

	Coupon	Units	Cost	Market Value
INFLATION PROTECTION FUND-I				
Domestic Fixed Income Securities				67.08%
Domestic Corporate & Other Bonds				
ALLY AUTO RECEIVABLES TRU 1 A3	1.7000	46,122	45,932	46,092
ALLY AUTO RECEIVABLES TRU 2 A2	2.3400	245,000	245,638	245,438
ALLY AUTO RECEIVABLES TRU 3 A2	2.7200	6,152	6,147	6,153
ALLY AUTO RECEIVABLES TRU 4 A2	1.9300	270,000	269,977	269,912
ALLY AUTO RECEIVABLES TRU 4 A3	1.7500	79,550	79,030	79,493
AMERICAN EXPRESS CREDIT AC 1 A	1.9300	350,000	348,767	349,984
ASCEND PERFORMANCE 8/19 TLB	0.0000	71,579	70,214	72,116
BA CREDIT CARD TRUST A1 A1	1.9500	365,000	362,748	365,037
BANK OF THE WEST AUT 1 A2 144A	2.4000	282,640	283,347	283,316
BMW VEHICLE OWNER TRUST 2 A A2	2.0500	130,000	129,997	130,090
CAPITAL ONE MULTI-ASSET A2 A2	2.3063	270,000	271,507	271,687
CAPITAL ONE MULTI-ASSET A3 A3	2.0763	370,000	365,088	370,417
CARMAX AUTO OWNER TRUST 2 1 A3	1.9800	63,397	63,062	63,395
CARMAX AUTO OWNER TRUST 4 A2B	1.8763	245,234	245,277	245,303
CHASE FUNDING TRUST SERI 4 2A2	2.3920	31,110	28,023	30,361
CHASE ISSUANCE TRUST A1 A	2.0398	151,000	149,426	151,020
CHASE ISSUANCE TRUST A1 A1	1.8763	350,000	350,217	350,349
CITIBANK CREDIT CARD ISS A4 A4	1.9343	445,000	440,951	445,156
CITIGROUP COMMERCIAL MOR P3 A2	2.7430	140,000	140,552	140,401
CLAROS MORTGAGE 8/19 TLB	0.0000	100,000	100,362	100,500
CWHEQ REVOLVING HOME EQUI I 2A	1.9063	7,523	6,735	7,222
DAVITA 8/19 TLB	0.0000	125,000	125,208	125,870
DELL EQUIPMENT FINA 1 A2B 144A	2.0851	128,700	128,559	128,815
DELL EQUIPMENT FINAN 2 A3 144A	2.1900	68,171	68,121	68,182
DIAMOND SPORTS/SINCLAIR/REGION	0.0000	143,725	143,764	143,426
DISCOVER CARD EXECUTION A3 A3	1.9063	520,000	512,573	520,251
FORD CREDIT AUTO OWNER T B A2A	2.3500	181,351	181,450	181,673
FORD CREDIT AUTO OWNER T B A2B	1.7963	41,099	41,099	41,099
FORD CREDIT AUTO OWNER T C A2B	1.8663	230,000	230,000	230,019
FORD CREDIT AUTO OWNER TR A A3	1.6700	59,094	58,818	59,055
FORD CREDIT AUTO OWNER TR B A3	1.6900	141,423	140,699	141,283
FORD CREDIT AUTO OWNER TR C A3	1.2200	16,303	16,219	16,292
GM FINANCIAL AUTOMOBILE 1 A2B	2.0046	80,596	80,277	80,622
GM FINANCIAL AUTOMOBILE 2 A2A	2.6700	235,690	236,516	236,300
GM FINANCIAL CONSUMER AU 2 A2B	1.7996	80,345	79,690	80,335
GM FINANCIAL CONSUMER AU 3 A2A	2.7400	13,325	13,311	13,336
GM FINANCIAL CONSUMER AU 3 A2B	1.8996	164,486	163,144	164,534
GM FINANCIAL CONSUMER AUT 4 A2	2.9300	63,739	63,794	63,854
HONDA AUTO RECEIVABLES 20 2 A2	2.6600	11,033	11,021	11,039
HONDA AUTO RECEIVABLES 20 3 A2	2.6700	21,253	21,227	21,271
HONDA AUTO RECEIVABLES 20 3 A3	1.7900	88,039	87,622	87,998
HONDA AUTO RECEIVABLES 20 4 A2	2.9800	11,116	11,134	11,151
HYUNDAI AUTO LEASE S A A2 144A	2.9200	199,183	199,981	200,110
HYUNDAI AUTO RECEIVABLES A A2	2.6700	118,131	118,519	118,520
HYUNDAI AUTO RECEIVABLES B A2	3.0400	68,279	68,412	68,466
INDYMAC INDX MORTGAGE AR29 A1	1.9620	30,471	26,638	29,478
JP MORGAN MORTGAGE ACQ CW2 AV4	1.9420	4,018	3,621	4,010
MERCEDES-BENZ AUTO LEASE A A2	3.0100	102,814	102,813	103,011
MERCEDES-BENZ AUTO LEASE B A2	2.0100	145,000	144,993	145,091
MERCEDES-BENZ AUTO RECEI 1 A2A	2.7100	69,973	69,897	70,028
MERCEDES-BENZ AUTO RECEIV 1 A3	1.2600	3,749	3,734	3,748
MERRILL LYNCH MORTGAGE HE2 A1B	2.7320	10,031	8,810	9,807
MISTER CAR WASH 5/19 DELAYED	0.0000	2,088	2,088	2,094
MMAF EQUIPMENT FINA AA A5 144A	2.5700	112,960	113,017	113,034
MORGAN STANLEY ABS CAP HE6 A2C	1.9420	138,093	59,508	64,774
NAVIENT PRIVATE EDU BA A1 144A	2.0263	77,592	68,459	77,558
NAVIENT PRIVATE EDUC D A1 144A	2.0763	131,070	131,065	130,840
NAVIENT STUDENT LOA 2A A2 144A	2.8420	212,700	213,855	213,849
NAVIENT STUDENT LOA 3A A1 144A	2.0920	24,327	19,844	24,324
NAVIENT STUDENT LOA 3A A2 144A	2.6420	129,241	108,837	129,388
NISSAN AUTO LEASE TRUST 2 A A2	2.7100	297,207	298,099	298,268
NISSAN AUTO LEASE TRUST B A2A	2.2700	235,000	235,431	235,430
NISSAN AUTO RECEIVABLES 2 A A3	1.7400	89,080	88,575	89,023
NISSAN AUTO RECEIVABLES 2 B A3	1.3200	1,203	1,198	1,203

	Coupon	Units	Cost	Market Value
NISSAN AUTO RECEIVABLES A A2B	1.8263	215,762	213,310	215,782
SANTANDER RETAIL AUT A A2 144A	2.7200	154,831	155,671	155,671
SMB PRIVATE EDUCATIO C A1 144A	1.9763	107,791	107,782	107,740
SOFI PROFESSIONAL L E A2A 144A	1.8600	84,459	84,282	84,315
STERIGENICS-NORDION/SOTERA	0.0000	89,775	89,415	89,401
TOYOTA AUTO RECEIVABLES 2 D A2	1.9200	160,000	159,888	159,989
TOYOTA AUTO RECEIVABLES 2 D A2	2.9800	103,928	104,134	104,330
TOYOTA AUTO RECEIVABLES A A2B	1.8363	266,798	264,048	266,816
TOYOTA AUTO RECEIVABLES B A2A	2.5900	95,000	95,312	95,243
TOYOTA AUTO RECEIVABLES C A2A	2.7700	24,663	24,626	24,715
UNIVERSAL SERVICES 6/19	0.0000	8,716	8,716	8,760
US FOODS 8/19 TLB	0.0000	46,538	46,522	46,699
VERIZON OWNER TRUS 3A A1A 144A	2.0600	106,022	105,530	106,057
VERIZON OWNER TRUS 3A A1B 144A	1.9244	157,070	155,432	157,138
VERIZON OWNER TRUST 1A A 144A	2.0600	102,843	102,642	102,849
VERIZON OWNER TRUST 2A A 144A	1.9200	146,925	146,680	146,909
VERIZON OWNER TRUST 2A A 144A	1.6800	4,434	4,419	4,433
VOLKSWAGEN AUTO LOAN ENH 1 A2A	2.8100	112,657	112,947	112,861
VOLKSWAGEN AUTO LOAN ENH 2 A2A	3.0500	115,400	115,611	115,723
VOLKSWAGEN AUTO LOAN ENH 2 A2B	1.8144	90,510	89,566	90,514
WORLD OMNI AUTO RECEIVAB D A2A	3.0100	111,748	111,923	112,069
WORLD OMNI AUTO RECEIVAB D A2B	1.8163	144,031	142,487	143,965
WORLD OMNI AUTO RECEIVABL A A2	3.0200	81,456	81,770	81,767
WORLD OMNI AUTO RECEIVABL C A2	2.8000	3,713	3,718	3,718
Total of Domestic Corporate & Other Bonds			11,031,068	11,119,364

Inflation Protection Securities

US TREAS-CPI INFLAT	0.1250	6,845,079	6,725,081	6,858,532
US TREAS-CPI INFLAT	0.2500	4,072,136	4,037,735	4,109,610
US TREAS-CPI INFLAT	0.3750	4,783,021	4,713,111	4,861,232
US TREAS-CPI INFLAT	0.5000	942,654	962,040	967,013
US TREAS-CPI INFLAT	0.6250	4,885,079	4,827,352	4,989,711
US TREAS-CPI INFLAT	0.7500	2,933,293	2,788,498	3,064,808
US TREAS-CPI INFLAT	1.0000	2,108,343	2,178,112	2,335,596
US TREAS-CPI INFLAT	1.3750	507,900	562,014	598,931
US TREAS-CPI INFLAT	1.7500	178,105	187,761	200,079
US TREAS-CPI INFLAT	2.0000	226,889	239,775	252,198
US TREAS-CPI INFLAT	2.1250	1,134,723	1,345,137	1,489,363
US TREAS-CPI INFLAT	2.3750	709,528	772,632	818,153
US TREAS-CPI INFLAT	2.5000	92,887	104,267	111,943
US TREAS-CPI INFLAT	3.6250	195,692	234,773	250,325
US TREAS-CPI INFLAT	0.8750	2,195,912	2,290,551	2,334,454
US TREAS-CPI INFLAT	3.3750	173,968	239,707	238,839
WII USTPF UNIT	0.0000	6,267,610	63,262,015	68,313,513
Total of Inflation Protection Securities			95,470,562	101,794,301

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	63,504	61,319	59,905
ABC SUPPLY 10/19 COV-LITE TL	0.0000	160,000	159,235	160,701
ACRISURE 6/18 TLB	0.0000	99,246	94,681	99,205
ADVANCED COMPUTER 9/19	0.0000	50,000	49,519	49,500
ADVISOR GROUP 7/19 TL	0.0000	44,100	42,017	43,687
AIRXCEL 4/18 2ND LIEN COV-LITE	0.0000	50,000	46,529	44,750
AIRXCEL 4/18 COV-LITE TL	0.0000	49,623	47,106	48,507
ALLIANT INSURANCE 4/18	0.0000	124,058	118,192	123,988
AMC ENTERTAINMENT 3/19	0.0000	131,655	131,110	132,571
AMR 11/17 TLB	0.0000	123,724	118,931	124,086
AOT BEDDING 11/16 COV-LITE TL	0.0000	81,073	57,834	52,039
ARAMARK 6/18 COV-LITE TLB	0.0000	75,000	75,276	75,258
ARBY'S 1/18 COV-LITE TLB	0.0000	99,119	95,087	99,642
ATHENAHEALTH 1/19 TLB	0.0000	91,420	90,024	91,763
ATKORE 12/16 COVE-LITE TL	0.0000	116,944	113,824	117,295
ATLANTIC AVIATION 11/18 TLB	0.0000	49,625	49,460	50,153
AUTODATA 5/19 COV-LITE TLB	0.0000	64,043	63,429	64,264
AVANTOR 9/17 (USD) COV-LITE TL	0.0000	46,877	46,902	47,267
BAY CLUB 9/18 COV-LITE TL	0.0000	123,802	126,791	122,564
BCP RENAISSANCE (ROVER) 9/17	0.0000	70,986	70,459	62,734
BEACON ROOFING 10/17 COV-LITE	0.0000	124,055	119,190	124,521

	Coupon	Units	Cost	Market Value
BELFOR 4/19 TLB	0.0000	31,421	31,280	31,500
BELRON 10/17 USD COV-LITE TLB	0.0000	99,528	96,752	99,819
BERRY PLASTICS 5/19 COV-LITE	0.0000	99,688	99,460	99,854
BLACKSTONE CQP 5/19 TLB	0.0000	67,952	67,814	68,218
BLOUNT 9/18 COV-LITE TLB	0.0000	24,750	24,481	24,781
BOYD 8/18 COV-LITE TLB	0.0000	74,561	72,112	66,759
BRAND ENERGY 6/17 COV-LITE TL	0.0000	63,744	61,678	63,505
BRICKMAN GROUP/BRIGHTVIEW	0.0000	99,246	95,367	99,867
BROOKS AUTOMATION 10/17	0.0000	37,879	37,349	37,784
CABLEVISION SYSTEMS 3/17 TLB	0.0000	98,985	94,742	99,040
CABLEVISION SYSTEMS/ALTICE USA	0.0000	27,152	27,152	27,243
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	69,879	69,140	70,578
CAMBREX 11/19 COV-LITE TL	0.0000	90,000	88,223	89,550
CAPITAL AUTOMOTIVE 3/17 2ND	0.0000	19,203	18,951	19,232
CAPITAL AUTOMOTIVE 3/17 TL	0.0000	89,009	86,011	89,204
CARESTREAM 12/18 EXTENDED TL	0.0000	58,519	57,660	57,531
CENTURYLINK 5/17 COV-LITE TLB	0.0000	131,659	129,763	132,120
CHARTER COMM OPERATING 10/19	0.0000	148,990	145,259	149,945
CHASSIX 11/17 COV-LITE TLB	0.0000	49,621	49,558	45,403
CHROMAFLO TECHNOLOGIES 11/16	0.0000	255	249	244
CINEWORLD 9/19 INCREMENTAL TL	0.0000	7,993	7,955	7,988
CLEAR CHANNEL 8/19 COV-LITE	0.0000	95,323	95,093	95,765
COHU 9/18 COV-LITE TLB	0.0000	99,248	95,885	98,256
COMMSCOPE 1/19 TLB	0.0000	117,284	116,722	117,907
COMPUWARE 8/18 COV-LITE TLB	0.0000	66,994	65,996	67,245
CREATIVE ARTISTS 11/19 COV-LIT	0.0000	90,000	89,334	90,675
DEVRY EDUCATION/ADTALEM 3/18	0.0000	49,623	48,718	49,561
DTZ/CUSHMAN 8/18 COV-LITE TLB	0.0000	148,872	143,163	148,918
DUPONT PERFORMANCE 5/17 TL	0.0000	124,055	117,349	124,228
DYNACAST 5/15 TLB1	0.0000	74,416	71,770	72,183
EMDEON 3/17 COV-LITE TLB	0.0000	109,498	105,965	109,790
EMPLOYBRIDGE 10/18 COV-LITE	0.0000	51,823	50,877	50,829
EPICOR 6/15 COV-LITE TL	0.0000	124,400	120,306	124,960
EVOQUA WATER 12/17 COV-LITE TL	0.0000	99,241	96,654	99,613
EXTENDED STAY 9/19 COV-LITE	0.0000	71,996	69,640	72,561
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	49,622	48,019	49,511
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	49,622	48,019	49,511
FILTRATION GROUP 3/18 (USD) TL	0.0000	71,803	71,962	72,023
FIRSTLIGHT FIBER 5/18 TL	0.0000	74,436	73,805	74,436
FLEXERA SOFTWARE 1/18 2ND LN	0.0000	25,000	24,677	24,938
FLEXERA SOFTWARE 1/18 COV-LITE	0.0000	39,798	39,842	39,848
FLYNN RESTAURANT 6/18 2ND LIEN	0.0000	50,000	48,373	45,750
FLYNN RESTAURANT 6/18 TL	0.0000	124,058	117,734	118,630
FOCUS FINANCIAL PARTNERS 6/18	0.0000	89,422	88,052	89,964
FOREST CITY 11/19 TLB	0.0000	109,482	109,966	109,927
FORTRESS INVESTMENT 6/18	0.0000	113,762	111,067	114,288
FOUNDATION BUILDING MATERIALS	0.0000	99,250	94,066	99,561
GENESEE & WYOMING 11/19 COV-LI	0.0000	92,030	92,105	92,819
GLOBAL HEALTHCARE EXCHANGE	0.0000	74,239	70,697	74,053
GO DADDY 11/17 COV-LITE TLB	0.0000	117,990	115,149	118,580
GRAFTECH 2/18 COV-LITE TLB	0.0000	106,327	101,389	105,928
GRIFOLS 11/19 (USD) TLB	0.0000	118,211	118,152	119,135
HANJIN/WILSHIRE GRAND 10/17	0.0000	75,000	74,574	74,625
HCA 10/19 TLB	0.0000	50,753	51,133	50,994
HILEX POLY 12/16 COV-LITE TL	0.0000	112,004	106,676	110,931
HORNBLLOWER 3/18 COV-LITE TL	0.0000	99,748	96,389	99,873
HUDSON RIVER 10/18 TLB	0.0000	74,436	73,049	74,808
HYLAND SOFTWARE 10/18	0.0000	88,741	87,308	89,130
HYLAND SOFTWARE 5/17 2ND LIEN	0.0000	45,978	45,248	46,496
IMG WORLDWIDE 5/18 TLB	0.0000	120,216	113,510	119,490
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	86,959	84,656	87,307
INFOR (LAWSON) 2/17 (USD) B6	0.0000	131,109	129,128	131,624
INNOCOR 2/17 COV-LITE TL	0.0000	74,427	70,590	73,916
INOVALON HOLDINGS 4/18	0.0000	70,412	69,079	70,764
INSIGHT GLOBAL 5/18 TL	0.0000	99,246	96,813	99,544
INTERNET BRANDS 8/17 COV-LITE	0.0000	99,241	94,523	99,351
INTRAWEST 7/17 (USD) TLB1	0.0000	148,864	143,547	149,980
ISTAR FINANCIAL 6/16 TLB	0.0000	114,080	110,584	114,650
JBS USA 4/19 TLB	0.0000	66,897	66,770	67,287
JMC STEEL 6/16 COV-LITE TLB	0.0000	150,000	146,823	150,156
K-MAC 3/18 2ND LIEN TL	0.0000	25,000	23,867	24,113
K-MAC 3/18 TL	0.0000	49,736	49,299	49,014

	Coupon	Units	Cost	Market Value
KNOWLEDGE UNIVERSE/KINDERCARE	0.0000	99,496	99,496	99,724
KOFAX 1/19 INCREMENTAL	0.0000	55,987	54,651	56,267
KRONOS 4/17 TLB	0.0000	78,817	77,307	79,167
L&W 5/18 TL	0.0000	74,435	72,592	73,690
LBM 2/18 TL	0.0000	99,248	95,631	99,744
LEARNING CARE 3/18 COV-LITE	0.0000	24,811	23,947	24,827
LEVEL 3 11/19 COV-LITE TLB	0.0000	169,198	164,836	169,728
LIFESCAN 6/18 TL	0.0000	17,081	16,266	16,220
LIQUIDNET HOLDINGS 7/17 TLB	0.0000	59,797	59,000	57,405
LIVE NATION 10/19 TLB	0.0000	88,200	88,640	88,338
LUMOS NETWORKS 10/17 COV-LITE	0.0000	67,560	67,452	67,493
MAXLINEAR 4/17 COV-LITE TLB	0.0000	20,229	19,456	20,229
MEDIWARE INFORMATION 12/17	0.0000	99,430	97,703	98,436
MEDPLAST 6/18 2ND LIEN TL	0.0000	25,000	24,349	23,539
MESSER INDUSTRIES 10/18 (USD)	0.0000	97,039	93,719	97,497
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	47,500	45,234	47,203
MGM 6/18 TL	0.0000	49,624	47,994	49,686
MICRO FOCUS 4/17 (USD)	0.0000	10,671	10,050	10,676
MICRO FOCUS 4/17 COV-LITE TLB2	0.0000	70,433	68,115	70,786
MICRO FOCUS 6/17 (SEATTLE	0.0000	72,252	68,043	72,282
MICROCHIP TECHNOLOGY 5/18 TLB	0.0000	104,463	100,754	104,986
MILK SPECIALTIES 2/17 COV-LITE	0.0000	73,877	71,745	70,183
MILLERS ALE 5/18 TL	0.0000	99,246	98,427	89,322
MISTER CAR WASH 5/19 TLB	0.0000	41,648	41,553	41,770
MONARCH 5/16 (USD) COV-LITE	0.0000	100,391	99,398	99,199
NAVICURE/WAYSTAR 9/19 TLB	0.0000	16,271	16,193	16,332
NEW ARCLIN 1/18 TL	0.0000	50,000	48,266	49,854
NEW ARCLIN 2/17 COV-LITE 2ND	0.0000	50,000	49,896	49,375
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	24,812	24,534	24,750
NFP 1/17 COV-LITE TLB	0.0000	124,043	118,424	123,423
OMNITRACS 3/18 COV-LITE TLB	0.0000	75,460	71,772	75,154
ON ASSIGNMENT 11/19 COV-LITE	0.0000	31,182	30,235	31,281
ON SEMICONDUCTOR 9/19 TLB	0.0000	90,000	90,553	90,574
ORCHID ORTHOPEDIC 3/19	0.0000	94	94	92
ORYX SOUTHERN/ORYX MIDSTREAM	0.0000	67,338	67,121	66,455
PENN ENGINEERING 6/17 USD	0.0000	67,436	65,408	67,352
PIKE 7/19 COV-LITE TL	0.0000	64,161	64,011	64,461
PODS 5/18 TLB	0.0000	99,241	95,968	99,644
PQ CORP 2/18 (USD) COV-LITE	0.0000	106,101	102,569	106,613
PRESS GANEY 7/19 TLB	0.0000	32,134	31,982	32,284
PRIMESOURCE 1/17 TL	0.0000	129,000	124,611	125,775
PRINCE MINERALS 3/18 2ND LIEN	0.0000	62,296	56,893	50,771
PRINCE MINERALS 3/18 COV-LITE	0.0000	48,994	44,509	43,359
PROMETRIC 1/18 COV-LITE TL	0.0000	124,062	120,012	123,596
RADIOLOGY PARTNERS 7/18	0.0000	25,000	24,383	25,042
RADIOLOGY PARTNERS 7/18 2ND	0.0000	25,000	24,547	24,375
REYNOLDS GROUP 1/17 (USD) TL	0.0000	124,043	119,326	124,335
ROYALTY PHARMA 3/17 B6 TLB	0.0000	73,102	71,151	73,662
SABRE 2/18 TLB	0.0000	108	105	109
SBA FINANCE 4/18 TLB	0.0000	124,058	119,516	124,420
SEAWORLD 3/17 B5 TLB	0.0000	49,618	47,702	49,825
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	99,250	95,247	99,219
SELECT MEDICAL 2/17 COV-LITE	0.0000	90,000	90,000	90,113
SERVICEMASTER 10/19 TLB	0.0000	65,000	64,921	65,203
SI GROUP/ADDIVANT 7/18 TL	0.0000	99,249	98,058	98,505
SITEONE LANDSCAPE 8/18	0.0000	99,246	97,265	99,370
SOLARWINDS 3/18 TLB	0.0000	88,025	88,042	88,536
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	30,000	28,967	26,950
SOLERA 3/16 (USD) COV-LITE TL	0.0000	145,437	143,646	145,574
SPRINT COMMUNICATIONS 2/17 TL	0.0000	148,855	142,744	147,404
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000	142,410	137,768	143,327
ST. GEORGE'S 6/18 TLB	0.0000	47,013	45,918	47,424
STARWOOD PROPERTY 7/19 TLB	0.0000	52,885	52,761	53,182
STEPSTONE 3/18 TLB	0.0000	49,622	48,789	49,622
STRATEGIC MATERIALS 11/17	0.0000	49,621	47,720	39,614
STYROLUTION 11/17 (USD) TLB	0.0000	74,100	71,090	74,100
SUMMIT MATERIALS 11/17	0.0000	89,582	89,295	89,956
SUNSOURCE 11/17 COV-LITE TL	0.0000	49,621	48,380	48,980
SUNSOURCE 4/18 2ND LIEN	0.0000	50,000	47,290	46,959
SUPERVALU/UNITED NATURAL FOODS	0.0000	95,554	84,900	81,531
TACALA 1/18 COV-LITE TL	0.0000	74,621	74,213	74,728
TECTA AMERICA 12/18 COV-LITE	0.0000	30,473	29,951	29,559

	Coupon	Units	Cost	Market Value
TEMPO ACQUISITION 5/17	0.0000	124,239	120,566	124,886
TOPGOLF 2/19 TLB	0.0000	18,269	18,108	18,330
TRANSPLACE 9/17 TL	0.0000	99,244	97,475	98,935
TRANSUNION 11/19 B5 COV-LITE	0.0000	115,000	115,031	115,392
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	42,717	42,556	38,360
TRICORBRAUN 11/16 COV-LITE TL	0.0000	49,426	48,539	48,858
TRONOX FINANCE 9/17 COV-LITE	0.0000	78,446	76,407	78,544
TRUGREEN 3/19 TLB	0.0000	71,616	71,355	72,243
ULTIMATE SOFTWARE 3/19	0.0000	112,333	112,578	112,982
UNIVAR 11/17 (USD) COV-LITE	0.0000	91,824	90,728	92,146
UNIVERSAL SERVICES 6/19	0.0000	88,032	87,426	88,472
US FOODS 6/16 COV-LITE TLB	0.0000	65,979	66,222	66,158
VERTIV 3/17 COV-LITE TLB	0.0000	100,000	93,666	99,661
VIRGIN MEDIA 10/19 COV-LITE	0.0000	86,460	82,635	86,947
VIRTU 3/19 TLB	0.0000	74,069	73,823	74,291
VIRTUS INVESTMENT 6/17 TLB	0.0000	121,909	122,130	122,214
VODAFONEZIGGO 1/17 (USD) TLE	0.0000	66,150	62,980	66,324
WALKER & DUNLOP 11/18 TLB	0.0000	124,063	123,003	124,489
WARNER MUSIC 6/18 COV-LITE TLF	0.0000	150,000	145,313	150,690
WESTERN DENTAL 12/18	0.0000	24,813	23,844	24,750
WESTERN DENTAL 12/18 TL	0.0000	49,619	47,291	49,557
WRIGHT EXPRESS 5/19 COV-LITE	0.0000	99,245	98,409	99,783
WYNDHAM HOTELS 5/18 COV-LITE	0.0000	99,248	95,888	99,691
XPO LOGISTICS 2/18 COV-LITE	0.0000	125,000	122,332	125,633
ZAYO 7/17 COV-LITE TLB2	0.0000	71,035	71,075	71,216
ZEST DENTAL 3/18 TL	0.0000	74,433	71,611	70,432
ZODIAC/FLUIDRA 3/18 (USD) TLB	0.0000	100,000	100,120	100,375
Total of Senior Secured Loans			14,776,193	15,032,531

Total of Domestic Fixed Income Securities

121,277,822

127,946,196

International Securities

24.40%

ARGENTINA				
ARGENTINA BONAR BONDS	52.5635	24,110,000	492,150	283,894
ARGENTINA POM POLITICA MONETAR	70.2531	100,000	714	1,119
ARGENTINA TREASURY BILL	0.0000	933,300	28,945	17,770
ARGENTINE BONOS DEL TESORO	15.5000	1,120,000	4,379	6,734
BONOS DE LA NACION ARGENTINA C	4.0000	270,000	4,191	7,170
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.0378	130,000	127,795	140,257
AUSTRALIA GOVERNMENT BOND REGS	3.7368	170,000	161,492	175,600
AUSTRALIA GOVERNMENT BOND REGS	1.0244	90,000	75,422	76,402
AUSTRALIA GOVERNMENT BOND REGS	2.2524	85,000	77,279	86,040
AUSTRALIA GOVERNMENT BOND REGS	0.7831	167,056	121,492	130,271
AUSTRALIA GOVERNMENT BOND REGS	1.3507	95,000	75,558	85,938
NEW SOUTH WALES TREASURY CORP	3.6352	110,000	107,379	117,401
TICKETEK 11/19 (USD) TLB	0.0000	73,059	72,338	72,694
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	4,149,000	3,512,462	4,428,130
BRAZILIAN GOVERNMENT INTERNATI	2.6250	200,000	192,691	200,000
CCP_ZCS. P BRL-CDI 1D CME	6.9900	800,000	98	4,021
CCP_ZCS. R BRL-CDI 1D CME	0.0100	11,300,000	0	481
CCP_ZCS._P BRL-CDI 1D CME	0.0100	-800,000	0	0
CCP_ZCS._R BRL-CDI 1D CME	4.6400	-11,300,000	0	0
CANADA				
BURGER KING/RESTAURANT BRANDS	0.0000	190,033	185,974	190,221
CANADIAN PACER AUT 2A A2A 144A	3.0000	29,789	29,863	29,847
CANADIAN PACER AUT 2A A2B 144A	1.8344	191,767	191,410	191,729
CANADIAN PACER AUTO 1A A3 144A	2.0500	29,135	29,060	29,133
CARDS II TRUST 1A A 144A	2.0263	150,000	148,137	150,057
EVERGREEN CREDIT CARD 1 A 144A	2.1563	410,000	410,038	411,063
EVERGREEN CREDIT CARD 2 A 144A	2.0263	240,000	237,464	240,176
GFL ENVIRONMENTAL 5/18	0.0000	99,058	93,217	99,128
GOLDEN CREDIT CARD T 1A A 144A	2.1263	220,000	219,724	220,404
GOVERNMENT OF CANADA	0.5000	89,330	71,775	71,970
GOVERNMENT OF CANADA	1.2500	337,894	282,482	321,153
GOVERNMENT OF CANADA	1.5000	283,572	240,433	274,646
GOVERNMENT OF CANADA	2.0000	92,108	91,329	94,459
GOVERNMENT OF CANADA	3.0000	152,513	150,077	167,746
GOVERNMENT OF CANADA	4.0000	298,934	313,071	329,628

	Coupon	Units	Cost	Market Value
GOVERNMENT OF CANADA	4.2500	336,592	308,417	323,151
HUB INTERNATIONAL 4/18 (USD)	0.0000	124,058	119,429	123,894
MASTER CREDIT CARD T 3A A 144A	1.9944	260,000	258,905	260,207
POWER SOLUTIONS 4/19 (USD)	0.0000	146,436	145,772	146,711
TERRAPURE ENVIRONMENTAL 11/19	0.0000	56,425	55,867	56,425
TRILLIUM CREDIT CARD 1A A 144A	2.0420	280,000	277,890	280,055
TRILLIUM CREDIT CARD 2A A 144A	2.1420	130,000	126,998	130,088
VALEANT 5/18 TLB	0.0000	122,916	119,406	123,530
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000	124,046	121,102	123,736
CHILE				
CCP_IRS. P CLP-CLICP-BLOOMBERG	2.9050	30,900,000	0	-101
CCP_IRS._P CLP-CLICP-BLOOMBERG	0.0100	-30,900,000	0	0
IRS. P CLP-CLICP-BLOOMBERG 6M	3.3900	122,600,000	0	8,686
IRS. P CLP-CLICP-BLOOMBERG 6M	3.8500	57,200,000	0	6,392
IRS._P CLP-CLICP-BLOOMBERG 6M	0.0100	-179,800,000	-566	0
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	902,681	144,617	144,655
EGYPT				
EGYPT GOVERNMENT INTERNAT REGS	6.1250	400,000	413,994	416,401
FRANCE				
FRENCH REPUBLIC GOVERNMENT 144A	1.5000	55,000	73,226	71,177
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	468,174	575,125	614,410
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	420,980	542,264	559,849
FRENCH REPUBLIC GOVERNMENT 144A	1.8000	306,507	504,779	531,530
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	1,240,004	1,500,250	1,520,984
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	666,344	797,578	804,847
FRENCH REPUBLIC GOVERNMENT REGS	1.1000	267,545	319,191	320,579
FRENCH REPUBLIC GOVERNMENT REGS	1.8500	841,463	1,148,398	1,167,797
FRENCH REPUBLIC GOVERNMENT REGS	2.1000	359,837	453,923	453,033
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	285,472	479,059	494,571
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	253,943	400,012	411,776
NUMERICABLE / YPSO / ALTICE	0.0000	149,253	140,584	149,274
OBERTHUR 12/16 (USD) COV-LITE	0.0000	93,539	91,284	92,292
TECHNICOLOR 3/17 (USD) TLB	0.0000	74,237	69,386	61,616
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	45,000	72,329	79,163
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	1,631,185	2,002,378	1,996,131
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	524,952	687,764	698,584
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000	19,300,000	0	1,870
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.0900	5,900,000	395	258
CCP_IRS. R HUF-BUBOR-REUTERS 6	0.3100	53,700,000	0	-945
CCP_IRS._P HUF-BUBOR-REUTERS 6	0.2500	-5,900,000	0	0
CCP_IRS._P HUF-BUBOR-REUTERS 6	0.2100	-19,300,000	-497	0
CCP_IRS._R HUF-BUBOR-REUTERS 6	0.9800	-53,700,000	-2,208	0
HUNGARY GOVERNMENT BOND	3.0000	49,300,000	180,981	183,516
ISRAEL				
IRS. P ILS-TELBOR01-REUTERS 3M	1.0110	4,500,000	0	38,864
IRS. P ILS-TELBOR01-REUTERS 3M	0.4750	1,900,000	0	3,262
IRS._P ILS-TELBOR01-REUTERS 3M	0.0100	-1,900,000	0	0
IRS._P ILS-TELBOR01-REUTERS 3M	0.2520	-4,500,000	0	0
ISRAEL GOVERNMENT BOND - CPI L	0.7500	3,200,000	881,691	1,025,038
ISRAEL GOVERNMENT BOND - CPI L	1.0000	700,000	186,291	228,422
ISRAEL GOVERNMENT BOND - CPI L	1.7500	300,000	86,999	98,356
ISRAEL GOVERNMENT BOND - CPI L	2.7500	100,000	29,912	33,541
ISRAEL GOVERNMENT BOND - CPI L	4.0000	1,500,000	676,768	880,023
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000	655,966	739,018	744,841
ITALY BUONI POLIENNALI DE 144A	1.2500	959,277	1,016,355	1,151,136
ITALY BUONI POLIENNALI DE 144A	2.1000	0	0	0
ITALY BUONI POLIENNALI DE 144A	2.3500	179,304	224,304	225,339
ITALY BUONI POLIENNALI DE 144A	2.5500	273,672	350,015	391,688
ITALY BUONI POLIENNALI DE 144A	2.6000	814,796	979,938	1,016,405
ITALY BUONI POLIENNALI DE 144A	3.1000	562,080	702,073	758,185
ITALY BUONI POLIENNALI DE 144A	1.3000	1,696,922	1,905,472	2,042,512
ITALY BUONI POLIENNALI DE 144A	0.4500	64,904	72,999	73,255
ITALY BUONI POLIENNALI DE REGS	0.1000	77,503	86,427	88,071
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	459,775,723	4,331,657	4,333,092
LUXEMBOURG				
ALTISOURCE SOLUTIONS 3/18	0.0000	65,026	63,709	61,693

	Coupon	Units	Cost	Market Value
ENDO PHARMACEUTICALS 4/17	0.0000	124,048	118,481	118,466
NUMERICABLE / YPSO / ALTICE	0.0000	50,261	46,966	49,916
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000	49,750	48,509	49,957
MEXICO				
CCP_IRS. P MXN-TIIE-BANXICO 28	8.5400	1,500,000	291	12,908
CCP_IRS. P MXN-TIIE-BANXICO 28	8.4600	6,800,000	5,036	55,434
CCP_IRS. R MXN-TIIE-BANXICO 28	8.5043	4,100,000	0	-19,710
CCP_IRS._P MXN-TIIE-BANXICO 28	0.0100	-8,300,000	0	0
CCP_IRS._R MXN-TIIE-BANXICO 28	7.9050	-4,100,000	-3,252	0
MEXICAN UDIBONOS	4.0000	35,834,501	1,970,760	2,068,814
MEXICAN UDIBONOS	4.5000	19,197,054	996,063	1,079,555
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000	145,448	140,850	145,327
AVAST SOFTWARE 4/18 (USD) TLB	0.0000	9,892	9,622	9,973
NEW ZEALAND				
NEW ZEALAND GOVERNMENT IN REGS	2.0000	165,000	132,317	132,840
NEW ZEALAND GOVERNMENT IN REGS	2.5000	240,000	189,628	217,393
NEW ZEALAND GOVERNMENT IN REGS	3.0000	70,000	60,420	63,821
NIGERIA				
NIGERIA GOVERNMENT INTERNATION	5.6250	400,000	414,247	415,888
PERU				
PERUVIAN GOVERNMENT INTER REGS	2.4746	500,000	180,363	192,139
PERUVIAN GOVERNMENT INTER REGS	1.7926	500,000	160,967	170,351
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500	8,800,000	123,537	152,732
RUSSIAN FEDERAL INFLATION LINK	2.5000	10,386,220	156,262	165,213
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	7.6000	2,750,000	1,214	5,498
CCP_IRS. R ZAR-JIBAR-SAFEX 3M	0.0100	3,000,000	261	-1,264
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	300,643	301,499
REPUBLIC OF SOUTH AFRICA GOVER	5.8750	350,000	371,895	374,500
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	5,782,212	336,712	316,495
REPUBLIC OF SOUTH AFRICA GOVER	2.7500	4,691,572	328,256	332,287
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	10,189,922	768,932	803,330
REPUBLIC OF SOUTH AFRICA GOVER	1.8750	9,696,081	600,919	605,014
SPAIN				
SPAIN GOVERNMENT INFLATIO 144A	0.7000	154,602	177,551	202,338
SPAIN GOVERNMENT INFLATIO 144A	1.0000	104,806	138,963	138,818
SPAIN GOVERNMENT INFLATIO 144A	1.8000	286,907	363,540	367,950
SPAIN GOVERNMENT INFLATIO 144A	0.6500	36,612	43,485	45,909
SPAIN GOVERNMENT INFLATION LIN	0.1500	211,289	247,298	248,801
SWEDEN				
SWEDEN INFLATION LINKED B 144A	3.5000	2,544,542	411,666	408,223
SWEDEN INFLATION LINKED BOND	0.1250	184,868	24,293	22,889
THAILAND				
IRS. P THB-THBFIX-REUTERS 6M	1.9900	18,200,000	1,548	16,457
IRS._P THB-THBFIX-REUTERS 6M	0.0100	-18,200,000	-96	0
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	4,053,837	705,956	652,320
TURKEY GOVERNMENT BOND	3.0000	2,492,434	457,065	420,530
TURKEY GOVERNMENT BOND	2.7000	2,073,751	362,024	328,991
TURKEY GOVERNMENT INTERNATIONA	5.6250	600,000	597,553	617,545
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.7500	200,000	207,987	211,500
UNITED ARAB EMIRATES				
GEMS MENASA 7/19 TL	0.0000	81,282	80,505	81,790
UNITED KINGDOM				
CINEWORLD 2/18 (USD) COV-LITE	0.0000	81,289	78,872	81,178
EURO GARAGES/EG GROUP 3/18	0.0000	99,074	95,876	98,518
IGLO BIRDS EYE 12/17 (USD)	0.0000	120,538	116,359	120,688
LAIRD 5/18 TL	0.0000	0	0	0
MERLIN 10/19 (USD) DELAYED	0.0000	11,616	11,673	11,736
MERLIN 10/19 (USD) TLB	0.0000	88,384	88,814	89,295
PENARTH MASTER ISSU 1A A1 144A	2.0378	150,000	149,528	149,994
PENARTH MASTER ISSU 2A A1 144A	2.1078	150,000	148,281	149,959
V.SHIPS (AL MISTRAL)1/17 TLB	0.0000	49,618	47,431	42,114
Total of International Securities			44,226,165	46,531,068

Cash Equivalent Securities

8.22%

	Coupon	Units	Cost	Market Value
BNY MELLON CASH RESERVE		1,531	1,531	1,531
CME CCP COLL HELD AT GSC	0.0000	48,000	48,000	48,000
MSI CASH COLLATERAL	0.0100	30,000	30,000	30,000
U S TREASURY BILL	0.0000	4,679,000	4,652,216	4,652,216
ARGENTINA TREASURY BILL	0.0000	402,000	4,670	5,459
MEXICO CETES	0.0000	4,900,000	252,909	256,826
WTU CASH SWEEP ACCOUNT	3.1399	11,409,100	11,409,100	11,409,100
Others (Payables, Receiveables, etc.)			-419,222	-727,792
Total of Cash Equivalent Securities			15,979,204	15,675,340
Total of Cash Equivalent Securities			15,979,204	15,675,340

Futures Contracts

0.30%

CANADA 10YR BOND FUTURE (MSE)	0.0000	15	0	-23,004
EURO BUXL 30Y BND FUTURE (EUX)	0.0000	1	0	-7,498
EURO-BTP FUTURE (EUX)	0.0000	-9	0	-4,198
EURO-BUND FUTURE (EUX)	0.0000	-9	0	17,208
EURO-OAT FUTURE (EUX)	0.0000	-1	0	2,077
EURO-SCHATZ FUTURE (EUX)	0.0000	18	0	-1,414
JPN 10Y BOND FUTURE (OSE)	0.0000	-1	0	-2,070
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	2	0	-1,012
COPPER FUTURE (LME)	0.0000	1	0	-925
LEAD FUTURE (LME)	0.0000	1	0	69
WHITE SUGAR FUTURE (ICE)	0.0000	2	0	2,509
BRENT CRUDE FUTURE (ICE)	0.0000	31	0	121,870
CATTLE FEEDER FUTURE (CME)	0.0000	3	0	2,819
COCOA FUTURE (NYB)	0.0000	6	0	0
COFFEE 'C' FUTURE (NYB)	0.0000	8	0	30,942
COPPER FUTURE (CMX)	0.0000	7	0	12,595
COPPER FUTURE (LME)	0.0000	6	0	23,169
CORN FUTURE (CBT)	0.0000	33	0	6,365
COTTON NO 2 FUTURE (NYB)	0.0000	9	0	24,064
GASOLINE RBOB FUTURE (NYM)	0.0000	14	0	24,256
GOLD 100 OZ FUTURE (CMX)	0.0000	16	0	71,654
KC HRW WHEAT FUTURE (CBT)	0.0000	7	0	15,619
LEAD FUTURE (LME)	0.0000	2	0	531
LEAN HOGS FUTURE (CME)	0.0000	16	0	-11,393
LIVE CATTLE FUTURE (CME)	0.0000	17	0	9,913
LOW SU GASOIL G FUTURE (ICE)	0.0000	11	0	10,893
NATURAL GAS FUTURE (NYM)	0.0000	39	0	-62,880
NICKEL FUTURE (LME)	0.0000	4	0	-8,976
NY HARB ULSD FUTURE (NYM)	0.0000	8	0	20,953
PALLADIUM FUTURE (NYM)	0.0000	1	0	15,030
PLATINUM FUTURE (NYM)	0.0000	4	0	12,763
PRI ALUMINUM FUTURE (LME)	0.0000	18	0	16,988
RED WHEAT FUT (MGE)	0.0000	1	0	1,325
SILVER FUTURE (CMX)	0.0000	6	0	16,613
SOYBEAN FUTURE (CBT)	0.0000	21	0	34,528
SOYBEAN MEAL FUTURE (CBT)	0.0000	16	0	-634
SOYBEAN OIL FUTURE (CBT)	0.0000	13	0	16,217
SUGAR #11 WORLD FUTURE (NYB)	0.0000	21	0	32,324
US 10YR ULTRA FUTURE (CBT)	0.0000	-17	0	31,329
US 2YR NOTE FUTURE (CBT)	0.0000	10	0	-1,099
US ULTRA BOND (CBT)	0.0000	-2	0	5,889
WHEAT FUTURE (CBT)	0.0000	17	0	30,872
WTI CRUDE FUTURE (NYM)	0.0000	34	0	96,739
ZINC FUTURE (LME)	0.0000	6	0	-10,766
Total of Futures Contracts			0	572,250

Total of INFLATION PROTECTION FUND-I

181,483,191

190,724,854