	91,177
NAVIENT STUDENT LOA BA A1 144A	1.2140	42,070	42,109	41,717

	Coupon	Units	Cost	Market Value
NISSAN AUTO LEASE TRUST 2 A A2	2.7100	234,519	235,110	235,156
NISSAN AUTO LEASE TRUST B A2A	2.2700	216,994	217,338	216,892
NISSAN AUTO RECEIVABLES 2 A A3	1.7400	54,339	54,078	54,264
NISSAN AUTO RECEIVABLES 2 B A2	2.5600	119,280	118,622	119,497
NISSAN AUTO RECEIVABLES A A2B	0.9640	152,707	151,186	152,513
SANTANDER RETAIL AUT A A2 144A	2.7200	445,397	443,033	445,203
SMB PRIVATE EDUCATI A A2B 144A	1.9640	88,002	88,450	87,848
SMB PRIVATE EDUCATIO C A1 144A	1.1140	37,883	37,880	37,844
SOFI PROFESSIONAL L E A2A 144A	1.8600	49,294	49,192	49,179
TOYOTA AUTO RECEIVABLES 2 D A2	1.9200	240,000	240,075	240,369
TOYOTA AUTO RECEIVABLES 2 D A2	2.9800	67,860	67,974	67,921
TOYOTA AUTO RECEIVABLES A A2B	0.9740	187,698	186,037	187,376
TOYOTA AUTO RECEIVABLES C A2A	2.7700	15,237	15,218	15,251
US FOODS 8/19 TLB	0.0000	46,422	46,407	42,151
VERIZON OWNER TRUS 3A A1A 144A	2.0600	68,819	68,534	68,819
VERIZON OWNER TRUS 3A A1B 144A	0.9883	101,955	100,984	101,552
VERIZON OWNER TRUST 1A A 144A	2.0600	30,738	30,686	30,737
VERIZON OWNER TRUST 2A A 144A	1.9200	73,821	73,713	73,568
VOLKSWAGEN AUTO LOAN ENH 1 A2A	2.8100	53,783	53,899	53,748
VOLKSWAGEN AUTO LOAN ENH 2 A2A	3.0500	60,154	60,247	60,169
VOLKSWAGEN AUTO LOAN ENH 2 A2B	0.8783	47,179	46,764	47,057
WORLD OMNI AUTO RECEIVAB C A2A	1.9600	80,000	80,121	79,210
WORLD OMNI AUTO RECEIVAB D A2A	3.0100	73,602	73,705	73,729
WORLD OMNI AUTO RECEIVAB D A2B	0.9540	94,865	93,960	94,717
WORLD OMNI AUTO RECEIVABL A A2	3.0200	56,102	56,296	56,220
WORLD OMNI AUTO RECEIVABL C A2	2.8000	2,022	2,024	2,022
Total of Domestic Corporate & Other Bonds			7,955,314	7,721,532

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	6,977,349	6,890,162	6,961,446
US TREAS-CPI INFLAT	0.2500	3,709,829	3,703,935	3,786,932
US TREAS-CPI INFLAT	0.3750	4,309,581	4,254,451	4,388,036
US TREAS-CPI INFLAT	0.5000	746,212	761,044	777,161
US TREAS-CPI INFLAT	0.6250	3,875,300	3,829,225	4,008,993
US TREAS-CPI INFLAT	0.7500	2,467,987	2,340,695	2,722,840
US TREAS-CPI INFLAT	1.0000	1,638,072	1,696,991	2,020,178
US TREAS-CPI INFLAT	1.3750	509,105	562,707	652,560
US TREAS-CPI INFLAT	1.7500	178,528	187,893	202,954
US TREAS-CPI INFLAT	2.0000	227,428	239,789	252,975
US TREAS-CPI INFLAT	2.1250	1,018,079	1,206,804	1,419,345
US TREAS-CPI INFLAT	2.3750	711,213	772,104	823,093
US TREAS-CPI INFLAT	2.5000	93,108	104,183	114,161
US TREAS-CPI INFLAT	3.6250	196,157	234,098	252,337
US TREAS-CPI INFLAT	0.8750	1,409,443	1,486,272	1,559,379
US TREAS-CPI INFLAT	3.3750	174,382	238,788	246,133
WII USTPF UNIT	0.0000	5,513,841	55,653,863	61,183,439
Total of Inflation Protection Securities			84,163,005	91,371,963

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	63,340	61,315	46,397
ABC SUPPLY 10/19 COV-LITE TL	0.0000	159,600	158,868	150,024
ACRISURE 1/20 TLB	0.0000	98,995	94,617	87,116
ADVANCED COMPUTER 9/19	0.0000	50,000	49,537	44,250
ADVISOR GROUP 7/19 TL	0.0000	59,232	57,155	43,585
AIRXCEL 4/18 2ND LIEN COV-LITE	0.0000	50,000	46,661	35,000
AIRXCEL 4/18 COV-LITE TL	0.0000	49,497	47,102	38,030
ALLIANT INSURANCE 4/18	0.0000	123,744	118,153	112,112
AMC ENTERTAINMENT 3/19	0.0000	109,368	108,933	79,736
AMR 11/17 TLB	0.0000	123,724	119,227	97,124
AOT BEDDING 11/16 COV-LITE TL	0.0000	58,814	42,884	23,085
ARAMARK 6/18 COV-LITE TLB	0.0000	110,625	110,178	102,881
ARAMARK SERVICES 12/19 B4 TL	0.0000	22,050	22,185	20,396
ARBY'S/INSPIRE BRANDS 1/20 COV	0.0000	118,175	107,648	90,774
ATHENAHEALTH 1/19 TLB	0.0000	144,507	141,684	134,391
ATKORE 12/16 COVE-LITE TL	0.0000	116,944	114,017	99,013
ATLANTIC AVIATION 11/18 TLB	0.0000	49,500	49,343	47,025
AUTHENTIC BRANDS 9/17 COV-LITE	0.0000	45,436	45,381	35,838
AUTODATA 5/19 COV-LITE TLB	0.0000	64,043	63,453	52,729
AVANTOR 9/17 (USD) COV-LITE TL	0.0000	42,745	42,766	40,180
AVOLON 2/20 TLB4	0.0000	88,200	87,980	75,301
BAY CLUB 9/18 COV-LITE TL	0.0000	123,502	126,349	100,036
BCP RENAISSANCE (ROVER) 9/17	0.0000	70,807	70,308	35,049
BEACON ROOFING 10/17 COV-LITE	0.0000	123,741	119,125	111,521
BELFOR 4/19 TLB	0.0000	31,343	31,207	29,775
BELRON 10/17 USD COV-LITE TLB	0.0000	99,275	96,647	93,318
BERRY PLASTICS 12/19 (USD) TLY	0.0000	99,438	99,220	93,969
BLACKSTONE CQP 5/19 TLB	0.0000	67,782	67,656	52,734
BLOUNT 9/18 COV-LITE TLB	0.0000	24,688	24,439	20,573
BOYD 8/18 COV-LITE TLB	0.0000	74,373	72,035	54,478
BRAND ENERGY 6/17 COV-LITE TL	0.0000	63,581	61,633	50,537
BRICKMAN GROUP/BRIGHTVIEW	0.0000	98,995	95,294	92,808
BROOKS AUTOMATION 10/17	0.0000	37,879	37,376	34,848
CABLEVISION SYSTEMS 3/17 TLB	0.0000	98,731	94,686	93,959
CABLEVISION SYSTEMS/ALTICE USA	0.0000	27,152	27,152	25,885
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	69,692	68,986	62,026
CAMBREX 12/19 COV-LITE TL	0.0000	90,000	88,287	75,150
CARESTREAM 12/18 EXTENDED TL	0.0000	58,332	57,658	52,732
CENTURYLINK 1/20 COV-LITE TLB	0.0000	103,471	102,002	96,035

	Coupon	Units	Cost	Market Value
CHARTER COMM OPERATING 10/19	0.0000	131,722	128,575	126,068
CHASSIX 11/17 COV-LITE TLB	0.0000	49,495	49,448	34,482
CINEWORLD 9/19 INCREMENTAL TL	0.0000	7,973	7,936	4,965
CLEAR CHANNEL 8/19 COV-LITE	0.0000	95,084	94,864	79,871
COHU 9/18 COV-LITE TLB	0.0000	98,997	95,787	69,298
COMMSCOPE 1/19 TLB	0.0000	116,991	116,453	109,971
COMPUWARE 8/18 COV-LITE TLB	0.0000	59,465	58,618	56,095
CREATIVE ARTISTS 11/19 COV-LIT	0.0000	90,000	89,357	77,850
DAVITA 1/20 TLB	0.0000	124,688	124,891	118,064
DEVRY EDUCATION/ADTALEM 3/18	0.0000	49,497	48,636	43,888
DTZ/CUSHMAN 1/20 COV-LITE TLB	0.0000	148,496	142,914	129,563
DUPONT PERFORMANCE 5/17 TL	0.0000	108,192	102,631	101,159
DYNACAST 5/15 TLB1	0.0000	74,221	71,895	48,243
ELANCO ANIMAL HEALTH 2/20 TLB	0.0000	25,515	25,515	24,112
EMDEON 3/17 COV-LITE TLB	0.0000	106,424	103,194	100,039
EMPLOYBRIDGE 10/18 COV-LITE	0.0000	50,874	49,988	39,681
EPICOR 6/15 COV-LITE TL	0.0000	124,076	120,405	112,909
EVOQUA WATER 2/20 COV-LITE TL	0.0000	88,302	86,061	79,619
EXTENDED STAY 9/19 COV-LITE	0.0000	71,816	69,555	63,377
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	49,496	47,992	42,402
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	49,496	47,992	42,402
FILTRATION GROUP 3/18 (USD) TL	0.0000	71,613	71,765	61,856
FIRSTLIGHT FIBER 5/18 TL	0.0000	74,248	73,646	58,656
FLEXERA SOFTWARE 1/18 COV-LITE	0.0000	47,899	47,921	42,989
FLYNN RESTAURANT 6/18 2ND LIEN	0.0000	50,000	48,434	35,000
FLYNN RESTAURANT 6/18 TL	0.0000	123,744	117,716	96,520
FOCUS FINANCIAL PARTNERS 1/20	0.0000	101,237	99,923	90,438
FOREST CITY 11/19 TLB	0.0000	79,391	79,639	67,482
FORTRESS INVESTMENT 6/18	0.0000	90,532	88,565	86,685
FOUNDATION BUILDING MATERIALS	0.0000	99,000	94,052	85,388
GENESEE & WYOMING 11/19 COV-LI	0.0000	92,030	92,103	87,716
GLOBAL HEALTHCARE EXCHANGE	0.0000	74,048	70,707	68,495
GO DADDY 11/17 COV-LITE TLB	0.0000	117,589	114,927	111,857
GRAFTECH 2/18 COV-LITE TLB	0.0000	106,327	101,626	91,441
HANJIN/WILSHIRE GRAND 10/17	0.0000	75,000	74,706	58,500
HCA 10/19 B12 TLB	0.0000	94,853	95,532	89,558
HILEX POLY 12/16 COV-LITE TL	0.0000	112,004	107,000	101,364
HORNBLOWER 3/18 COV-LITE TL	0.0000	99,748	96,546	54,861
HUDSON RIVER 2/20 TLB	0.0000	74,063	72,717	65,545
HYLAND SOFTWARE 10/18	0.0000	88,517	87,167	81,877
IMG WORLDWIDE 5/18 TLB	0.0000	141,949	135,594	111,252
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	86,738	84,552	78,209
INC RESEARCH / INVENTIV HEALTH	0.0000	88,200	87,468	80,924
INFOR (LAWSON) 2/17 (USD) B6	0.0000	130,828	129,077	125,399
INOVALON HOLDINGS 2/20	0.0000	70,224	68,923	64,431
INSIGHT GLOBAL 5/18 TL	0.0000	98,995	96,679	78,145
INSTALLED BUILDING 12/19 COV-L	0.0000	30,870	30,870	26,008
INTERNET BRANDS 8/17 COV-LITE	0.0000	98,987	94,502	83,248
INTRAWEST 7/17 (USD) TLB1	0.0000	148,485	143,465	133,636
ISTAR FINANCIAL 6/16 TLB	0.0000	114,080	110,830	101,531
JBS USA 4/19 TLB	0.0000	80,905	80,839	75,299
JMC STEEL/ZEKELMAN 1/20 TL	0.0000	132,300	132,300	120,393
K-MAC 3/18 2ND LIEN TL	0.0000	24,583	23,514	17,208
K-MAC 3/18 TL	0.0000	49,603	49,189	38,732
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000	99,244	99,244	73,540
KOFAX 1/19 INCREMENTAL	0.0000	55,846	54,607	48,028
KRONOS 4/17 TLB	0.0000	78,792	77,380	71,521
L&W 5/18 TL	0.0000	74,246	72,493	59,397
LBM 2/18 TL	0.0000	98,989	95,716	87,440
LEARNING CARE 3/18 COV-LITE	0.0000	24,748	23,927	19,389
LEVEL 3 11/19 COV-LITE TLB	0.0000	169,198	165,059	157,354
LIFESCAN 6/18 TL	0.0000	16,765	16,007	13,119
LIQUIDNET HOLDINGS 7/17 TLB	0.0000	50,676	50,037	43,074
LIVE NATION 10/19 TLB	0.0000	87,980	88,402	75,809
LUMOS NETWORKS 10/17 COV-LITE	0.0000	67,389	67,286	58,965
MAXLINEAR 4/17 COV-LITE TLB	0.0000	20,229	19,500	17,195
MEDIWARE INFORMATION 12/17	0.0000	99,177	97,557	85,292
MEDPLAST 6/18 2ND LIEN TL	0.0000	25,000	24,373	17,188
MESSER INDUSTRIES 10/18 (USD)	0.0000	96,795	93,625	85,567
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	47,500	45,319	40,375
MGM 6/18 TL	0.0000	49,499	47,945	44,054
MICRO FOCUS 4/17 (USD)	0.0000	10,671	10,084	9,455
MICRO FOCUS 4/17 COV-LITE TLB2	0.0000	70,433	68,419	66,031
MICRO FOCUS 6/17 (SEATTLE)	0.0000	72,252	68,272	64,015
MICROCHIP TECHNOLOGY 5/18 TLB	0.0000	104,463	100,924	100,285
MILK SPECIALTIES 2/17 COV-LITE	0.0000	73,682	71,699	50,104
MILLERS ALE 5/18 TL	0.0000	98,995	98,216	69,296
MISTER CAR WASH 5/19 TLB	0.0000	43,110	43,017	35,380
MONARCH 5/16 (USD) COV-LITE	0.0000	100,070	99,148	77,054
NAVICURE/WAYSTAR 9/19 TLB	0.0000	16,271	16,195	14,888
NEW ARCLIN 1/18 TL	0.0000	50,000	48,369	42,287
NEW ARCLIN 2/17 COV-LITE 2ND	0.0000	50,000	49,901	40,000
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	24,749	24,484	21,656
NFP 2/20 COV-LITE TL	0.0000	123,724	118,330	105,578
OMNITRACS 3/18 COV-LITE TLB	0.0000	74,728	71,247	64,640
ON SEMICONDUCTOR 9/19 TLB	0.0000	132,529	133,229	123,914
ORYX SOUTHERN/ORYX MIDSTREAM	0.0000	67,110	66,912	40,266
PENN ENGINEERING 6/17 USD	0.0000	62,973	61,182	54,471
PHARMACEUTICAL PRODUCT 3/18	0.0000	44,134	44,041	42,006
PIKE 7/19 COV-LITE TL	0.0000	62,874	62,732	58,159
PLASTIPAK PACKAGING 4/18	0.0000	8,850	7,412	7,938
PODS 5/18 TLB	0.0000	98,988	95,888	87,604

	Coupon	Units	Cost	Market Value
PQ CORP 2/18 (USD) COV-LITE	0.0000	79,877	77,346	73,288
PRESS GANEY 7/19 TLB	0.0000	50,321	50,332	45,792
PRIMESOURCE 1/17 TL	0.0000	129,000	125,071	105,780
PRINCE MINERALS 3/18 2ND LIEN	0.0000	62,296	57,100	31,148
PROMETRIC 1/18 COV-LITE TL	0.0000	107,945	104,591	80,959
PUG/VIAGOGO/STUBHUB 1/20 (USD)	0.0000	88,200	87,767	74,970
RADIOLOGY PARTNERS 7/18	0.0000	24,040	23,506	19,664
REYNOLDS GROUP 1/17 (USD) TL	0.0000	123,724	119,391	116,610
REYNOLDS GROUP 1/20 TLB	0.0000	81,673	81,573	76,527
ROYALTY PHARMA/RPI 1/20 NEW	0.0000	41,036	41,036	37,753
SABRE 2/18 TLB	0.0000	49,872	50,371	41,519
SBA FINANCE 4/18 TLB	0.0000	123,744	119,423	116,690
SEAWORLD 3/17 B5 TLB	0.0000	68,269	66,470	55,597
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	99,000	95,174	87,038
SELECT MEDICAL 2/17 COV-LITE	0.0000	87,489	87,489	82,677
SERVICEMASTER 10/19 TLB	0.0000	65,000	64,925	61,555
SI GROUP/ADDIVANT 7/18 TL	0.0000	74,339	73,485	64,304
SITEONE LANDSCAPE 8/18	0.0000	98,995	97,120	89,590
SOLARWINDS 3/18 TLB	0.0000	109,914	110,008	101,854
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	30,000	29,023	20,000
SOLERA 3/16 (USD) COV-LITE TL	0.0000	145,060	143,414	135,269
SPRINT COMMUNICATIONS 2/17 TL	0.0000	148,473	142,743	147,360
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000	128,897	124,880	120,197
ST. GEORGE'S 6/18 TLB	0.0000	44,712	43,717	42,700
STARWOOD PROPERTY 7/19 TLB	0.0000	52,752	52,633	45,895
STEPSTONE 3/18 TLB	0.0000	49,496	48,705	45,537
STERIGENICS-NORDION/SOTERA 11/	0.0000	89,775	89,424	77,740
STRATEGIC MATERIALS 11/17	0.0000	49,495	47,695	29,697
STYROLUTION 1/20 (USD) TLB	0.0000	58,434	56,105	51,568
SUMMIT MATERIALS 11/17	0.0000	123,329	123,138	106,802
SUNSOURCE 11/17 COV-LITE TL	0.0000	49,495	48,319	39,596
SUNSOURCE 4/18 2ND LIEN	0.0000	50,000	47,394	38,250
SUPERVALU/UNITED NATURAL FOODS	0.0000	117,850	101,661	100,173
TACALA 1/18 COV-LITE TL	0.0000	74,432	74,045	58,925
TECTA AMERICA 12/18 COV-LITE	0.0000	30,396	29,897	26,445
TELENET 1/20 (USD) AR TL	0.0000	61,740	61,586	56,245
TEMPO ACQUISITION 5/17	0.0000	123,921	120,467	110,290
TI AUTOMOTIVE 6/15 (USD) TL	0.0000	44,111	43,008	39,479
TOPGOLF 2/19 TLB	0.0000	18,223	18,069	14,609
TRANSPLACE 9/17 TL	0.0000	98,992	97,319	79,194
TRANSUNION 11/19 B5 COV-LITE	0.0000	111,683	111,713	106,601
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	42,609	42,457	23,435
TRONOX FINANCE 9/17 COV-LITE	0.0000	74,149	72,323	64,562
TRUGREEN 3/19 TLB	0.0000	71,436	71,187	64,650
ULTIMATE SOFTWARE 3/19	0.0000	120,880	121,179	112,216
UNIVAR 11/17 (USD) COV-LITE	0.0000	67,715	66,951	63,313
UNIVERSAL SERVICES 6/19	0.0000	96,748	96,156	89,008
UPC FINANCING 1/20 (USD)	0.0000	32,006	31,926	29,046
US FOODS 6/16 COV-LITE TLB	0.0000	65,979	66,216	60,811
VEEAM SOFTWARE 2/20 TLB	0.0000	24,975	24,975	23,852
VERINT SYSTEMS 1/18 COV-LITE	0.0000	88,500	86,288	84,518
VERTIV 2/20 COV-LITE TLB	0.0000	71,558	71,201	61,540
VIRGIN MEDIA 10/19 COV-LITE	0.0000	86,460	82,830	79,543
VIRTU 3/19 TLB	0.0000	74,069	73,832	67,217
VIRTUS INVESTMENT 6/17 TLB	0.0000	57,322	57,424	50,634
WALKER & DUNLOP 12/19 TLB	0.0000	124,063	122,996	117,859
WARNER MUSIC 6/18 COV-LITE TLF	0.0000	150,000	145,614	145,500
WESTERN DENTAL 12/18	0.0000	24,750	23,851	18,563
WESTERN DENTAL 12/18 TL	0.0000	49,492	47,332	48,750
WESTERN DIGITAL 5/18 TLB	0.0000	26,550	22,568	25,488
WRIGHT EXPRESS 5/19 COV-LITE	0.0000	98,996	98,194	85,334
XPO LOGISTICS 2/18 COV-LITE	0.0000	125,000	122,461	117,858
ZAYO 2/20 (USD) COV-LITE TL	0.0000	86,154	85,939	80,985
ZEST DENTAL 3/18 TL	0.0000	52,271	50,383	45,345
Total of Senior Secured Loans			14,983,940	13,293,369
Total of Domestic Fixed Income Securities			107,102,258	112,386,864
International Securities				23.14%
ARGENTINA				
ARGENTINA POM POLITICA MONETAR	50.5761	100,000	428	1,013
ARGENTINA TREASURY BILL	0.0000	665,800	20,533	9,561
ARGENTINA TREASURY BOND BONCER	1.0000	273,306	4,415	4,278
ARGENTINE BONOS DEL TESORO	15.5000	1,120,000	4,441	6,871
BONOS DEL TESORO NACIONAL EN P	36.8596	24,110,000	494,201	263,978
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.0563	130,000	126,923	120,738
AUSTRALIA GOVERNMENT BOND REGS	3.7596	170,000	159,550	149,426
AUSTRALIA GOVERNMENT BOND REGS	1.0306	90,000	75,321	62,596
AUSTRALIA GOVERNMENT BOND REGS	2.2662	85,000	77,003	72,907
AUSTRALIA GOVERNMENT BOND REGS	0.7879	167,056	121,365	112,194
AUSTRALIA GOVERNMENT BOND REGS	1.3590	95,000	75,459	71,822
NEW SOUTH WALES TREASURY CORP	3.6575	110,000	105,999	99,749
TICKETEK 11/19 (USD) TLB	0.0000	73,059	72,364	55,525
BERMUDA				
GARDNER DENVER/INGERSOLL-RAND	0.0000	88,200	88,090	82,467
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	3,549,000	2,944,718	2,696,212
CCP_ZCS. P BRL-CDI 1D CME	6.9900	800,000	98	-1,278

	Coupon	Units	Cost	Market Value
CCP_ZCS. P BRL-CDI 1D CME	6.3500	2,800,000	0	-20,245
CCP_ZCS. P BRL-CDI 1D CME	5.6000	1,100,000	0	-7,208
CCP_ZCS. R BRL-CDI 1D CME	0.0100	23,900,000	0	654
CANADA				
BURGER KING/RESTAURANT BRANDS	0.0000	190,033	186,120	174,831
CANADIAN PACER AUT 2A A2A 144A	3.0000	16,004	16,037	15,980
CANADIAN PACER AUT 2A A2B 144A	0.8983	103,025	102,866	102,748
CANADIAN PACER AUTO 1A A3 144A	2.0500	9,264	9,245	9,245
CARDS II TRUST 1A A 144A	1.0546	150,000	148,278	149,858
EVERGREEN CREDIT CARD 1 A 144A	1.2940	410,000	410,036	388,939
EVERGREEN CREDIT CARD 2 A 144A	1.1640	240,000	237,715	238,719
GFL ENVIRONMENTAL 5/18	0.0000	78,779	74,342	76,022
GOLDEN CREDIT CARD T 1A A 144A	1.2640	220,000	219,748	214,540
GOVERNMENT OF CANADA	0.5000	89,461	71,834	64,974
GOVERNMENT OF CANADA	1.2500	210,799	176,006	180,682
GOVERNMENT OF CANADA	1.5000	313,569	270,194	273,769
GOVERNMENT OF CANADA	2.0000	92,243	91,183	85,624
GOVERNMENT OF CANADA	3.0000	152,736	149,696	151,856
GOVERNMENT OF CANADA	4.0000	254,466	264,797	256,853
GOVERNMENT OF CANADA	4.2500	337,084	306,454	290,747
HUB INTERNATIONAL 4/18 (USD)	0.0000	86,840	83,749	80,675
MASTER CREDIT CARD T 3A A 144A	1.0128	260,000	259,039	258,557
POWER SOLUTIONS 4/19 (USD)	0.0000	146,436	145,797	133,257
TRILLIUM CREDIT CARD 2A A 144A	0.8373	130,000	127,196	128,825
VALEANT 11/18 INCREMENTAL TL	0.0000	22,050	22,183	20,837
VALEANT 5/18 TLB	0.0000	134,805	131,131	127,559
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000	123,728	120,985	101,457
CHILE				
CCP_IRS. P CLP-CLICP-BLOOMBERG	2.9050	30,900,000	0	659
IRS. P CLP-CLICP-BLOOMBERG 6M	3.3900	122,600,000	0	11,230
IRS. P CLP-CLICP-BLOOMBERG 6M	3.8500	57,200,000	0	6,808
COLOMBIA				
CCP_OIS. R COP-IBR-OIS-COMPOUN	0.0100	2,145,000,000	0	3,983
COLOMBIA GOVERNMENT INTERNATIO	3.0000	140,000	142,973	127,750
COLOMBIAN TES	10.0000	2,145,000,000	742,552	599,828
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	900,144	143,828	138,198
EGYPT				
EGYPT GOVERNMENT INTERNAT REGS	6.1250	800,000	830,060	768,000
EURO CURRENCY GEOGRAPHIC				
CCP_IRS. R EUR HICP ALL ITEMS	0.0100	765,000	0	-43,019
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2800	42,000	0	38
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3160	180,000	0	19
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2750	41,000	1	42
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2500	110,000	0	174
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2900	42,000	0	29
CCP_IRS. R EUR-EURIBOR-ACT/360	0.0100	320,000	0	-847
CCP_IRS. R EUR-EURIBOR-REUTERS	0.0100	320,000	0	385
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.3450	960,000	0	-2,036
IRS P -0.293% R EUR006M	0.0000	-1,115,000	-5,391	-4,539
IRS R 0% P US0003M	0.0000	-5,021,000	-1,108	-3,137
IRS R -0.293% P EUR006M	0.0000	-1,115,000	-5,391	-9,556
IRS R EUR003 P 0%	0.0000	479,000	224	223
IRS R EUR003M P 0%	0.0000	959,000	512	521
IRS R EUR006M P 0%	0.0000	1,277,000	717	736
FRANCE				
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	448,458	567,537	533,747
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	510,453	614,849	634,233
FRENCH REPUBLIC GOVERNMENT 144A	1.8000	303,386	499,330	480,673
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	557,386	660,531	631,185
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	379,908	453,334	433,487
FRENCH REPUBLIC GOVERNMENT REGS	1.1000	264,822	312,315	303,383
FRENCH REPUBLIC GOVERNMENT REGS	2.1000	359,708	450,676	427,152
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	282,566	472,606	452,579
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	253,851	396,932	381,401
NUMERICABLE / YPSO / ALTICE	0.0000	148,873	140,566	138,884
OBERTHUR 12/16 (USD) COV-LITE	0.0000	93,220	91,114	75,009
TECHNICOLOR 3/17 (USD) TLB	0.0000	74,046	69,505	47,389
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	713,408	931,592	878,046
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	419,884	550,145	529,906
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000	19,300,000	0	1,659
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.0900	5,900,000	395	198
CCP_IRS. P HUF-BUBOR-REUTERS 6	0.9800	600,000	32	12
IRELAND				
GRIFOLS 11/19 (USD) COV-LITE T	0.0000	118,211	118,148	111,414
ISRAEL				
IRS. P ILS-TELBOR01-REUTERS 3M	1.0110	4,500,000	0	26,665
IRS. P ILS-TELBOR01-REUTERS 3M	0.4750	1,900,000	0	-87
ISRAEL GOVERNMENT BOND - CPI L	0.7500	3,200,000	880,678	955,445
ISRAEL GOVERNMENT BOND - CPI L	1.0000	700,000	186,377	220,243
ISRAEL GOVERNMENT BOND - CPI L	1.7500	300,000	86,549	92,312
ISRAEL GOVERNMENT BOND - CPI L	2.7500	100,000	29,621	31,658
ISRAEL GOVERNMENT BOND - CPI L	4.0000	1,500,000	672,518	830,853
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000	649,289	731,680	703,444
ITALY BUONI POLIENNALI DE 144A	1.2500	788,667	836,329	854,150
ITALY BUONI POLIENNALI DE 144A	2.3500	177,478	220,957	207,771
ITALY BUONI POLIENNALI DE 144A	2.5500	366,818	487,993	464,548
ITALY BUONI POLIENNALI DE 144A	2.6000	521,853	625,995	611,559

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE 144A	3.1000	352,541	439,469	437,688
ITALY BUONI POLIENNALI DE 144A	1.3000	782,245	878,485	862,771
ITALY BUONI POLIENNALI DE 144A	0.4500	64,990	73,180	70,440
ITALY BUONI POLIENNALI DE 144A	0.4000	100,541	101,313	101,260
ITALY BUONI POLIENNALI DE REGS	0.1000	76,714	85,451	82,493
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	472,745,420	4,445,205	4,377,084
LUXEMBOURG				
ALTISOURCE SOLUTIONS 3/18	0.0000	65,026	63,786	49,528
ENDO PHARMACEUTICALS 4/17	0.0000	123,731	118,490	110,430
NUMERICABLE / YPSO / ALTICE	0.0000	50,133	46,976	45,495
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000	49,625	48,442	36,847
MEXICO				
CCP_IRS. P MXN-TIIE-BANXICO 28	8.5400	1,500,000	291	8,442
CCP_IRS. P MXN-TIIE-BANXICO 28	8.4600	6,800,000	5,036	35,722
CCP_IRS. P MXN-TIIE-BANXICO 28	5.9300	4,300,000	0	-3,260
CCP_IRS. R MXN-TIIE-BANXICO 28	8.5043	4,100,000	0	-10,533
MEXICAN UDIBONOS	4.0000	36,395,374	1,997,747	1,614,712
MEXICAN UDIBONOS	4.5000	19,497,522	1,010,221	866,637
MEXICO GOVERNMENT INTERNATIONAL	4.5000	105,000	109,697	107,626
MEXICO GOVERNMENT INTERNATIONAL	3.2500	105,000	108,442	98,700
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000	145,073	140,655	129,115
AVAST SOFTWARE 4/18 (USD) TLB	0.0000	9,728	9,480	8,820
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000	66,150	63,016	62,181
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.0000	165,000	131,339	118,383
NEW ZEALAND GOVERNMENT IN REGS	2.5000	240,000	189,259	190,472
NEW ZEALAND GOVERNMENT IN REGS	3.0000	600,000	536,583	487,511
NIGERIA				
NIGERIA GOVERNMENT INTERNATIONAL	5.6250	700,000	726,186	603,750
PERU				
PERUVIAN GOVERNMENT INTER REGS	2.4241	500,000	180,363	180,787
PERUVIAN GOVERNMENT INTER REGS	1.7560	500,000	160,967	156,165
PUERTO RICO				
EVERTEC 11/18 COV-LITE TLA	0.0000	84,825	84,218	78,463
EVERTEC 11/18 COV-LITE TLB	0.0000	22,068	17,213	18,684
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500	8,800,000	123,647	117,692
RUSSIAN FEDERAL INFLATION LINK	2.5000	10,463,964	157,713	131,245
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	7.6000	2,750,000	1,214	7,002
CCP_IRS. R ZAR-JIBAR-SAFEX 3M	0.0100	3,000,000	261	-3,675
REPUBLIC OF SOUTH AFRICA GOVER	5.8750	650,000	689,601	659,750
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	5,802,610	338,395	213,748
REPUBLIC OF SOUTH AFRICA GOVER	2.7500	4,710,612	329,606	259,005
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	10,225,868	767,516	612,693
REPUBLIC OF SOUTH AFRICA GOVER	1.8750	9,730,286	604,840	470,279
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	0.7000	178,533	209,567	209,169
SPAIN GOVERNMENT INFLATIO 144A	1.0000	243,787	320,949	293,265
SPAIN GOVERNMENT INFLATIO 144A	1.8000	283,986	358,273	338,481
SPAIN GOVERNMENT INFLATIO 144A	0.6500	880,090	1,087,401	1,007,956
SPAIN GOVERNMENT INFLATION LIN	0.1500	86,716	101,239	95,976
ZODIAC/FLUIDRA 1/20 (USD) COV-	0.0000	86,278	86,381	77,651
SWEDEN				
SWEDEN INFLATION LINKED B 144A	3.5000	2,521,409	405,452	366,262
SWEDEN INFLATION LINKED BOND	0.1250	183,187	23,998	20,523
THAILAND				
IRS. P THB-THBFX-REUTERS 6M	1.9900	18,200,000	1,548	19,644
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	4,155,750	725,117	618,042
TURKEY GOVERNMENT BOND	3.0000	1,331,658	242,890	201,822
TURKEY GOVERNMENT BOND	2.7000	2,125,885	371,396	320,064
TURKEY GOVERNMENT INTERNATIONAL	5.6250	400,000	401,842	397,000
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.7500	200,000	206,840	192,000
UNITED ARAB EMIRATES				
GEMS MENASA 7/19 TL	0.0000	81,079	80,333	65,674
UNITED KINGDOM				
CCP_IFS P CPI	3.2980	350,000	0	-220
CCP_IFS. P UK RPI ALL ITEMS NS	3.4425	1,050,000	0	12,042
CINEMO 2/18 (USD) COV-LITE	0.0000	81,041	78,746	54,703
CINEMO 2/20 INCREMENTAL TL	0.0000	56,333	55,769	37,180
EURO GARAGES/EG GROUP 3/18	0.0000	99,074	96,030	71,829
IGLO BIRDS EYE 12/17 (USD)	0.0000	120,538	116,594	108,484
MERLIN 10/19 (USD) DELAYED	0.0000	11,616	11,671	9,293
MERLIN 10/19 (USD) TLB	0.0000	88,384	88,802	70,707
MISYS 6/17 (USD) COV-LITE TLB	0.0000	50,369	50,059	42,813
PENARTH MASTER ISSU 2A A1 144A	1.1683	150,000	148,440	149,959
R&R ICE CREAM/FRONERI 1/20	0.0000	43,623	43,516	41,332
V.SHIPS (AL MISTRAL)1/17 TLB	0.0000	49,491	47,436	32,829
URUGUAY				
URUGUAY GOVERNMENT INTERNATIONAL	4.3750	30,000	34,719	32,588
Total of International Securities			41,112,135	38,243,446

	Coupon	Units	Cost	Market Value
Cash Equivalent Securities				10.65%
ARGENTINA TREASURY BILL	0.0000	92,000	2,069	1,369
LETRAS DEL TESORO EN PESOS BAD	23.2883	119,250	1,896	1,833
LETRAS DEL TESORO EN PESOS BAD	31.5199	3,651,000	60,722	58,803
BNY MELLON CASH RESERVE		12,626	12,626	12,626
CASH COLLATERAL HELD AT JP	0.0000	103,000	103,000	103,000
CME CCP COLL HELD AT GSC	0.0000	92,000	92,000	92,000
FX STATE STREET CASH COLLATERA	0.0100	330,000	330,000	330,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500	260,000	260,000	260,000
MSI CASH COLLATERAL	0.0100	-120,000	-120,000	-120,000
SWAP COLLATERAL WITH BARCLAYS	0.0000	180,000	180,000	180,000
SWAP COLLATERAL WITH CITIBANK	0.0000	-90,000	-90,000	-90,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000	30,000	30,000	30,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	168,000	168,000	168,000
U S TREASURY BILL	0.0000	2,142,000	2,132,083	2,132,083
WTU CASH SWEEP ACCOUNT	3.6723	9,656,384	9,656,384	9,656,384
Others (Payables, Receiveables, etc.)			5,237,999	4,794,386
Total of Cash Equivalent Securities			18,056,780	17,610,485
Total of Cash Equivalent Securities			18,056,780	17,610,485
Futures Contracts				-1.78%
EURO-BTP FUTURE (EUX)	0.0000	-3	0	21,161
EURO-BUND FUTURE (EUX)	0.0000	-4	0	3,489
EURO-OAT FUTURE (EUX)	0.0000	3	0	-15,438
JPN 10Y BOND FUTURE (OSE)	0.0000	1	0	278
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	3	0	-2,960
COPPER FUTURE (LME)	0.0000	3	0	-46,414
LEAD FUTURE (LME)	0.0000	3	0	-1,097
NICKEL FUTURE (LME)	0.0000	2	0	-15,516
WHITE SUGAR FUTURE (ICE)	0.0000	3	0	-5,906
ZINC FUTURE (LME)	0.0000	2	0	-1,913
BRENT CRUDE FUTURE (ICE)	0.0000	27	0	-446,859
CATTLE FEEDER FUTURE (CME)	0.0000	4	0	-12,694
COCOA FUTURE (NYB)	0.0000	7	0	-37,866
COFFEE 'C' FUTURE (NYB)	0.0000	9	0	32,648
COPPER FUTURE (CMX)	0.0000	5	0	-33,125
COPPER FUTURE (LME)	0.0000	3	0	-54,188
CORN FUTURE (CBT)	0.0000	46	0	-93,388
COTTON NO 2 FUTURE (NYB)	0.0000	8	0	-68,226
GASOLINE RBOB FUTURE (NYM)	0.0000	9	0	-361,979
GOLD 100 OZ FUTURE (CMX)	0.0000	16	0	-56,263
KC HRW WHEAT FUTURE (CBT)	0.0000	10	0	8,468
LEAN HOGS FUTURE (CME)	0.0000	14	0	-90,564
LIVE CATTLE FUTURE (CME)	0.0000	19	0	-54,928
LME PRI ALUM FUTURE (LME)	0.0000	10	0	-40,850
LOW SU GASOIL G FUTURE (ICE)	0.0000	10	0	-237,982
NATURAL GAS FUTURE (NYM)	0.0000	64	0	-109,672
NICKEL FUTURE (LME)	0.0000	1	0	-10,305
NY HARB ULSD FUTURE (NYM)	0.0000	5	0	-136,007
PALLADIUM FUTURE (NYM)	0.0000	1	0	5,390
PLATINUM FUTURE (NYM)	0.0000	3	0	-21,238
PRI ALUMINUM FUTURE (LME)	0.0000	7	0	-36,325
RED WHEAT FUT (MGE)	0.0000	1	0	-125
SILVER FUTURE (CMX)	0.0000	5	0	-73,190
SOYBEAN FUTURE (CBT)	0.0000	20	0	-16,571
SOYBEAN MEAL FUTURE (CBT)	0.0000	16	0	19,214
SOYBEAN OIL FUTURE (CBT)	0.0000	13	0	-21,118
SUGAR #11 WORLD FUTURE (NYB)	0.0000	28	0	-116,664
US 10 YR TREAS NTS FUTURE(CBT)	0.0000	-6	0	-10,931
US 10YR NOTE FUT (CBT) JUN 20	0.0000	0	694	1,938
US 10YR NOTE FUTURE JUN 20	0.0000	2	2,159	219
US 10YR ULTRA FUTURE (CBT)	0.0000	-9	0	-15,049
US 2YR TREAS NTS FUT (CBT)	0.0000	19	0	10,160
WHEAT FUTURE (CBT)	0.0000	18	0	13,907
WTI CRUDE FUTURE (NYM)	0.0000	35	0	-797,295
ZINC FUTURE (LME)	0.0000	3	0	-18,900
Total of Futures Contracts			2,853	-2,944,673
Total of INFLATION PROTECTION FUND-I			166,274,026	165,296,121