

INFLATION PROTECTION FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

66.01%

Domestic Corporate & Other Bonds

ALLY AUTO RECEIVABLES TRU 2 A2	2.3400	126,995	127,260	127,677
ALLY AUTO RECEIVABLES TRU 4 A2	1.9300	255,357	255,339	256,719
ALLY AUTO RECEIVABLES TRU 4 A3	1.7500	30,326	30,177	30,382
AMERICAN EXPRESS CREDIT AC 4 A	0.4148	260,000	260,299	260,363
AMERICAN EXPRESS CREDIT AC 6 A	2.0400	205,000	205,404	205,987
ASCEND PERFORMANCE 8/19 TLB	0.0000	71,221	69,964	69,738
BA CREDIT CARD TRUST A1 A1	2.7000	250,000	253,894	253,816
BANK OF THE WEST AUT 1 A2 144A	2.4000	162,691	163,028	163,802
BMW VEHICLE OWNER TRUST 2 A A2	2.0500	93,347	93,345	93,966
CAPITAL ONE MULTI-ASSET A2 A2	0.8048	440,000	442,274	441,687
CAPITAL ONE MULTI-ASSET A7 A7	0.6848	285,000	285,848	286,223
CARMAX AUTO OWNER TRUST 2 1 A3	1.9800	20,641	20,560	20,687
CARMAX AUTO OWNER TRUST 2 A2A	1.7500	170,000	171,062	171,880
CARMAX AUTO OWNER TRUST 2 A2A	2.6900	50,824	51,230	51,216
CARMAX AUTO OWNER TRUST 4 A2B	0.3748	89,858	89,870	89,865
CCP_IRS. R CPURNSA US CPI URBA	0.0100	3,100,000	0	35,137
CCP_IRS. R USD-LIBOR-BBA 3M CM		4,477,500	208	44,994
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0100	500,000	0	-2,955
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.1158	10,000	0	-218
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.3371	152,000	0	-681
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.3693	760,000	0	-9,436
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.3440	90,000	2	-121
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.2709	70,000	0	-296
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.3176	60,000	0	-1,888
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.1349	180,000	0	-1,095
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.0976	70,000	0	-143
CHASE FUNDING TRUST SERI 4 2A2	0.7845	31,110	28,124	29,432
CHASE ISSUANCE TRUST A1 A1	0.3748	384,000	384,098	384,304
CHASE ISSUANCE TRUST A3 A3	0.7248	475,000	477,722	476,715
CITIBANK CREDIT CARD ISS A1 A1	2.8800	170,000	172,056	172,448
CITIBANK CREDIT CARD ISS A3 A3	0.6526	515,000	517,658	517,557
CITIGROUP COMMERCIAL MOR P3 A2	2.7430	79,135	79,443	79,414
CLAROS MORTGAGE 8/19 TLB	0.0000	99,500	99,833	92,038
CNH EQUIPMENT TRUST 2019- B A2	2.5500	102,806	103,191	103,483
CWHEQ REVOLVING HOME EQUI I 2A	0.4048	6,532	5,866	6,021
DAIMLER TRUCKS RETAI 1 A3 144A	2.8500	71,031	71,159	71,127
DIAMOND SPORTS/SINCLAIR/REGION	0.0000	113,297	113,325	91,912
DISCOVER CARD EXECUTION A3 A3	0.4048	295,000	294,630	295,322
DISCOVER CARD EXECUTION N A2 A	0.4448	260,000	260,535	260,335
FORD CREDIT AUTO LEASE TR A A2	1.8000	100,000	100,953	100,951
FORD CREDIT AUTO OWNER T B A2B	0.2948	6,425	6,425	6,425
FORD CREDIT AUTO OWNER T C A2B	0.3648	207,473	207,473	207,473
FORD CREDIT AUTO OWNER TR A A3	3.0300	106,126	107,798	107,595
FORD CREDIT AUTO OWNER TR B A3	1.6900	54,947	54,740	55,095
GM FINANCIAL AUTOMOBILE 1 A2B	0.4300	26,117	26,052	26,119
GM FINANCIAL AUTOMOBILE 2 A2A	2.6700	111,531	111,791	111,910
GM FINANCIAL CONSUMER AU 3 A2B	0.4066	87,368	86,793	87,377
GM FINANCIAL CONSUMER AU 4 A2B	0.4066	110,048	109,644	110,062
HONDA AUTO RECEIVABLES 20 1 A2	1.6300	325,000	328,351	328,465
HONDA AUTO RECEIVABLES 20 2 A2	0.7400	40,000	39,997	40,121
HONDA AUTO RECEIVABLES 20 3 A3	1.7900	39,846	39,712	39,993
HONDA AUTO RECEIVABLES 20 4 A2	2.9800	2,094	2,096	2,098
HYUNDAI AUTO LEASE S B A2 144A	2.0800	109,839	110,037	110,498
HYUNDAI AUTO RECEIVABLES A A2	2.6700	76,109	76,287	76,521
HYUNDAI AUTO RECEIVABLES B A2	3.0400	9,533	9,545	9,544
INDYMAC INDX MORTGAGE AR29 A1	0.3545	28,168	24,714	25,363
IRS P 0.685% R US0003M	0.0000	-600,000	-2,303	-3,165
IRS P 0.687% R US0003M	0.0000	-110,000	-2,801	-2,630
IRS P 0.688% R US0003M	0.0000	-60,000	-1,631	-1,381
IRS P 0.6925% R US0003M	0.0000	-50,000	-1,400	-1,162
IRS P 0.7075% R US0003M	0.0000	-105,000	-2,998	-2,511
IRS P 0.7125% R US0003M	0.0000	-100,000	-2,800	-2,424
IRS P 0.717% R US0003M	0.0000	-50,000	-1,380	-1,236
IRS P 0.737% R US0003M	0.0000	-160,000	-4,444	-4,137
IRS P 0.742% R US0003M	0.0000	-115,000	-3,027	-3,027
IRS P 0.765% R US0003M	0.0000	-50,000	-1,371	-1,362
IRS P 0.79% R US0003M	0.0000	-60,000	-1,623	-1,717
IRS P 0.85% R US0003M	0.0000	-45,000	-1,179	-1,440
IRS P 0.873% R US0003M	0.0000	-110,000	-2,981	-3,681
IRS P 0.877% R US0003M	0.0000	-50,000	-1,355	-1,692
IRS P 1.23% R US0003M	0.0000	260,000	5,005	144
IRS P 1.37% R US0003M	0.0000	-1,038,000	-4,905	-23,884
IRS P 1.39% R US0003M	0.0000	-250,000	-8,000	-35,178
IRS P 1.4% R US0003M	0.0000	-460,000	-10,921	-33,955
IRS P 1.429% R US0003M	0.0000	50,000	2,680	1,922
IRS P 1.61% P US0003M	0.0000	-900,000	-18,778	-85,549
IRS P 1.75% R US0003M	0.0000	600,000	6,166	6
IRS P 1.8% R US0003M	0.0000	81,000	5,168	4,347
IRS P US0003M R 0.74%	0.0000	-60,000	-1,560	-1,253
IRS R 0.39% P US0003M	0.0000	600,000	1,830	2,054
IRS R 0.5% P US0003M	0.0000	-260,000	-556	-556
IRS R 0.55% P US0003M	0.0000	-860,000	-1,509	-768
IRS R 0.605% P US0003M (OTC)	0.0000	-320,000	-4,824	-4,824
IRS R 0.685% P US0003M	0.0000	-600,000	-2,303	-1,026

	Coupon	Units	Cost	Market Value
IRS R 0.688% P US0003M	0.0000	-60,000	-1,631	-1,400
IRS R 0.69% P US0003M	0.0000	-110,000	-2,801	-2,783
IRS R 0.6925% P US0003M	0.0000	-50,000	-1,400	-1,156
IRS R 0.7075% P US0003M	0.0000	-105,000	-2,998	-2,315
IRS R 0.7125% P US0003M	0.0000	-100,000	-2,800	-2,215
IRS R 0.715% P US0003M	0.0000	-115,000	-3,006	-3,006
IRS R 0.717% P US0003M	0.0000	-50,000	-1,380	-1,124
IRS R 0.737% P US0003M	0.0000	-160,000	-4,444	-3,466
IRS R 0.742% P US0003M	0.0000	-115,000	-3,027	-3,027
IRS R 0.765% P US0003M	0.0000	-50,000	-1,371	-1,013
IRS R 0.79% P US0003M	0.0000	-60,000	-1,623	-1,151
IRS R 0.828% P US0003M	0.0000	50,000	3,460	2,344
IRS R 0.85% P US0003M	0.0000	-45,000	-1,179	-737
IRS R 0.873% P US0003M	0.0000	-110,000	-2,981	-1,725
IRS R 0.877% P US0003M	0.0000	-50,000	-1,355	-787
IRS R 0.95% P US0003M	0.0000	185,000	3,355	6,083
IRS R 1% P US0003M	0.0000	-906,000	-7,263	-6,205
IRS R 1.05% P US0003M	0.0000	-984,000	-1,506	-1
IRS R 1.05% P US0003M (OTC)	0.0000	-110,000	-1,579	-1,408
IRS R 1.2825% P US0003M	0.0000	50,000	2,705	3,484
IRS R 1.37% P US0003M	0.0000	-1,038,000	-4,905	-12
IRS R 1.429% P US0003M	0.0000	50,000	2,680	3,912
IRS R 1.492% P US0003M	0.0000	107,000	5,620	8,724
IRS R 1.6% P US0003M	0.0000	-465,000	-8,131	-4,145
IRS R 1.61% P US0003M	0.0000	-900,000	-18,788	-870
IRS R 1.8% P US0003M	0.0000	81,000	5,353	10,105
IRS R 1.85% P US0003M	0.0000	-200,000	-3,480	-1,162
IRS R 1.9% P US0003M	0.0000	-460,000	-10,337	-2,383
IRS R 2% P US0003M	0.0000	-600,000	-11,927	-2,659
IRS R US0003M P 0.2%	0.0000	-260,000	-338	-338
IRS R US0003M P 0.25%	0.0000	-1,045,000	-6,584	-6,584
IRS R US0003M P 0.605% (OTC)	0.0000	-320,000	-4,824	-4,824
IRS R US0003M P 0.715%	0.0000	-115,000	-3,006	-3,006
IRS R US0003M P 0.74%	0.0000	-60,000	-1,560	-1,541
IRS R US0003M P 0.828%	0.0000	50,000	3,460	3,316
IRS R US0003M P 1.2825%	0.0000	50,000	2,705	2,196
IRS R US0003M P 1.492%	0.0000	107,000	5,620	3,683
JP MORGAN MORTGAGE ACQ CW2 AV4	0.3345	2,271	2,053	2,266
MERCEDES-BENZ AUTO LEASE B A2	2.0100	122,840	122,835	123,433
MERRILL LYNCH MORTGAGE HE2 A1B	1.1245	10,031	8,842	9,057
MORGAN STANLEY ABS CAP HE6 A2C	0.3345	135,376	59,609	62,407
NAVIENT PRIVATE EDU BA A1 144A	0.5336	0	0	0
NAVIENT PRIVATE EDUC D A1 144A	0.5748	61,038	61,036	60,851
NAVIENT STUDENT LOA 1A A1 144A	0.5145	29,036	28,836	29,035
NAVIENT STUDENT LOA 2A A1 144A	0.4545	73,754	73,754	73,559
NAVIENT STUDENT LOA 2A A2 144A	1.2345	212,794	213,930	212,521
NAVIENT STUDENT LOA 3A A2 144A	1.0345	61,803	52,000	61,816
NAVIENT STUDENT LOA BA A1 144A	0.5748	31,128	31,157	31,015
NISSAN AUTO LEASE TRUST 2 A A2	2.7100	156,401	156,720	157,025
NISSAN AUTO LEASE TRUST B A2A	2.2700	178,268	178,506	179,377
NISSAN AUTO LEASE TRUST B A2B	0.4448	72,066	72,031	72,046
NISSAN AUTO RECEIVABLES 2 A A3	1.7400	24,652	24,554	24,683
NISSAN AUTO RECEIVABLES 2 B A2	2.5600	85,969	85,553	86,607
NISSAN AUTO RECEIVABLES A A2B	0.3248	96,481	95,656	96,470
NISSAN AUTO RECEIVABLES C A2A	1.9700	294,825	297,493	297,448
NISSAN AUTO RECEIVABLES C A2B	0.4148	122,844	122,246	122,980
SANTANDER RETAIL AU A A2B 144A	2.1164	0	0	0
SANTANDER RETAIL AUT A A2 144A	2.7200	376,096	374,371	379,520
SMB PRIVATE EDUCATI A A2B 144A	1.3248	72,506	72,862	72,587
SOFI PROFESSIONAL L E A2A 144A	1.8600	10,387	10,366	10,393
TOYOTA AUTO RECEIVABLES 2 A A2	1.6700	150,000	151,509	151,542
TOYOTA AUTO RECEIVABLES 2 D A2	1.9200	239,559	239,626	241,617
TOYOTA AUTO RECEIVABLES 2 D A2	2.9800	35,885	35,935	36,009
TOYOTA AUTO RECEIVABLES A A2B	0.3348	115,725	114,870	115,736
TOYOTA AUTO RECEIVABLES C A2A	2.7700	6,784	6,776	6,799
US FOODS 8/19 TLB	0.0000	46,306	46,296	43,016
VERIZON OWNER TRUS 1A A1A 144A	2.8200	59,615	60,164	60,124
VERIZON OWNER TRUS 1A A1B 144A	0.4500	122,737	122,783	122,782
VERIZON OWNER TRUS 3A A1A 144A	2.0600	37,955	37,816	38,081
VERIZON OWNER TRUS 3A A1B 144A	0.4600	56,229	55,760	56,256
VERIZON OWNER TRUST 2018 A A1A	3.2300	422,000	431,497	431,293
VERIZON OWNER TRUST 2A A 144A	1.9200	17,993	17,971	18,010
VOLKSWAGEN AUTO LOAN ENH 1 A2A	2.8100	1,018	1,020	1,019
VOLKSWAGEN AUTO LOAN ENH 2 A2A	3.0500	10,155	10,168	10,169
VOLKSWAGEN AUTO LOAN ENH 2 A2B	0.3500	7,965	7,908	7,965
WORLD OMNI AUTO RECEIVAB C A2A	1.9600	77,959	78,066	78,614
WORLD OMNI AUTO RECEIVAB D A2A	3.0100	37,700	37,746	37,828
WORLD OMNI AUTO RECEIVAB D A2B	0.3148	77,913	77,497	77,908
WORLD OMNI AUTO RECEIVABL A A2	3.0200	32,540	32,638	32,670
WORLD OMNI SELECT AUTO T A A2A	2.0600	66,727	66,828	67,203
Total of Domestic Corporate & Other Bonds			10,202,029	10,185,478
Inflation Protection Securities				
US TREAS-CPI INFLAT	0.1250	8,434,598	8,476,779	8,767,781
US TREAS-CPI INFLAT	0.2500	3,763,113	3,795,143	4,033,769
US TREAS-CPI INFLAT	0.3750	4,469,383	4,428,206	4,767,794
US TREAS-CPI INFLAT	0.5000	741,894	756,251	813,264
US TREAS-CPI INFLAT	0.6250	3,629,812	3,652,694	3,947,589
US TREAS-CPI INFLAT	0.7500	2,673,637	2,579,549	3,131,412
US TREAS-CPI INFLAT	1.0000	1,705,025	1,786,485	2,254,172

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	1.3750	506,161	559,256	690,043
US TREAS-CPI INFLAT	1.7500	177,496	186,569	211,724
US TREAS-CPI INFLAT	2.0000	226,112	237,950	262,770
US TREAS-CPI INFLAT	2.1250	1,111,731	1,343,455	1,651,386
US TREAS-CPI INFLAT	2.3750	707,098	765,786	857,201
US TREAS-CPI INFLAT	2.5000	92,569	103,341	118,644
US TREAS-CPI INFLAT	3.6250	195,023	231,803	262,422
US TREAS-CPI INFLAT	0.8750	1,523,161	1,613,513	1,771,735
US TREAS-CPI INFLAT	3.3750	173,372	236,427	257,994
WII USTPF UNIT	0.0000	5,949,409	60,653,863	68,764,747
Total of Inflation Protection Securities			91,407,071	102,564,446

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	63,177	61,311	52,121
ABC SUPPLY 10/19 COV-LITE TL	0.0000	159,200	158,497	151,558
ACRISURE 1/20 TLB	0.0000	98,995	94,617	93,303
ADVANCED COMPUTER 9/19	0.0000	49,875	49,431	47,334
ADVISOR GROUP 7/19 TL	0.0000	59,084	57,012	54,550
AIRXCEL 4/18 2ND LIEN COV-LITE	0.0000	0	0	0
AIRXCEL 4/18 COV-LITE TL	0.0000	126	120	112
ALLIANT INSURANCE 4/18	0.0000	123,430	118,110	116,726
AMC ENTERTAINMENT 3/19	0.0000	70,455	70,187	50,948
AMR 11/17 TLB	0.0000	108,089	104,418	85,991
AOT BEDDING 11/16 COV-LITE TL	0.0000	58,663	43,718	13,427
ARAMARK 6/18 COV-LITE TLB	0.0000	98,670	98,271	92,996
ARAMARK SERVICES 12/19 B4 TL	0.0000	22,050	22,181	20,713
ARBY'S/INSPIRE BRANDS 1/20 COV	0.0000	117,874	107,386	108,570
ATHENAHEALTH 1/19 TLB	0.0000	144,143	141,330	139,339
ATKORE 12/16 COV-LITE TL	0.0000	116,944	114,210	114,108
ATLANTIC AVIATION 11/18 TLB	0.0000	49,375	49,225	46,289
AUTHENTIC BRANDS 9/17 COV-LITE	0.0000	45,436	45,384	42,335
AUTODATA 5/19 COV-LITE TLB	0.0000	63,883	63,317	60,449
AVANTOR 9/17 (USD) COV-LITE TL	0.0000	42,638	42,658	41,466
AVOLON 2/20 TLB4	0.0000	88,200	87,980	80,079
BAY CLUB 9/18 COV-LITE TL	0.0000	123,201	125,911	107,185
BCP RENAISSANCE (ROVER) 9/17	0.0000	0	0	0
BEACON ROOFING 10/17 COV-LITE	0.0000	123,426	119,060	117,188
BELFOR 4/19 TLB	0.0000	31,264	31,134	30,756
BELRON 10/17 USD COV-LITE TLB	0.0000	99,021	96,540	95,432
BERRY PLASTICS 12/19 (USD) TLY	0.0000	99,188	98,979	94,600
BLACKSTONE CQP 5/19 TLB	0.0000	67,611	67,498	64,569
BLACKSTONE MORTGAGE 5/20	0.0000	83,670	81,272	81,578
BLOUNT 9/18 COV-LITE TLB	0.0000	24,625	24,398	23,909
BOYD 8/18 COV-LITE TLB	0.0000	0	0	0
BRAND ENERGY 6/17 COV-LITE TL	0.0000	0	0	0
BRICKMAN GROUP/BRIGHTVIEW	0.0000	98,744	95,220	95,781
BROOKS AUTOMATION 10/17	0.0000	37,879	37,405	36,553
CABLEVISION SYSTEMS 3/17 TLB	0.0000	98,477	94,629	92,938
CABLEVISION SYSTEMS/ALTICE USA	0.0000	27,085	27,085	25,639
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	69,504	68,830	68,549
CAMBREX 12/19 COV-LITE TL	0.0000	89,775	88,129	87,980
CARESTREAM 12/18 EXTENDED TL	0.0000	58,332	57,843	55,221
CARESTREAM 5/20 EXTENDED TL	0.0000	0	0	0
CENTURYLINK 1/20 COV-LITE TLB	0.0000	127,393	124,960	119,821
CERIDIAN 4/18 COV-LITE TLB	0.0000	67,275	66,098	64,206
CHARTER COMM OPERATING 10/19	0.0000	109,386	106,899	105,222
CHASSIX 11/17 COV-LITE TLB	0.0000	49,369	49,337	34,887
CINEWORLD 9/19 INCREMENTAL TL	0.0000	7,953	7,917	5,852
CLEAR CHANNEL 8/19 COV-LITE	0.0000	73,071	72,908	66,056
COHU 9/18 COV-LITE TLB	0.0000	98,747	95,687	91,835
COMMSCOPE 1/19 TLB	0.0000	116,698	116,184	110,279
CORNERSTONE ONDEMAND 4/20 TLB	0.0000	42,579	41,302	41,861
CREATIVE ARTISTS 11/19 COV-LIT	0.0000	89,775	89,158	84,703
DAVITA 2/20 TLB	0.0000	124,376	124,579	120,131
DELTA AIR LINES 4/20 TLB	0.0000	38,324	37,175	37,534
DEVRY EDUCATION/ADTALEM 3/18	0.0000	49,372	48,556	45,669
DTZ/CUSHMAN 1/20 COV-LITE TLB	0.0000	148,496	142,914	139,512
DUFF & PHELPS 4/20 (USD) COV-L	0.0000	62,069	60,828	60,207
DUPONT PERFORMANCE 5/17 TL	0.0000	107,877	102,621	103,090
DYNACAST 5/15 TLB1	0.0000	74,026	72,020	59,961
ELANCO ANIMAL HEALTH 2/20 TLB	0.0000	70,799	68,648	67,377
EMDEON 3/17 COV-LITE TLB	0.0000	106,424	103,395	102,004
EMPLOYBRIDGE 10/18 COV-LITE	0.0000	50,195	49,365	42,227
EPICOR 6/15 COV-LITE TL	0.0000	123,751	120,505	120,980
EVOQUA WATER 2/20 COV-LITE TL	0.0000	88,049	85,815	85,224
EXTENDED STAY 9/19 COV-LITE	0.0000	71,636	69,470	67,765
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	49,370	47,965	47,735
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	49,370	47,965	47,735
FILTRATION GROUP 3/18 (USD) TL	0.0000	71,424	71,568	67,853
FIRSTLIGHT FIBER 5/18 TL	0.0000	74,060	73,488	69,709
FLEXERA SOFTWARE 1/18 COV-LITE	0.0000	47,777	47,799	46,321
FLYNN RESTAURANT 6/18 2ND LIEN	0.0000	50,000	48,495	40,167
FLYNN RESTAURANT 6/18 TL	0.0000	91,130	86,896	82,700
FOCUS FINANCIAL PARTNERS 1/20	0.0000	94,982	93,655	90,708
FOREST CITY 11/19 TLB	0.0000	79,191	79,427	74,043
FORTRESS INVESTMENT 6/18	0.0000	90,376	88,598	86,987
FOUNDATION BUILDING MATERIALS	0.0000	98,750	94,039	94,923
GENESEE & WYOMING 11/19 COV-LI	0.0000	92,030	92,100	88,398
GLOBAL HEALTHCARE EXCHANGE	0.0000	74,030	70,881	71,439
GO DADDY 11/17 COV-LITE TLB	0.0000	117,189	114,705	112,598

	Coupon	Units	Cost	Market Value
GRAFTECH 2/18 COV-LITE TLB	0.0000	106,327	101,862	103,314
HANJIN/WILSHIRE GRAND 10/17	0.0000	75,000	74,839	67,875
HCA 10/19 B12 TLB	0.0000	94,615	95,292	92,554
HILEX POLY 12/16 COV-LITE TL	0.0000	112,004	107,325	106,784
HORNBLOWER 3/18 COV-LITE TL	0.0000	99,748	96,703	79,300
HUDSON RIVER 2/20 TLB	0.0000	74,063	72,717	71,818
HYLAND SOFTWARE 10/18	0.0000	100,099	97,720	97,049
IMG WORLDWIDE 5/18 TLB	0.0000	402	385	326
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	86,516	84,448	83,542
INC RESEARCH / INVENTIV HEALTH	0.0000	87,098	86,419	82,743
INOVALON HOLDINGS 2/20	0.0000	70,036	68,738	67,795
INSIGHT GLOBAL 5/18 TL	0.0000	98,744	96,544	91,437
INSTALLED BUILDING 12/19 COV-L	0.0000	53,820	52,386	50,591
INTERNET BRANDS 8/17 COV-LITE	0.0000	98,734	94,479	94,841
INTRAWEST 7/17 (USD) TLB1	0.0000	148,106	143,383	139,220
ISTAR FINANCIAL 6/16 TLB	0.0000	114,080	111,076	109,517
JBS USA 4/19 TLB	0.0000	80,701	80,636	76,901
JETBLUE 6/20 TL	0.0000	18,332	17,782	17,919
JMC STEEL/ZEKELMAN 1/20 TL	0.0000	132,300	132,300	126,512
K-MAC 3/18 2ND LIEN TL	0.0000	0	0	0
K-MAC 3/18 TL	0.0000	49,471	49,078	46,132
KNOWLEDGE UNIVERSE/KINDER CARE	0.0000	0	0	0
KOFAX 1/19 INCREMENTAL	0.0000	55,705	54,563	54,173
KRONOS 4/17 TLB	0.0000	98,459	96,475	98,244
L&W 5/18 TL	0.0000	74,058	72,393	69,614
LBM 2/18 TL	0.0000	98,731	95,803	96,818
LEARNING CARE 3/18 COV-LITE	0.0000	63	61	55
LEVEL 3 11/19 COV-LITE TLB	0.0000	169,198	165,206	159,711
LIFESCAN 6/18 TL	0.0000	16,450	15,746	14,821
LIQUIDNET HOLDINGS 7/17 TLB	0.0000	49,662	49,073	47,676
LIVE NATION 10/19 TLB	0.0000	87,759	88,164	80,409
LUMOS NETWORKS 10/17 COV-LITE	0.0000	67,218	67,120	64,256
MAXLINEAR 4/17 COV-LITE TLB	0.0000	20,229	19,543	19,572
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000	21,066	20,539	20,718
MEDIWARE INFORMATION 12/17	0.0000	98,923	97,411	92,988
MEDPLAST 6/18 2ND LIEN TL	0.0000	25,000	24,398	18,458
MESSER INDUSTRIES 10/18 (USD)	0.0000	96,551	93,530	91,844
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	47,500	45,404	45,363
MGM 6/18 TL	0.0000	49,373	47,896	47,522
MICRO FOCUS 4/17 (USD)	0.0000	10,671	10,117	9,924
MICRO FOCUS 5/20 (USD) TL	0.0000	49,773	48,529	48,446
MICRO FOCUS 6/17 (SEATTLE)	0.0000	72,252	68,500	67,194
MICROCHIP TECHNOLOGY 5/18 TLB	0.0000	103,372	100,036	99,528
MILK SPECIALTIES 2/17 COV-LITE	0.0000	73,487	71,654	68,802
MILLERS ALE 5/18 TL	0.0000	98,744	97,989	64,183
MISTER CAR WASH 5/19 TLB	0.0000	110	109	98
MONARCH 5/16 (USD) COV-LITE	0.0000	99,810	98,956	94,046
NAVICURE/WAYSTAR 9/19 TLB	0.0000	16,271	16,198	15,580
NEW ARCLIN 1/18 TL	0.0000	50,000	48,473	48,036
NEW ARCLIN 2/17 COV-LITE 2ND	0.0000	50,000	49,906	41,616
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	24,687	24,434	23,452
NFP 2/20 COV-LITE TL	0.0000	123,724	118,330	115,064
OMNITRACS 3/18 COV-LITE TLB	0.0000	74,537	71,234	69,897
ON SEMICONDUCTOR 9/19 TLB	0.0000	132,197	132,895	126,578
ORYX SOUTHERN/ORYX MIDSTREAM	0.0000	66,941	66,762	59,243
PACIFIC GAS & ELECTRIC 6/20 TL	0.0000	35,402	34,871	34,738
PENN ENGINEERING 6/17 USD	0.0000	62,973	61,286	60,454
PHARMACEUTICAL PRODUCT 3/18	0.0000	134,196	130,938	132,392
PIKE 7/19 COV-LITE TL	0.0000	41,518	41,428	40,228
PLASTIPAK PACKAGING 4/18	0.0000	8,850	7,412	8,528
PODS 5/18 TLB	0.0000	96,980	94,104	92,556
PQ CORP 2/18 (USD) COV-LITE	0.0000	79,877	77,474	76,816
PRESS GANEY 7/19 TLB	0.0000	50,195	50,206	48,564
PRIME SOURCE 1/17 TL	0.0000	117,606	114,442	112,020
PROMETRIC 1/18 COV-LITE TL	0.0000	107,713	104,540	97,076
PUG/VIAGOGO/STUBHUB 1/20 (USD)	0.0000	87,980	87,548	76,212
RADIOLOGY PARTNERS 7/18	0.0000	24,040	23,566	22,280
REFINITIV/THOMSON REUTERS	0.0000	89,473	88,355	87,303
REYNOLDS GROUP 1/17 (USD) TL	0.0000	123,404	119,455	117,592
REYNOLDS GROUP 1/20 TLB	0.0000	81,673	81,576	78,566
ROYALTY PHARMA/RPI 2/20 NEW RP	0.0000	64,055	63,477	62,293
SABRE 2/18 TLB	0.0000	49,618	50,114	45,285
SBA FINANCE 4/18 TLB	0.0000	123,430	119,330	118,544
SEAWORLD 3/17 B5 TLB	0.0000	68,093	66,409	59,990
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	98,750	95,100	93,002
SELECT MEDICAL 2/17 COV-LITE	0.0000	87,489	87,489	82,933
SERVICEMASTER 10/19 TLB	0.0000	64,838	64,767	62,916
SI GROUP/ADDIVANT 7/18 TL	0.0000	74,152	73,338	69,703
SITEONE LANDSCAPE 8/18	0.0000	98,744	96,974	96,028
SOLARWINDS 3/18 TLB	0.0000	109,634	109,721	106,112
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	30,000	29,080	25,901
SOLENERA 3/16 (USD) COV-LITE TL	0.0000	144,683	143,180	139,373
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000	151,706	147,108	144,926
ST. GEORGE'S 6/18 TLB	0.0000	66,557	64,103	64,228
STARWOOD PROPERTY 7/19 TLB	0.0000	52,620	52,506	50,384
STEPSTONE 3/18 TLB	0.0000	49,370	48,620	47,642
STERIGENICS-NORDION/SOTERA 11/	0.0000	89,775	89,437	87,512
STRATEGIC MATERIALS 11/17	0.0000	49,369	47,669	31,997
STYROLUTION 1/20 (USD) TLB	0.0000	58,472	56,142	55,412
SUMMIT MATERIALS 11/17	0.0000	123,014	122,829	117,940
SUNSOURCE 11/17 COV-LITE TL	0.0000	49,369	48,257	45,440
SUNSOURCE 4/18 2ND LIEN	0.0000	50,000	47,498	37,250

	Coupon	Units	Cost	Market Value
SUPERVALU/UNITED NATURAL FOODS	0.0000	117,553	101,412	111,839
TACALA 1/18 COV-LITE TL	0.0000	74,242	73,876	69,664
TECTA AMERICA 12/18 COV-LITE	0.0000	30,320	29,843	28,046
TELENET 1/20 (USD) AR TL	0.0000	61,740	61,586	58,113
TEMPO ACQUISITION 5/17	0.0000	123,603	120,365	117,114
TI AUTOMOTIVE 6/15 (USD) TL	0.0000	76,245	74,259	73,386
T-MOBILE 4/20 COV-LITE TL	0.0000	113,178	111,900	112,933
TRANSPLACE 9/17 TL	0.0000	98,741	97,163	92,076
TRANSUNION 11/19 B5 COV-LITE	0.0000	111,395	111,424	106,348
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	42,501	42,359	35,223
TRONOX FINANCE 9/17 COV-LITE	0.0000	74,149	72,423	71,018
TRUGREEN 3/19 TLB	0.0000	71,257	71,017	68,941
ULTIMATE SOFTWARE 3/19	0.0000	120,577	120,863	116,617
ULTIMATE SOFTWARE 6/20 INCREME	0.0000	26,000	25,610	25,647
UNIVAR 11/17 (USD) COV-LITE	0.0000	46,442	45,948	44,613
UNIVERSAL SERVICES 6/19	0.0000	96,506	95,930	93,591
UPC FINANCING 1/20 (USD)	0.0000	32,006	31,926	30,459
US FOODS 6/16 COV-LITE TLB	0.0000	65,808	66,045	61,707
VEEAM SOFTWARE 2/20 TLB	0.0000	70,164	68,695	67,533
VERINT SYSTEMS 1/18 COV-LITE	0.0000	88,272	86,066	85,404
VERTIV 3/20 COV-LITE TLB	0.0000	135,565	132,703	127,770
VIRGIN MEDIA 10/19 COV-LITE	0.0000	86,460	83,026	82,375
VIRTU 3/19 TLB	0.0000	66,672	66,463	64,866
VIRTUS INVESTMENT 6/17 TLB	0.0000	53,448	53,543	52,111
WALKER & DUNLOP 12/19 TLB	0.0000	123,752	122,688	120,349
WARNER MUSIC 6/18 COV-LITE TLF	0.0000	150,000	145,914	145,542
WESTERN DENTAL 12/18	0.0000	24,688	23,858	20,984
WESTERN DENTAL 12/18 TL	0.0000	49,366	47,374	42,290
WESTERN DIGITAL 5/18 TLB	0.0000	26,550	22,568	25,778
WRIGHT EXPRESS 5/19 COV-LITE	0.0000	98,746	97,979	94,373
XPO LOGISTICS 2/18 COV-LITE	0.0000	103,852	101,850	101,020
YUM BRANDS 3/18 TLB	0.0000	156,975	152,210	150,107
ZAYO 2/20 (USD) COV-LITE TL	0.0000	131,942	128,636	124,939
Total of Senior Secured Loans			14,826,646	14,221,024
Total of Domestic Fixed Income Securities			116,435,746	126,970,947
International Securities				23.43%
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.0723	130,000	126,055	139,213
AUSTRALIA GOVERNMENT BOND REGS	3.7791	170,000	157,632	171,030
AUSTRALIA GOVERNMENT BOND REGS	1.0360	90,000	75,220	77,166
AUSTRALIA GOVERNMENT BOND REGS	2.2780	85,000	76,726	86,275
AUSTRALIA GOVERNMENT BOND REGS	0.7920	122,056	88,581	94,406
AUSTRALIA GOVERNMENT BOND REGS	1.3661	105,000	87,043	95,257
NEW SOUTH WALES TREASURY CORP	3.6765	110,000	104,632	114,395
TICKETEK 11/19 (USD) TLB	0.0000	50,390	49,929	42,832
BERMUDA				
GARDNER DENVER/INGERSOLL-RAND	0.0000	88,200	88,090	83,735
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	3,349,000	2,883,199	2,553,617
BRAZILIAN GOVERNMENT INTERNATI	2.6250	400,000	402,538	408,000
CCP_ZCS. P BRL-CDI 1D CME	6.9900	800,000	98	4,010
CCP_ZCS. P BRL-CDI 1D CME	6.3500	2,800,000	0	-192
CCP_ZCS. P BRL-CDI 1D CME	5.6000	1,100,000	0	505
CCP_ZCS. R BRL-CDI 1D CME	0.0100	2,900,000	0	45
CCP_ZCS. R BRL-CDI 1D CME	0.0100	17,800,000	0	273
CANADA				
BURGER KING/RESTAURANT BRANDS	0.0000	189,558	185,801	179,322
CANADIAN PACER AUT 1A A2B 144A	0.3939	225,000	224,053	224,440
CANADIAN PACER AUT 2A A2A 144A	3.0000	3,899	3,905	3,903
CANADIAN PACER AUT 2A A2B 144A	0.3739	25,097	25,066	25,095
CANADIAN PACER AUTO 1A A2 144A	2.7800	21,342	21,362	21,486
CARDS II TRUST 1A A 144A	0.5648	180,000	180,146	180,035
EVERGREEN CREDIT CARD 1 A 144A	0.6548	510,000	509,861	510,928
EVERGREEN CREDIT CARD 2 A 144A	0.5348	240,000	237,970	240,015
GFL ENVIRONMENTAL 5/18	0.0000	78,779	74,550	76,433
GOLDEN CREDIT CARD T 1A A 144A	0.6248	220,000	219,772	220,281
GOLDEN CREDIT CARD T 3A A 144A	0.4948	150,000	150,029	149,957
GOVERNMENT OF CANADA	0.5000	88,769	71,294	76,590
GOVERNMENT OF CANADA	1.2500	242,198	207,182	241,332
GOVERNMENT OF CANADA	1.5000	346,368	303,135	348,581
GOVERNMENT OF CANADA	2.0000	91,529	90,400	96,124
GOVERNMENT OF CANADA	3.0000	151,555	148,259	167,286
GOVERNMENT OF CANADA	4.0000	252,501	261,745	278,257
GOVERNMENT OF CANADA	4.2500	334,480	302,191	311,370
HUB INTERNATIONAL 4/18 (USD)	0.0000	64,551	62,370	61,270
MASTER CREDIT CARD T 3A A 144A	0.5300	260,000	259,174	259,912
POWER SOLUTIONS 4/19 (USD)	0.0000	146,069	145,458	138,766
SECURITIZED TERM AU 1A A2 144A	2.8620	6,646	6,650	6,658
TRILLIUM CREDIT CARD 2A A 144A	0.5295	130,000	127,397	129,984
VALEANT 11/18 INCREMENTAL TL	0.0000	20,753	20,873	20,029
VALEANT 5/18 TLB	0.0000	126,635	123,349	122,884
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000	123,410	120,866	118,473
CHILE				
CCP_IRS. P CLP-CLICP-BLOOMBERG	2.9050	30,900,000	0	3,091
CCP_IRS. P CLP-CLICP-BLOOMBERG	0.0115	387,700,000	0	139
IRS. P CLP-CLICP-BLOOMBERG 6M	3.3900	122,600,000	0	14,677

	Coupon	Units	Cost	Market Value
IRS. P CLP-CLICP-BLOOMBERG 6M	3.8500	57,200,000	0	11,588
COLOMBIA				
CCP_OIS. R COP-IBR-OIS-COMPOUN	0.0100	2,145,000,000	0	-29,150
COLOMBIA GOVERNMENT INTERNATIO	3.0000	130,000	131,188	128,766
COLOMBIA GOVERNMENT INTERNATIO	2.6250	400,000	395,550	405,404
COLOMBIA GOVERNMENT INTERNATIO	0.0021	611,000,000	155,572	167,634
COLOMBIAN TES	10.0000	2,145,000,000	736,343	705,824
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	901,950	143,669	142,108
EURO CURRENCY GEOGRAPHIC				
CCP_IRS. P EUR HICP ALL ITEMS	0.3200	440,000	0	1,382
CCP_IRS. R EUR HICP ALL ITEMS	0.0100	1,190,000	0	-30,155
CCP_IRS. P EUR-EURIBOR-ACT/360	-0.3420	90,000	0	134
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2800	42,000	0	97
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3160	180,000	0	351
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2750	41,000	1	100
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2500	110,000	0	280
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2900	42,000	0	85
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3815	70,000	0	42
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4150	130,000	2	-13
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.1460	265,000	0	1,045
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3950	130,000	0	47
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3420	60,000	0	82
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3285	60,000	0	101
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2955	150,000	0	328
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3030	120,000	0	243
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3000	110,000	0	230
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3460	90,000	0	123
CCP_IRS. R EUR-EURIBOR-ACT/360	0.0100	320,000	0	-1,647
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.3450	960,000	0	-3,936
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.2340	90,000	0	-961
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.2150	320,000	0	62
IRS R 0% P US0003M	0.0000	-5,021,000	-1,108	-804
IRS R 0.02 P US0003M	0.0000	-260,000	-3,324	-1,803
IRS R -0115 P EURO06M	0.0000	-230,000	-2,906	-1,955
IRS R EURO06M P 0.02%	0.0000	-260,000	-3,324	-5,619
IRS R EURO06M P 0.115	0.0000	-230,000	-2,906	-4,095
FRANCE				
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	577,129	728,916	774,937
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	893,688	1,087,779	1,175,406
FRENCH REPUBLIC GOVERNMENT 144A	1.8000	306,201	500,423	529,891
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	637,336	756,676	761,670
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	383,429	455,476	452,272
FRENCH REPUBLIC GOVERNMENT REGS	1.1000	267,280	313,180	311,837
FRENCH REPUBLIC GOVERNMENT REGS	2.1000	359,213	447,053	439,397
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	317,594	524,773	539,609
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	253,502	393,566	401,001
NUMERICABLE / YPSO / ALTICE	0.0000	148,493	140,548	142,132
OBERTHUR 12/16 (USD) COV-LITE	0.0000	92,981	91,017	85,381
TECHNICOLOR 3/17 (USD) TLB	0.0000	73,855	69,622	35,857
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	767,930	1,005,100	1,005,840
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	482,050	628,660	633,411
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000	19,300,000	0	1,898
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.0900	5,900,000	395	140
CCP_IRS. P HUF-BUBOR-REUTERS 6	0.9800	600,000	32	22
HUNGARY GOVERNMENT INTERN REGS	1.6250	25,000	28,765	28,141
HUNGARY GOVERNMENT INTERNATION	5.3750	300,000	325,029	328,494
INDONESIA				
INDONESIA GOVERNMENT INTERNATI	2.8500	35,000	35,436	35,729
IRELAND				
GRIFOLS 11/19 (USD) COV-LITE T	0.0000	117,916	117,855	113,333
ISRAEL				
IRS. P ILS-TELBOR01-REUTERS 3M	1.0110	4,500,000	0	56,934
IRS. P ILS-TELBOR01-REUTERS 3M	0.4750	1,900,000	0	7,407
IRS. P ILS-TELBOR01-REUTERS 3M	0.1950	1,300,000	0	844
IRS. R ILS-TELBOR01-REUTERS 3M	0.0770	4,400,000	0	-8,832
ISRAEL GOVERNMENT BOND - CPI L	0.7500	3,190,374	876,874	998,516
ISRAEL GOVERNMENT BOND - CPI L	1.0000	697,886	185,852	244,798
ISRAEL GOVERNMENT BOND - CPI L	1.7500	299,086	85,833	95,258
ISRAEL GOVERNMENT BOND - CPI L	2.7500	99,690	29,241	32,445
ISRAEL GOVERNMENT BOND - CPI L	4.0000	1,992,876	962,217	1,177,547
ISRAEL GOVERNMENT BOND - FIXED	3.7500	1,000,000	407,498	429,333
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000	655,309	738,386	729,835
ITALY BUONI POLIENNALI DE 144A	1.2500	926,896	989,151	1,080,519
ITALY BUONI POLIENNALI DE 144A	2.3500	210,461	260,414	259,380
ITALY BUONI POLIENNALI DE 144A	2.5500	347,444	461,118	488,652
ITALY BUONI POLIENNALI DE 144A	2.6000	526,693	629,244	636,185
ITALY BUONI POLIENNALI DE 144A	3.1000	355,811	441,733	461,572
ITALY BUONI POLIENNALI DE 144A	1.3000	983,208	1,103,447	1,148,351
ITALY BUONI POLIENNALI DE 144A	0.4500	64,959	73,236	72,887
ITALY BUONI POLIENNALI DE REGS	0.1000	77,425	86,131	86,154
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	477,049,422	4,481,298	4,406,927
JAPANESE GOVERNMENT CPI LINKED	0.2000	7,562,836	72,401	71,314
LUXEMBOURG				
ALTISOURCE SOLUTIONS 3/18	0.0000	65,026	63,861	48,336
ENDO PHARMACEUTICALS 4/17	0.0000	123,414	118,498	116,317
NUMERICABLE / YPSO / ALTICE	0.0000	50,004	46,987	47,088
SAMSONITE INTERNATIONAL 5/20	0.0000	16,309	15,820	15,799

	Coupon	Units	Cost	Market Value
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000	49,500	48,375	43,065
MEXICO				
CCP_IRS. P MXN-TIIE-BANXICO 28	8.5400	1,500,000	291	17,527
CCP_IRS. P MXN-TIIE-BANXICO 28	8.4600	6,800,000	5,036	76,750
CCP_IRS. P MXN-TIIE-BANXICO 28	5.9300	4,300,000	0	9,159
CCP_IRS. P MXN-TIIE-BANXICO 28	6.2300	8,400,000	4,038	22,796
CCP_IRS. R MXN-TIIE-BANXICO 28	8.5043	4,100,000	0	-34,413
MEXICAN UDIBONOS	4.0000	70,867,696	3,741,223	3,494,839
MEXICO GOVERNMENT INTERNATIONA	4.0000	200,000	204,019	213,260
MEXICO GOVERNMENT INTERNATIONA	4.5000	35,000	36,530	38,028
MEXICO GOVERNMENT INTERNATIONA	3.2500	105,000	108,365	104,055
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000	144,698	140,494	135,413
AVAST SOFTWARE 4/18 (USD) TLB	0.0000	9,564	9,337	9,378
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000	66,150	63,016	62,278
NEW ZEALAND				
CCP_IRS. R NZD-BBR-TELERATE 3M	0.0100	755,000	0	-15,371
NEW ZEALAND GOVERNMENT IN REGS	2.0000	165,000	130,374	128,952
NEW ZEALAND GOVERNMENT IN REGS	2.5000	210,000	165,291	196,529
NEW ZEALAND GOVERNMENT IN REGS	3.0000	600,000	532,994	544,427
PERU				
PERUVIAN GOVERNMENT INTER REGS	2.3368	1,400,000	521,621	511,953
PERUVIAN GOVERNMENT INTER REGS	1.6928	500,000	160,967	162,905
PUERTO RICO				
EVERTEC 11/18 COV-LITE TLA	0.0000	83,665	83,107	80,213
EVERTEC 11/18 COV-LITE TLB	0.0000	22,068	17,213	21,286
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500	300,000	4,219	4,673
RUSSIAN FEDERAL INFLATION LINK	2.5000	48,187,687	690,594	677,950
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	7.6000	2,750,000	1,214	17,295
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	6.2900	10,300,000	0	31,954
CCP_IRS. R ZAR-JIBAR-SAFEX 3M	0.0100	3,000,000	261	-5,589
REPUBLIC OF SOUTH AFRICA GOVER	5.8750	850,000	896,616	897,260
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	20,770,081	900,718	813,948
REPUBLIC OF SOUTH AFRICA GOVER	2.7500	4,784,974	333,899	274,375
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	10,387,299	772,716	639,738
REPUBLIC OF SOUTH AFRICA GOVER	1.8750	9,883,892	615,105	462,117
SPAIN				
SPAIN GOVERNMENT BOND 144A	0.5000	825,000	885,121	935,023
SPAIN GOVERNMENT INFLATIO 144A	0.7000	231,671	275,226	292,507
SPAIN GOVERNMENT INFLATIO 144A	1.0000	282,693	369,327	362,934
SPAIN GOVERNMENT INFLATIO 144A	1.8000	286,620	359,142	356,453
SPAIN GOVERNMENT INFLATIO 144A	0.6500	261,250	321,305	318,303
SPAIN GOVERNMENT INFLATION LIN	0.1500	87,520	101,810	100,915
ZODIAC/FLUIDRA 1/20 (USD) COV-	0.0000	86,063	86,165	82,513
SWEDEN				
SWEDEN INFLATION LINKED B 144A	3.5000	2,521,043	401,416	393,338
SWEDEN INFLATION LINKED BOND	0.1250	183,161	23,865	22,144
THAILAND				
IRS. P THB-THBFIX-REUTERS 6M	1.9900	18,200,000	1,548	23,358
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	5,384,470	912,798	812,994
TURKEY GOVERNMENT BOND	3.0000	1,355,661	247,004	205,680
TURKEY GOVERNMENT BOND	2.7000	2,164,204	377,933	322,132
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.7500	300,000	307,988	308,879
UNITED ARAB EMIRATES				
GEMS MENASA 7/19 TL	0.0000	80,876	80,162	76,327
UNITED KINGDOM				
CCP_IFS P CPI	3.2980	350,000	0	-1,603
CCP_IFS. P UK RPI ALL ITEMS NS	3.4425	1,050,000	0	8,298
CINEWORLD 2/18 (USD) COV-LITE	0.0000	80,793	78,620	60,481
CINEWORLD 2/20 INCREMENTAL TL	0.0000	56,333	55,769	38,087
EURO GARAGES/EG GROUP 3/18	0.0000	98,822	95,940	92,564
IGLO BIRDS EYE 12/17 (USD)	0.0000	119,301	115,630	114,715
MERLIN 10/19 (USD) DELAYED	0.0000	11,587	11,642	10,428
MERLIN 10/19 (USD) TLB	0.0000	88,163	88,580	79,347
PENARTH MASTER ISSU 2A A1 144A	0.6438	150,000	148,599	149,959
R&R ICE CREAM/FRONERI 1/20	0.0000	111,639	105,346	104,732
V.SHIPS (AL MISTRAL)1/17 TLB	0.0000	49,364	47,440	35,665
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	4.3750	30,000	34,622	35,063
Total of International Securities			45,271,527	45,061,750

	Coupon	Units	Cost	Market Value
Cash Equivalent Securities				10.36%
GBP/EUR SPOT OPTION 2020	0.0000	240,000	3,832	6,936
BNY MELLON CASH RESERVE		10,634	10,634	10,634
CASH COLLATERAL HELD AT JP	0.0000	103,000	103,000	103,000
CME CCP COLL HELD AT GSC	0.0000	155,000	155,000	155,000
SWAP COLLATERAL WITH BARCLAYS	0.0000	180,000	180,000	180,000
SWAP COLLATERAL WITH CITIBANK	0.0000	-10,000	-10,000	-10,000
SWAP COLLATERAL WITH DEUTSCHE	0.0000	20,000	20,000	20,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	166,000	166,000	166,000
SWAP COLLATERAL WITH UBS	0.0000	-10,000	-10,000	-10,000
U S TREASURY BILL	0.0000	1,638,000	1,637,323	1,637,323
WTU CASH SWEEP ACCOUNT	0.5739	13,376,066	13,376,066	13,376,066
Others (Payables, Receiveables, etc.)			4,608,598	4,289,801
Total of Cash Equivalent Securities			20,240,454	19,924,761
Total of Cash Equivalent Securities			20,240,454	19,924,761
Futures Contracts				0.21%
CANADA 10YR BOND FUTURE (MSE)	0.0000	5	0	690
EURO-BTP FUTURE (EUX)	0.0000	-2	0	-9,637
EURO-BUND FUTURE (EUX)	0.0000	-6	0	-14,017
SHORT EURO-BTP FUTURE (EUX)	0.0000	4	0	3,110
JPN 10Y BOND FUTURE (OSE)	0.0000	-1	0	834
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	4	0	-1,291
WHITE SUGAR FUTURE (ICE)	0.0000	3	0	-902
ALUMINUM HG FUTURE (LME)	0.0000	20	0	17,571
BRENT CRUDE FUTURE (ICE)	0.0000	31	0	134,247
CATTLE FEEDER FUTURE (CME)	0.0000	4	0	6,179
COCOA FUTURE (NYB)	0.0000	7	0	-13,110
COFFEE 'C' FUTURE (NYB)	0.0000	9	0	12,716
COPPER FUTURE (CMX)	0.0000	6	0	11,588
COPPER FUTURE (LME)	0.0000	9	0	29,030
CORN FUTURE (CBT)	0.0000	55	0	34,376
COTTON NO 2 FUTURE (NYB)	0.0000	5	0	2,228
COTTON NO.2 FUTURE (NYB)	0.0000	6	0	4,005
GAS OIL FUTURE (ICE)	0.0000	3	0	-2,833
GASOLINE RBOB FUTURE (NYM)	0.0000	9	0	-29
GOLD 100 OZ FUTURE (CMX)	0.0000	19	0	185,456
KC HRW WHEAT FUTURE (CBT)	0.0000	13	0	-19,796
LEAD FUTURE (LME)	0.0000	3	0	-219
LEAN HOGS FUTURE (CME)	0.0000	14	0	-44,906
LIVE CATTLE FUTURE (CME)	0.0000	30	0	-17,968
LOW SU GASOIL G FUTURE (ICE)	0.0000	8	0	11,755
NATURAL GAS FUTURE (NYM)	0.0000	59	0	-129,997
NICKEL FUTURE (LME)	0.0000	3	0	-183
NY HARB ULSD FUTURE (NYM)	0.0000	6	0	9,014
PALLADIUM FUTURE (NYM)	0.0000	1	0	13,687
PLATINUM FUTURE (NYM)	0.0000	4	0	-2,229
RED WHEAT FUT (MGE)	0.0000	1	0	-336
SILVER FUTURE (CMX)	0.0000	9	0	26,382
SOYBEAN FUTURE (CBT)	0.0000	30	0	11,754
SOYBEAN MEAL FUTURE (CBT)	0.0000	20	0	-4,818
SOYBEAN OIL FUTURE (CBT)	0.0000	15	0	156
SUGAR #11 (WORLD) FUTURE	0.0000	11	0	-1,738
SUGAR #11 WORLD FUTURE (NYB)	0.0000	25	0	2,229
US 10YR NOTE FUTURE (CBT)	0.0000	-6	0	-1,020
US 10YR ULTRA FUTURE (CBT)	0.0000	-17	0	-12,338
US 2YR NOTE FUTURE (CBT)	0.0000	21	0	1,081
US 5YR NOTE FUTURE (CBT)	0.0000	5	0	2,064
WHEAT FUTURE (CBT)	0.0000	23	0	-21,308
WHITE SUGAR FUTURE (ICE)	0.0000	1	0	394
WTI CRUDE FUTURE (NYM)	0.0000	31	0	173,380
ZINC FUTURE (LME)	0.0000	6	0	6,075
Total of Futures Contracts			0	401,327
Total of INFLATION PROTECTION FUND-I			181,947,727	192,358,786