

	Coupon	Units	Cost	Market Value
INFLATION PROTECTION FUND-I				
Domestic Fixed Income Securities				69.45%
Domestic Corporate & Other Bonds				
ALLY AUTO RECEIVABLES TRU 1 A2	2.1400	11,970	11,951	11,966
ALLY AUTO RECEIVABLES TRU 1 A3	1.7000	121,094	120,424	120,809
ALLY AUTO RECEIVABLES TRU 3 A2	2.7200	43,833	43,777	43,863
ALLY AUTO RECEIVABLES TRU 4 A3	1.7500	143,381	142,209	142,950
AMERICAN EXPRESS CREDIT AC 1 A	1.9300	350,000	348,546	349,284
AMERICAN EXPRESS CREDIT AC 8 A	2.4450	489,000	492,753	489,147
BA CREDIT CARD TRUST A1 A1	1.9500	440,000	436,783	439,111
BAY CLUB 9/18 COV-LITE	0.0000	5,405	10,725	5,331
BMW VEHICLE OWNER TRUST A A2A	2.0900	37,422	37,332	37,399
CAPITAL ONE MULTI-ASSET A3 A3	2.7250	370,000	371,234	370,904
CAPITAL ONE MULTI-ASSET A4 A4	2.8326	344,000	344,418	344,121
CARMAX AUTO OWNER TRUST 2 1 A3	1.9800	113,429	112,674	113,213
CHASE FUNDING TRUST SERI 4 2A2	3.0855	34,708	33,748	33,841
CHASE ISSUANCE TRUST A1 A	2.6250	476,000	476,196	476,547
CHASE ISSUANCE TRUST A4 A4	1.5800	180,000	179,626	179,815
CHASE ISSUANCE TRUST A5 A5	1.2700	100,000	99,293	99,958
CHRYSLER CAPITAL AU BA A3 144A	1.6400	33,975	33,839	33,925
CITIBANK CREDIT CARD ISS A4 A4	2.5841	445,000	446,011	445,343
CITIBANK CREDIT CARD ISS A9 A9	1.8000	270,000	268,455	269,630
CWHEQ REVOLVING HOME EQUI I 2A	2.7026	8,547	8,274	8,206
DISCOVER CARD EXECUTION A3 A3	2.5550	520,000	520,201	520,583
FORD CREDIT AUTO OWNER T B A2A	2.3500	130,000	129,996	130,152
FORD CREDIT AUTO OWNER TR A A3	1.6700	145,946	145,031	145,506
FORD CREDIT AUTO OWNER TR B A3	1.6900	248,509	246,905	247,588
FORD CREDIT AUTO OWNER TR C A3	1.2200	71,696	71,178	71,430
GM FINANCIAL AUTOMOBILE 1 A2B	2.5115	90,000	89,948	90,004
GM FINANCIAL CONSU 1A A2B 144A	2.5751	0	0	0
GM FINANCIAL CONSUMER AU 1 A2A	2.0800	86,195	85,938	86,130
GM FINANCIAL CONSUMER AU 2 A2B	2.4620	285,039	284,928	285,001
GM FINANCIAL CONSUMER AU 3 A2A	2.7400	36,738	36,687	36,784
GM FINANCIAL CONSUMER AUT 4 A2	2.9300	75,833	75,808	76,027
HONDA AUTO RECEIVABLES 20 2 A2	2.6600	42,362	42,290	42,392
HONDA AUTO RECEIVABLES 20 2 A3	1.3900	1,305	1,302	1,304
HONDA AUTO RECEIVABLES 20 3 A2	2.6700	70,994	70,862	71,083
HONDA AUTO RECEIVABLES 20 3 A3	1.7900	148,110	147,209	147,712
HONDA AUTO RECEIVABLES 20 4 A2	2.9800	20,000	20,045	20,075
HUNTINGTON AUTO TRUST 1 A3	1.5900	13,612	13,569	13,602
HYUNDAI AUTO RECEIVABLES A A3	1.5600	11,709	11,678	11,704
HYUNDAI AUTO RECEIVABLES B A2	3.0400	125,000	125,325	125,492
INDYMAC INDX MORTGAGE AR29 A1	2.6466	33,301	31,178	31,967
JP MORGAN MORTGAGE ACQ CW2 AV4	2.6355	8,352	8,278	8,319
MERCEDES-BENZ AUTO LEASE A A2	3.0100	175,000	174,998	175,507
MERCEDES-BENZ AUTO RECEI 1 A2A	2.7100	224,076	223,740	224,310
MERCEDES-BENZ AUTO RECEIV 1 A3	1.2600	35,338	35,126	35,212
MERRILL LYNCH MORTGAGE HE2 A1B	3.4255	10,031	9,598	9,891
MISTER CAR WASH 5/19 DELAYED	0.0000	5,745	5,745	5,720
MORGAN STANLEY ABS CAP HE6 A2C	2.6355	141,115	68,391	69,006
NAVIENT PRIVATE EDU BA A1 144A	2.6750	173,833	173,725	173,731
NAVIENT STUDENT LOA 1A A1 144A	2.4560	7,320	7,320	7,319
NAVIENT STUDENT LOA 2A A1 144A	2.5060	20,641	20,452	20,636
NAVIENT STUDENT LOA 3A A1 144A	2.5660	97,377	96,386	97,357
NAVIENT STUDENT LOA 3A A2 144A	3.1160	219,804	219,660	220,558
NAVIENT STUDENT LOAN TRUS 8 A2	2.7060	46,944	46,890	46,938
NELNET STUDENT LOAN 1A A1 144A	2.7244	151,458	149,802	151,444
NISSAN AUTO RECEIVABLES 2 A A3	1.7400	166,322	165,096	165,689
NISSAN AUTO RECEIVABLES 2 B A3	1.3200	16,718	16,617	16,673
NISSAN AUTO RECEIVABLES A A2B	2.4750	280,000	279,978	279,972
NISSAN AUTO RECEIVABLES B A2A	1.5600	1,119	1,117	1,119
NISSAN AUTO RECEIVABLES C A2A	1.8900	44,414	44,286	44,375
SOFI PROFESSIONAL L A A2A 144A	1.5500	39,729	39,635	39,647
SOFI PROFESSIONAL L C A2A 144A	1.7500	46,770	46,582	46,628
TOYOTA AUTO RECEIVABLES 2 D A2	2.9800	180,000	180,463	180,340
TOYOTA AUTO RECEIVABLES 2 D A3	1.2300	66,184	65,853	66,038
TOYOTA AUTO RECEIVABLES A A2B	2.4850	350,000	349,721	350,098
TOYOTA AUTO RECEIVABLES C A2A	2.7700	45,282	45,192	45,401

	Coupon	Units	Cost	Market Value
TOYOTA AUTO RECEIVABLES D A2A	1.7400	50,602	50,466	50,550
U S TREASURY BOND	3.3750	210,000	220,920	247,201
VERIZON OWNER TRUS 3A A1A 144A	2.0600	135,000	134,242	134,858
VERIZON OWNER TRUST 1A A 144A	1.4200	24,066	23,977	24,046
VERIZON OWNER TRUST 1A A 144A	2.0600	88,382	87,841	88,261
VERIZON OWNER TRUST 2A A 144A	1.9200	100,000	99,390	99,802
VERIZON OWNER TRUST 2A A 144A	1.6800	66,500	66,198	66,377
VOLKSWAGEN AUTO LOAN ENH 2 A2A	3.0500	238,304	238,871	239,124
VOLKSWAGEN AUTO LOAN ENH 2 A2B	2.4315	186,905	186,920	186,924
WORLD OMNI AUTO RECEIVAB D A2A	3.0100	197,359	197,732	198,261
WORLD OMNI AUTO RECEIVAB D A2B	2.4650	254,373	254,871	254,219
WORLD OMNI AUTO RECEIVABL A A2	2.1900	133,661	133,282	133,580
WORLD OMNI AUTO RECEIVABL A A2	3.0200	120,000	120,560	120,655
Total of Domestic Corporate & Other Bonds			10,458,267	10,495,684

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	5,599,961	5,441,242	5,571,834
US TREAS-CPI INFLAT	0.2500	1,473,235	1,416,483	1,474,849
US TREAS-CPI INFLAT	0.3750	3,811,288	3,648,513	3,840,226
US TREAS-CPI INFLAT	0.5000	543,174	542,433	550,190
US TREAS-CPI INFLAT	0.6250	4,586,654	4,487,456	4,645,219
US TREAS-CPI INFLAT	0.7500	2,979,362	2,821,312	3,036,729
US TREAS-CPI INFLAT	1.0000	1,617,578	1,563,058	1,704,172
US TREAS-CPI INFLAT	1.3750	542,669	559,739	615,818
US TREAS-CPI INFLAT	1.7500	176,843	187,090	198,224
US TREAS-CPI INFLAT	2.0000	225,281	239,227	250,643
US TREAS-CPI INFLAT	2.1250	1,021,904	1,198,092	1,311,755
US TREAS-CPI INFLAT	2.3750	704,496	772,071	812,944
US TREAS-CPI INFLAT	2.5000	184,458	208,448	221,885
US TREAS-CPI INFLAT	3.6250	194,306	235,688	249,377
US TREAS-CPI INFLAT	0.8750	2,137,136	2,197,368	2,247,860
WII USTPF UNIT	0.0000	6,267,610	63,262,015	66,945,770
Total of Inflation Protection Securities			88,780,236	93,677,495

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	99,744	95,822	93,635
ABC SUPPLY 3/18 COV-LITE TLB	0.0000	124,682	118,998	122,759
ACRISURE 6/18 TLB	0.0000	99,749	94,585	98,876
ADVANCED COMPUTER 5/18 (USD)	0.0000	74,624	74,287	74,344
AIRXCEL 4/18 2ND LIEN COV-LITE	0.0000	50,000	46,263	45,125
AIRXCEL 4/18 COV-LITE TL	0.0000	49,874	47,112	46,882
ALLIANT INSURANCE 4/18	0.0000	124,686	118,344	120,959
AMC ENTERTAINMENT 3/19	0.0000	125,000	124,398	124,625
AMR 11/17 TLB	0.0000	125,000	119,554	122,969
AMR 5/18 TL	0.0000	24,744	23,237	24,050
AMR 6/17 TLB	0.0000	125,000	122,340	124,496
AOT BEDDING 11/16 COV-LITE TL	0.0000	100,000	68,848	64,375
ARBY'S 1/18 COV-LITE TLB	0.0000	124,685	119,127	122,991
ASCEND PERFORMANCE TL 4/12 TLB	0.0000	149,615	147,678	149,428
ATHENAHEALTH 1/19 TLB	0.0000	129,191	126,893	128,761
ATKORE 12/16 COVE-LITE TL	0.0000	122,434	118,760	121,899
ATLANTIC AVIATION 11/18 TLB	0.0000	49,875	49,696	50,187
AVANTOR 9/17 (USD) COV-LITE TL	0.0000	51,113	51,143	51,304
BAY CLUB 9/18 COV-LITE TL	0.0000	118,997	116,636	117,360
BCP RENAISSANCE (ROVER) 9/17	0.0000	71,346	70,761	71,091
BEACON ROOFING 10/17 COV-LITE	0.0000	124,685	119,316	123,064
BELFOR 4/19 TLB	0.0000	31,500	31,347	31,658
BELRON 10/17 USD COV-LITE TLB	0.0000	124,684	120,853	124,451
BERRY PLASTICS 5/19 COV-LITE	0.0000	125,000	124,692	124,076
BLACKSTONE CQP 5/19 TLB	0.0000	68,122	67,962	68,190
BLOUNT 9/18 COV-LITE TLB	0.0000	24,875	24,563	24,828
BOYD 8/18 COV-LITE TLB	0.0000	74,937	72,260	70,769
BRAND ENERGY 6/17 COV-LITE TL	0.0000	124,683	120,195	120,371
BRICKMAN GROUP/BRIGHTVIEW	0.0000	99,749	95,509	99,499
BROOKS AUTOMATION 10/17	0.0000	149,621	147,311	147,751
CABLEVISION SYSTEMS 3/17 TLB	0.0000	99,492	94,852	97,782
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	99,750	98,606	100,581
CAPITAL AUTOMOTIVE 3/17 2ND	0.0000	25,000	24,640	25,016

	Coupon	Units	Cost	Market Value
CAPITAL AUTOMOTIVE 3/17 TL	0.0000	124,683	119,993	122,946
CARESTREAM 12/18 EXTENDED TL	0.0000	69,385	67,928	66,956
CENTURYLINK 5/17 COV-LITE TLB	0.0000	100,000	97,399	97,556
CHARTER COMM OPERATING 12/17	0.0000	124,684	119,667	124,497
CHASSIX 11/17 COV-LITE TLB	0.0000	49,874	49,778	49,687
CHROMAFLO TECHNOLOGIES 11/16	0.0000	99,745	97,167	96,877
COHU 9/18 COV-LITE TLB	0.0000	99,749	96,077	96,009
COMMSCOPE 1/19 TLB	0.0000	117,284	116,676	116,815
COMPASS DIVERSIFIED 4/18 TLB	0.0000	124,685	121,237	124,529
COMPUWARE 8/18 COV-LITE TLB	0.0000	67,331	66,330	67,163
CPI CARD GROUP 8/15 COV-LITE	0.0000	12,064	7,904	9,530
DEVRY EDUCATION/ADTALEM 3/18	0.0000	49,874	48,879	49,812
DOOSAN BOBCAT/DOOSAN INFRACORE	0.0000	0	0	0
DTZ/CUSHMAN 8/18 COV-LITE TLB	0.0000	149,624	143,385	148,939
DUPONT PERFORMANCE 5/17 TL	0.0000	124,685	117,828	123,088
DYNACAST 5/15 TLB1	0.0000	74,805	71,518	72,000
EMDEON 3/17 COV-LITE TLB	0.0000	179,662	173,174	178,159
EMPLOYBRIDGE 10/18 COV-LITE	0.0000	74,051	72,572	73,866
EPICOR 6/15 COV-LITE TL	0.0000	125,000	120,046	124,085
EURO GARAGES/EG GROUP 3/18 2ND	0.0000	0	0	0
EVOQUA WATER 12/17 COV-LITE TL	0.0000	99,747	96,888	99,248
EXTENDED STAY 5/18 TLB	0.0000	124,688	120,070	124,454
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	49,874	48,070	49,438
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	49,874	48,070	49,438
FILTRATION GROUP 3/18 (USD) TL	0.0000	75,000	75,182	74,772
FIRST DATA 11/17 TL	0.0000	75,000	71,881	74,907
FIRST DATA 6/17 TL	0.0000	60,107	58,037	60,033
FIRSTLIGHT FIBER 5/18 TL	0.0000	74,812	74,120	73,815
FLEXERA SOFTWARE 1/18 2ND LN	0.0000	25,000	24,650	24,828
FLEXERA SOFTWARE 1/18 COV-LITE	0.0000	40,000	40,049	39,850
FLYNN RESTAURANT 6/18 2ND LIEN	0.0000	50,000	48,248	47,875
FLYNN RESTAURANT 6/18 TL	0.0000	124,686	117,764	120,595
FOCUS FINANCIAL PARTNERS 6/18	0.0000	89,774	88,256	89,572
FOREST CITY 10/18 COV-LITE TLB	0.0000	49,875	49,919	50,000
FORTRESS INVESTMENT 6/18	0.0000	113,763	110,621	113,514
FOUNDATION BUILDING MATERIALS	0.0000	99,750	94,087	99,251
GLOBAL HEALTHCARE EXCHANGE	0.0000	74,810	70,852	73,313
GO DADDY 11/17 COV-LITE TLB	0.0000	75,329	72,126	75,311
GRAFTECH 2/18 COV-LITE TLB	0.0000	94,302	89,527	92,416
GRIFOLS 1/17 TLB	0.0000	19,949	19,875	19,883
H.B. FULLER 10/17 COV-LITE TLB	0.0000	96,436	91,195	94,683
HANJIN/WILSHIRE GRAND 10/17	0.0000	75,000	74,308	74,063
HILEX POLY 12/16 COV-LITE TL	0.0000	123,285	116,700	116,966
HORNBLOWER 3/18 COV-LITE TL	0.0000	99,748	96,072	99,623
HOUGHTON 12/12 2ND LIEN (USD)	0.0000	50,000	49,628	49,875
HUDSON RIVER 10/18 TLB	0.0000	74,812	73,286	74,687
HYLAND SOFTWARE 10/18	0.0000	49,875	48,376	49,501
HYLAND SOFTWARE 5/17 2ND LIEN	0.0000	75,000	73,701	75,188
IMG WORLDWIDE 5/18 TLB	0.0000	144,620	135,825	139,317
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	87,403	84,861	87,185
INFOR (LAWSON) 2/17 (USD) B6	0.0000	100,000	96,358	99,679
INNOCOR 2/17 COV-LITE TL	0.0000	74,809	70,493	74,669
INOVALON HOLDINGS 4/18	0.0000	74,624	73,078	74,485
INSIGHT GLOBAL 5/18 TL	0.0000	99,749	97,079	98,726
INSTALLED BUILDING 6/18	0.0000	74,810	71,793	73,688
INTERNET BRANDS 8/17 COV-LITE	0.0000	99,747	94,735	97,877
INTRAWEST 7/17 (USD) TLB1	0.0000	149,621	143,705	148,873
ISTAR FINANCIAL 6/16 TLB	0.0000	149,623	144,389	149,249
JBS USA 4/19 TLB	0.0000	67,233	67,083	67,065
JMC STEEL 6/16 COV-LITE TLB	0.0000	150,000	145,739	149,562
JOSTENS/CHAMP ACQUISITION	0.0000	39,875	38,809	39,377
K-MAC 3/18 2ND LIEN TL	0.0000	25,000	23,776	24,813
K-MAC 3/18 TL	0.0000	50,000	49,519	49,363
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000	100,000	100,000	99,500
KOFAX 1/19 INCREMENTAL	0.0000	56,269	54,738	56,129
KRONOS 4/17 TLB	0.0000	53,817	52,181	53,676
L&W 5/18 TL	0.0000	74,812	72,789	72,941
LBM 2/18 TL	0.0000	99,765	95,452	99,494
LEARNING CARE 3/18 COV-LITE	0.0000	24,937	23,987	24,507
LEVEL 3 2/17 TLB	0.0000	150,000	143,040	148,725
LIFESCAN 6/18 TL	0.0000	17,712	16,779	16,871
LIQUIDNET HOLDINGS 7/17 TLB	0.0000	73,986	72,892	73,802

	Coupon	Units	Cost	Market Value
LUMOS NETWORKS 10/17 COV-LITE	0.0000	92,947	92,780	92,250
MAXLINEAR 4/17 COV-LITE TLB	0.0000	22,137	21,197	21,861
MEDIWARE INFORMATION 12/17	0.0000	74,810	73,367	74,156
MEDPLAST 6/18 2ND LIEN TL	0.0000	25,000	24,299	24,563
MESSER INDUSTRIES 10/18 (USD)	0.0000	72,464	68,881	71,422
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	47,500	45,063	45,897
MGM 6/18 TL	0.0000	49,875	48,088	49,283
MICRO FOCUS 4/17 (USD)	0.0000	10,671	9,982	10,445
MICRO FOCUS 4/17 COV-LITE TLB2	0.0000	70,433	67,510	69,583
MICRO FOCUS 6/17 (SEATTLE)	0.0000	72,252	67,587	70,717
MICROCHIP TECHNOLOGY 5/18 TLB	0.0000	104,463	100,415	103,778
MILACRON 1/17 COV-LITE TLB	0.0000	24,851	23,401	24,167
MILK SPECIALTIES 2/17 COV-LITE	0.0000	74,805	72,352	73,060
MILLERS ALE 5/18 TL	0.0000	99,749	98,849	96,756
MISTER CAR WASH 5/19 TLB	0.0000	114,901	114,619	114,399
MONARCH 5/16 (USD) COV-LITE	0.0000	124,679	123,275	121,952
NEW ARCLIN 1/18 TL	0.0000	50,000	48,059	49,907
NEW ARCLIN 2/17 COV-LITE 2ND	0.0000	50,000	49,886	49,750
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	24,937	24,634	24,626
NFP 1/17 COV-LITE TLB	0.0000	124,681	118,348	121,077
OCWEN FINANCIAL 12/16 TLB	0.0000	24,548	24,220	24,425
OMNITRACS 3/18 COV-LITE TLB	0.0000	124,686	118,019	122,660
ON ASSIGNMENT 2/18 INCREMENTAL	0.0000	50,000	48,330	49,907
ORCHID ORTHOPEDIC 3/19	0.0000	37,746	37,386	37,840
ORYX SOUTHERN/ORYX MIDSTREAM	0.0000	91,508	91,163	90,936
PENN ENGINEERING 6/17 USD	0.0000	72,556	70,134	72,330
PODS 5/18 TLB	0.0000	99,747	96,126	98,168
PQ CORP 2/18 (USD) COV-LITE	0.0000	125,000	120,484	124,358
PRESIDIO 12/17 COV-LITE TLB	0.0000	48,431	46,607	48,209
PRIMESOURCE 1/17 TL	0.0000	129,000	123,688	122,443
PRINCE MINERALS 3/18 2ND LIEN	0.0000	75,000	67,994	64,875
PRINCE MINERALS 3/18 COV-LITE	0.0000	74,811	68,593	67,829
PROLAMINA 11/16 COV-LITE TL	0.0000	49,872	47,782	47,784
PROMETRIC 1/18 COV-LITE TL	0.0000	124,685	120,246	122,191
PROSPECT MEDICAL 2/18 COV-LITE	0.0000	124,685	124,188	117,308
RADIOLOGY PARTNERS 7/18 2ND	0.0000	25,000	24,512	24,750
RE/MAX INTERNATIONAL 12/16	0.0000	99,744	97,049	99,246
REYNOLDS GROUP 1/17 (USD) TL	0.0000	124,681	119,189	123,646
ROYALTY PHARMA 3/17 B6 TLB	0.0000	74,367	72,078	74,414
RYMAN HOSPITALITY PROPERTIES	0.0000	0	0	0
SABRE 2/18 TLB	0.0000	74,811	72,498	74,592
SBA FINANCE 4/18 TLB	0.0000	124,686	119,695	123,028
SEAWORLD 3/17 B5 TLB	0.0000	49,873	47,724	49,659
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	99,750	95,389	98,236
SI GROUP/ADDIVANT 7/18 TL	0.0000	99,749	98,448	98,378
SITEONE LANDSCAPE 8/18	0.0000	99,749	97,553	99,125
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	40,000	38,471	39,233
SOLERA 3/16 (USD) COV-LITE TL	0.0000	74,936	73,382	74,350
SPRINT COMMUNICATIONS 2/17 TL	0.0000	149,618	142,741	147,187
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000	148,013	142,727	147,347
ST. GEORGE'S 6/18 TLB	0.0000	49,345	48,091	49,283
STEPSTONE 3/18 TLB	0.0000	49,874	48,956	49,874
STRATEGIC MATERIALS 11/17	0.0000	49,874	47,768	44,388
STYROLUTION 11/17 (USD) TLB	0.0000	74,700	71,313	74,140
SUMMIT MATERIALS 11/17	0.0000	75,000	74,720	74,531
SUNSOURCE 11/17 COV-LITE TL	0.0000	49,874	48,502	49,547
SUNSOURCE 4/18 2ND LIEN	0.0000	50,000	47,082	46,834
SUPERVALU/UNITED NATURAL FOODS	0.0000	74,625	66,324	62,349
TACALA 1/18 COV-LITE TL	0.0000	75,000	74,549	74,063
TECTA AMERICA 12/18 COV-LITE	0.0000	49,875	48,948	48,379
TEMPO ACQUISITION 5/17	0.0000	99,746	95,669	99,268
TOPGOLF 2/19 TLB	0.0000	18,361	18,186	18,384
TRANSPLACE 9/17 TL	0.0000	99,748	97,783	99,063
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	42,933	42,755	42,381
TRICORBRAUN 11/16 COV-LITE TL	0.0000	74,809	73,295	73,518
TRONOX FINANCE 9/17 COV-LITE	0.0000	136,162	132,251	134,679
TRUGREEN 3/19 TLB	0.0000	46,914	46,661	46,943
ULTIMATE SOFTWARE 3/19	0.0000	112,333	112,598	112,473
UNITED RENTALS 10/18 TLB	0.0000	74,875	74,169	74,804
UNIVAR 11/17 (USD) COV-LITE	0.0000	91,824	90,607	91,509
UNIVERSAL SERVICES 7/15	0.0000	99,807	97,392	99,579
UPC FINANCING 10/17 (USD) AR	0.0000	125,000	119,477	124,819

	Coupon	Units	Cost	Market Value
VERTIV 3/17 COV-LITE TLB	0.0000	75,000	69,298	71,250
VIRTU 1/19 TLB	0.0000	69,299	68,972	69,385
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	100,000	94,764	97,886
WALKER & DUNLOP 11/18 TLB	0.0000	124,688	123,532	124,376
WALL STREET SYSTEMS 11/17	0.0000	0	0	0
WARNER MUSIC 6/18 COV-LITE TLF	0.0000	150,000	144,710	147,825
WESTERN DENTAL 12/18	0.0000	24,938	23,826	24,563
WESTERN DENTAL 12/18 TL	0.0000	49,873	47,203	49,125
WRIGHT EXPRESS 5/19 TLB3	0.0000	99,744	98,838	98,764
WYNDHAM HOTELS 5/18 COV-LITE	0.0000	99,749	96,065	99,391
XPO LOGISTICS 2/18 COV-LITE	0.0000	125,000	122,073	123,906
ZEST DENTAL 3/18 TL	0.0000	74,811	71,705	70,821
Total of Senior Secured Loans			14,991,896	15,245,534
Total of Domestic Fixed Income Securities			114,230,399	119,418,713
International Securities				23.58%
ARGENTINA				
ARGENTINA BONAR BONDS	52.0062	19,100,000	400,870	448,850
ARGENTINA POM POLITICA MONETAR	68.4656	0	0	0
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.0113	130,000	129,320	140,535
AUSTRALIA GOVERNMENT BOND REGS	3.7041	170,000	165,196	175,893
AUSTRALIA GOVERNMENT BOND REGS	1.0155	25,000	19,602	20,718
AUSTRALIA GOVERNMENT BOND REGS	2.2326	85,000	77,700	86,193
AUSTRALIA GOVERNMENT BOND REGS	0.7763	1,340,000	976,757	1,038,451
AUSTRALIA GOVERNMENT BOND REGS	1.3390	95,000	75,652	85,097
NEW SOUTH WALES TREASURY CORP	3.6033	110,000	110,021	117,152
BRAZIL				
BRAZIL LETRAS DO TESOURO NACIO	0.0000	4,200,000	974,729	1,049,194
BRAZIL NOTAS DO TESOURO NACION	6.0000	4,149,000	3,657,798	4,428,066
BRAZILIAN GOVERNMENT INTERNATI	2.6250	200,000	191,558	198,250
CANADA				
BURGER KING 2/17 COV-LITE TLB3	0.0000	149,682	143,669	148,435
CANADIAN PACER AUT 1A A2A 144A	2.7000	41,522	41,487	41,529
CANADIAN PACER AUT 2A A2B 144A	2.4779	69,783	69,747	69,751
CANADIAN PACER AUTO 1A A3 144A	2.0500	80,880	80,586	80,763
EVERGREEN CREDIT CARD 1 A 144A	2.5850	305,000	304,804	305,074
EVERGREEN CREDIT CARD 2 A 144A	2.6750	240,000	239,626	240,405
GFL ENVIRONMENTAL 5/18	0.0000	124,686	116,675	122,549
GOVERNMENT OF CANADA	0.5000	10,463	7,086	8,415
GOVERNMENT OF CANADA	1.2500	308,820	254,785	294,969
GOVERNMENT OF CANADA	1.5000	305,838	260,078	298,533
GOVERNMENT OF CANADA	2.0000	30,566	27,838	31,532
GOVERNMENT OF CANADA	3.0000	151,835	150,632	168,797
GOVERNMENT OF CANADA	4.0000	186,004	191,128	208,434
GOVERNMENT OF CANADA	4.2500	432,198	364,685	390,751
HUB INTERNATIONAL 4/18 (USD)	0.0000	124,686	119,602	121,469
MASTER CREDIT CARD T 3A A 144A	2.6115	100,000	100,053	100,061
POWER SOLUTIONS 4/19 (USD)	0.0000	146,803	146,084	145,611
SECURITIZED TERM AU 1A A3 144A	1.8900	126,573	126,299	126,406
TELESAT CANADA 2/17 TLB	0.0000	0	0	0
TRILLIUM CREDIT CARD 2A A 144A	2.6118	130,000	130,111	130,112
VALEANT 5/18 TLB	0.0000	143,809	138,422	143,720
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000	124,682	121,331	123,747
CHILE				
IRS. P CLP-CLICP-BLOOMBERG 6M	3.3900	122,600,000	0	5,416
IRS. P CLP-CLICP-BLOOMBERG 6M	3.8500	57,200,000	0	4,279
IRS. P CLP-CLICP-BLOOMBERG 6M	0.0100	-179,800,000	-566	0
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	901,832	145,352	148,096

	Coupon	Units	Cost	Market Value
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	7.5000	366,667	381,933	385,920
FRANCE				
FRENCH REPUBLIC GOVERNMEN 144A	2.0000	140,000	196,215	205,258
FRENCH REPUBLIC GOVERNMEN 144A	0.1000	601,640	709,874	777,653
FRENCH REPUBLIC GOVERNMEN 144A	0.7000	288,514	367,984	387,792
FRENCH REPUBLIC GOVERNMEN 144A	1.8000	191,714	306,955	331,315
FRENCH REPUBLIC GOVERNMEN REGS	0.1000	645,118	767,458	790,285
FRENCH REPUBLIC GOVERNMEN REGS	0.2500	265,700	322,351	326,634
FRENCH REPUBLIC GOVERNMEN REGS	1.1000	385,869	472,150	473,793
FRENCH REPUBLIC GOVERNMEN REGS	1.8500	928,289	1,282,367	1,322,493
FRENCH REPUBLIC GOVERNMEN REGS	2.1000	330,510	422,830	429,425
FRENCH REPUBLIC GOVERNMEN REGS	3.1500	187,560	313,594	329,981
FRENCH REPUBLIC GOVERNMEN REGS	3.4000	220,869	351,170	367,367
NUMERICABLE / YPSO / ALTICE	0.0000	150,013	140,612	145,387
OBERTHUR 12/16 (USD) COV-LITE	0.0000	124,682	121,309	119,279
TECHNICOLOR 3/17 (USD) TLB	0.0000	74,618	69,143	66,130
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	70,000	113,066	127,261
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	795,529	987,239	1,005,445
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	459,869	604,775	624,930
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000	19,300,000	0	1,087
CCP_IRS. R HUF-BUBOR-REUTERS 6	0.2500	89,400,000	0	-2,733
CCP_IRS._P HUF-BUBOR-REUTERS 6	0.2800	-19,300,000	-497	0
CCP_IRS._R HUF-BUBOR-REUTERS 6	1.0900	-89,400,000	0	0
HUNGARY GOVERNMENT BOND	1.5000	83,200,000	289,438	297,864
INDONESIA				
INDONESIA GOVERNMENT INTE REGS	3.7500	200,000	202,703	205,152
ISRAEL				
ISRAEL GOVERNMENT BOND - CPI L	0.7500	3,200,000	883,763	985,782
ISRAEL GOVERNMENT BOND - CPI L	1.7500	300,000	87,922	97,010
ISRAEL GOVERNMENT BOND - CPI L	2.7500	100,000	30,509	33,553
ISRAEL GOVERNMENT BOND - CPI L	4.0000	1,500,000	685,327	777,432
ITALY				
ITALY BUONI POLIENNALI DE 144A	3.4500	105,000	122,991	131,735
ITALY BUONI POLIENNALI DE 144A	0.1000	284,961	318,345	321,502
ITALY BUONI POLIENNALI DE 144A	1.2500	852,549	890,940	939,034
ITALY BUONI POLIENNALI DE 144A	2.1000	124,812	147,425	148,877
ITALY BUONI POLIENNALI DE 144A	2.5500	187,725	227,687	238,302
ITALY BUONI POLIENNALI DE 144A	2.6000	813,056	984,532	1,003,295
ITALY BUONI POLIENNALI DE 144A	3.1000	560,878	705,004	728,693
ITALY BUONI POLIENNALI DE 144A	1.3000	1,221,873	1,332,350	1,392,498
ITALY BUONI POLIENNALI DE 144A	0.4500	65,200	73,147	72,691
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	348,699,616	3,267,482	3,359,429
LUXEMBOURG				
ALTISOURCE SOLUTIONS 3/18	0.0000	74,375	72,690	72,918
ENDO PHARMACEUTICALS 4/17	0.0000	124,683	118,453	116,787
NUMERICABLE / YPSO / ALTICE	0.0000	50,517	46,942	47,834
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000	50,000	48,642	50,025
TEAMVIEWER 1/17 (USD) TLB	0.0000	49,873	49,422	49,935
MARSHALL ISLANDS				
ARCTIC LNG CARRIERS 5/17 TL	0.0000	99,746	96,647	97,751
MEXICO				
CCP_IRS. P MXN-TIIE-BANXICO 28	8.5400	1,500,000	291	5,737
CCP_IRS. P MXN-TIIE-BANXICO 28	8.4600	44,300,000	32,810	149,517
CCP_IRS._P MXN-TIIE-BANXICO 28	0.0100	-45,800,000	0	0
MEXICAN UDIBONOS	4.0000	9,388,739	525,446	525,392
MEXICAN UDIBONOS	4.5000	18,776,373	975,686	1,036,560
NETHERLANDS				

	Coupon	Units	Cost	Market Value
AKZONOBEL SPECIALTY CHEMICALS	0.0000	150,000	144,634	147,438
AVAST SOFTWARE 4/18 (USD) TLB	0.0000	13,111	12,706	13,070
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.5000	240,000	190,368	216,893
NEW ZEALAND GOVERNMENT IN REGS	3.0000	70,000	61,092	63,496
PERU				
PERUVIAN GOVERNMENT INTER REGS	2.4843	500,000	180,363	188,719
PERUVIAN GOVERNMENT INTER REGS	1.7996	500,000	160,967	165,574
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500	8,800,000	123,324	137,429
RUSSIAN FEDERAL INFLATION LINK	2.5000	10,335,136	154,865	158,611
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	7.6000	2,750,000	1,214	4,533
CCP_IRS. R ZAR-JIBAR-SAFEX 3M	0.0100	3,000,000	261	-1,129
CCP_IRS._P ZAR-JIBAR-SAFEX 3M	0.0100	-2,750,000	0	0
CCP_IRS._R ZAR-JIBAR-SAFEX 3M	7.0000	-3,000,000	0	0
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	300,000	302,364	304,764
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	5,658,790	327,436	342,306
REPUBLIC OF SOUTH AFRICA GOVER	2.7500	4,591,377	321,069	326,578
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	9,969,634	761,251	805,277
REPUBLIC OF SOUTH AFRICA GOVER	1.8750	9,489,118	583,208	604,053
SPAIN				
SPAIN GOVERNMENT BOND 144A	0.2500	400,000	461,611	464,965
SPAIN GOVERNMENT INFLATIO 144A	0.7000	154,116	177,032	199,280
SPAIN GOVERNMENT INFLATIO 144A	1.0000	182,835	221,515	243,285
SPAIN GOVERNMENT INFLATIO 144A	1.8000	286,006	366,762	375,006
SPAIN GOVERNMENT INFLATIO 144A	0.6500	260,688	310,458	330,071
SPAIN GOVERNMENT INFLATION LIN	0.3000	78,485	92,365	92,363
SPAIN GOVERNMENT INFLATION LIN	0.1500	87,332	102,704	104,146
SWEDEN				
SWEDEN INFLATION LINKED B 144A	3.5000	2,079,555	343,848	354,355
SWEDEN INFLATION LINKED BOND	0.1250	183,765	24,440	23,821
THAILAND				
IRS. P THB-THBFIX-REUTERS 6M	1.9900	18,200,000	1,548	8,438
IRS._P THB-THBFIX-REUTERS 6M	0.0100	-18,200,000	-96	0
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	3,808,302	657,929	610,224
TURKEY GOVERNMENT BOND	3.0000	2,344,075	428,788	396,517
TURKEY GOVERNMENT BOND	2.7000	1,950,314	338,737	308,631
TURKEY GOVERNMENT INTERNATIONA	5.6250	600,000	596,597	608,384
UNITED KINGDOM				
CINeworld 2/18 (USD) COV-LITE	0.0000	41,541	39,352	40,827
EURO GARAGES/EG GROUP 3/18	0.0000	77,120	74,371	75,738
HYPERION INSURANCE 12/17 (USD)	0.0000	99,708	96,620	99,417
IGLO BIRDS EYE 12/17 (USD)	0.0000	98,038	93,388	96,720
INEOS 10/17 (USD) TLB	0.0000	94,760	89,817	93,415
LAIRD 5/18 TL	0.0000	49,678	54,322	48,229
V.SHIPS (AL MISTRAL)1/17 TLB	0.0000	49,873	47,417	43,452
VIRGIN MEDIA 11/17 (USD)	0.0000	100,000	95,174	99,567
Total of International Securities			38,245,659	40,541,726
Cash Equivalent Securities				7.05%
Master Notes/Money Markets				
BNY MELLON CASH RESERVE	0.6000	16,474	16,474	16,474
SWAP COLLATERAL WITH GOLDMAN	0.0000	248,000	248,000	248,000
U S TREASURY BILL	0.0000	3,885,000	3,857,977	3,857,977
WTU CASH SWEEP ACCOUNT	4.0107	7,940,992	7,940,992	7,940,992
Others (Payables, Receiveables, etc.)			513,313	61,755
Total of Master Notes/Money Markets			12,576,755	12,125,198
Total of Cash Equivalent Securities			12,576,755	12,125,198

	Coupon	Units	Cost	Market Value
Derivatives				
Futures Contracts				
				-0.08%
AUSTRALIAN 10YR BOND FUTURE	0.0000	-10	0	-7,273
EURO BUXL 30Y BND FUTURE (EUX)	0.0000	-2	0	-11,456
EURO-BOBL FUTURE (EUX)	0.0000	-3	0	-34
EURO-BTP FUTURE (EUX)	0.0000	-12	0	-62,748
EURO-BUND FUTURE (EUX)	0.0000	-5	0	-8,814
SHORT EURO-BTP FUTURE (EUX)	0.0000	9	0	2,779
JPN 10Y BOND FUTURE (OSE)	0.0000	-1	0	-3,852
COPPER FUTURE (LME)	0.0000	5	0	3,039
LEAD FUTURE (LME)	0.0000	1	0	3,088
WHITE SUGAR FUTURE (ICE)	0.0000	2	0	-921
ZINC FUTURE (LME)	0.0000	1	0	-5,700
ALUMINUM HG FUTURE (LME)	0.0000	4	0	1,581
BRENT CRUDE FUTURE (ICE)	0.0000	27	0	-131,780
CATTLE FEEDER FUTURE (CME)	0.0000	3	0	-30,455
COCOA FUTURE (NYB)	0.0000	6	0	3,494
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	3	0	876
COFFEE 'C' FUTURE (NYB)	0.0000	6	0	20,423
COPPER FUTURE (CMX)	0.0000	8	0	3,946
COPPER FUTURE (LME)	0.0000	1	0	888
CORN FUTURE (CBT)	0.0000	37	0	-9,214
COTTON NO.2 FUTURE (NYB)	0.0000	7	0	1,121
GASOLINE RBOB FUTURE (NYM)	0.0000	9	0	-2,175
GOLD 100 OZ FUTURE (CMX)	0.0000	14	0	150,140
KC HRW WHEAT FUTURE (CBT)	0.0000	6	0	1,095
LEAD FUTURE (LME)	0.0000	2	0	2,850
LEAN HOGS FUTURE (CME)	0.0000	10	0	-29,754
LIVE CATTLE FUTURE (CME)	0.0000	23	0	-55,470
LOW SU GASOIL G FUTURE (ICE)	0.0000	9	0	-5,293
NATURAL GAS FUTURE (NYM)	0.0000	43	0	-120,418
NICKEL FUTURE (LME)	0.0000	1	0	4,887
NY HARB ULSD FUTURE (NYM)	0.0000	5	0	20,464
PALLADIUM FUTURE (NYM)	0.0000	1	0	22,460
PLATINUM FUTURE (NYM)	0.0000	3	0	5,140
PRI ALUMINUM FUTURE (LME)	0.0000	10	0	2,785
RED WHEAT FUT (MGE)	0.0000	1	0	-1,161
SILVER FUTURE (CMX)	0.0000	6	0	15,210
SOYBEAN FUTURE (CBT)	0.0000	20	0	21,902
SOYBEAN MEAL FUTURE (CBT)	0.0000	12	0	-6,756
SOYBEAN OIL FUTURE (CBT)	0.0000	12	0	4,151
SUGAR #11 WORLD FUTURE (NYB)	0.0000	23	0	-3,625
US 10YR NOTE FUTURE (CBT)	0.0000	-3	0	94
US 10YR ULTRA FUTURE (CBT)	0.0000	-12	0	-20,126
US 2YR NOTE FUTURE (CBT)	0.0000	13	0	16,462
US 5YR NOTE FUTURE (CBT)	0.0000	-9	0	-11,932
US ULTRA BOND (CBT)	0.0000	2	0	8,374
WHEAT FUTURE (CBT)	0.0000	16	0	25,098
WTI CRUDE FUTURE (NYM)	0.0000	34	0	60,526
ZINC FUTURE (LME)	0.0000	5	0	-16,613
Total of Futures Contracts			0	-142,698
Total of INFLATION PROTECTION FUND-I			165,052,813	171,942,939.0