

Coupon **Units** **Cost** **Market Value**

INFLATION PROTECTION FUND-I

Domestic Fixed Income Securities

64.93%

Domestic Corporate & Other Bonds

ALLY AUTO RECEIVABLES TRU 2 A2	2.3400	71,834	71,966	72,085
ALLY AUTO RECEIVABLES TRU 4 A2	1.9300	175,998	175,987	176,754
ALLY AUTO RECEIVABLES TRU 4 A3	1.7500	8,987	8,951	8,995
AMERICAN EXPRESS CREDIT AC 2 A	0.5984	315,000	316,487	316,317
AMERICAN EXPRESS CREDIT AC 4 A	0.3884	500,000	500,603	500,680
AMERICAN EXPRESS CREDIT AC 6 A	2.0400	205,000	205,370	205,143
AMERICAN EXPRESS CREDIT AC 6 A	3.0600	175,000	179,267	178,889
AMERICREDIT AUTOMOBILE R 1 A2A	1.1000	197,552	198,275	198,232
ASCEND PERFORMANCE 8/19 TLB	0.0000	71,042	69,839	70,746
BA CREDIT CARD TRUST A1 A1	2.7000	250,000	253,580	252,310
BA CREDIT CARD TRUST A3 A3	3.1000	230,000	235,955	235,216
BANK OF THE WEST AUT 1 A2 144A	2.4000	107,208	107,406	107,765
BMW VEHICLE OWNER TRUST 2 A A2	2.0500	56,930	56,929	57,187
BMW VEHICLE OWNER TRUST 2 A A2	0.3900	160,000	159,989	160,091
CAPITAL ONE MULTI-ASSET A2 A2	0.7784	440,000	442,114	441,353
CARMAX AUTO OWNER TRUST 2 1 A3	1.9800	72	71	72
CARMAX AUTO OWNER TRUST 2 A2A	1.7500	170,000	170,960	171,328
CARMAX AUTO OWNER TRUST 2 A2A	2.6900	30,899	31,115	31,047
CARMAX AUTO OWNER TRUST 4 A2B	0.3524	12,314	12,316	12,315
CCP_IRS_P CPURNSA US CPI URBA	1.8475	250,000	0	-2,390
CCP_IRS_P CPURNSA US CPI URBA	1.9175	270,000	0	-331
CCP_IRS_P CPURNSA US CPI URBA	1.9488	135,000	0	298
CCP_IRS_R CPURNSA US CPI URBA	0.0100	2,540,000	0	99,944
CCP_IRS_P USD-LIBOR-BBA 3M CM		4,405,500	226	36,537
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.0100	1,570,000	43	4,308
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.2500	250,000	0	-17,074
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.3371	152,000	0	572
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.1349	180,000	0	-866
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.2298	910,000	0	5,065
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.2704	160,000	18	-45
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.2648	110,000	0	487
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.2338	30,000	0	-22
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.2373	1,000	1	4
CHASE FUNDING TRUST SERI 4 2A2	0.7493	30,511	27,635	29,574
CHASE ISSUANCE TRUST A1 A1	0.3484	484,000	484,197	484,416
CHASE ISSUANCE TRUST A3 A3	0.6984	475,000	477,486	476,811
CITIBANK CREDIT CARD ISS A1 A1	2.8800	170,000	171,860	171,380
CITIBANK CREDIT CARD ISS A2 A2	2.1900	130,000	132,996	132,880
CITIBANK CREDIT CARD ISS A3 A3	0.6328	615,000	617,986	618,317
CITIGROUP COMMERCIAL MOR P3 A2	2.7430	77,072	77,370	77,311
CLAROS MORTGAGE 8/19 TLB	0.0000	99,250	99,569	96,148
CNH EQUIPMENT TRUST 2019- B A2	2.5500	65,737	65,956	66,038
CWHEQ REVOLVING HOME EQUI 1 2A	0.3784	6,223	5,599	5,833
DIAMOND SPORTS/SINCLAIR/REGION	0.0000	113,012	113,040	87,208
DISCOVER CARD EXECUTION A1 A1	0.6384	160,000	160,768	160,650
DISCOVER CARD EXECUTION A3 A3	0.3784	295,000	294,658	295,460
DISCOVER CARD EXECUTION N A2 A	0.4184	495,000	495,816	495,780
EXETER AUTOMOBILE RE 1A A 144A	2.0500	209,183	210,613	210,634
FLAGSHIP CREDIT AUTO 1 A 144A	1.9000	82,404	83,508	83,580
FORD CREDIT AUTO LEASE TR A A2	1.8000	100,000	100,838	100,670
FORD CREDIT AUTO LEASE TR B A3	2.2200	195,000	197,986	197,655
FORD CREDIT AUTO OWNER T C A2B	0.3384	146,514	146,514	146,583
FORD CREDIT AUTO OWNER TR A A3	3.0300	79,890	81,020	80,940
FORD CREDIT AUTO OWNER TR B A3	1.6900	15,537	15,489	15,548
GM FINANCIAL AUTOMOBILE 2 A2A	2.6700	14,412	14,437	14,430
GM FINANCIAL AUTOMOBILE 3 A2B	0.4214	40,239	40,232	40,249
GM FINANCIAL CONSUMER AU 2 A2B	1.1958	392,084	394,298	394,147
GM FINANCIAL CONSUMER AU 3 A2B	0.3758	52,021	51,720	52,027
GM FINANCIAL CONSUMER AU 4 A2B	0.3758	75,077	74,831	75,091
GM FINANCIAL CONSUMER AUT 3 A2	0.3500	210,000	209,998	210,102
HONDA AUTO RECEIVABLES 20 1 A2	1.6300	325,000	327,992	327,534
HONDA AUTO RECEIVABLES 20 2 A2	0.7400	40,000	39,997	40,111
HONDA AUTO RECEIVABLES 20 3 A3	1.7900	17,655	17,607	17,684
HYUNDAI AUTO LEASE S B A2 144A	2.0800	75,895	76,009	76,222
HYUNDAI AUTO RECEIVABLES A A2	2.6700	32,973	33,037	33,047
INDYMAC INDX MORTGAGE AR29 A1	0.3193	26,941	23,685	25,114
IRS P 0.665% R US0003M	0.0000	-120,000	-3,066	-1,860
IRS P 0.685% R US0003M	0.0000	-600,000	-2,303	-2,805
IRS P 0.687% R US0003M	0.0000	-110,000	-2,801	-1,628
IRS P 0.688% R US0003M	0.0000	-60,000	-1,631	-827
IRS P 0.6925% R US0003M	0.0000	-50,000	-1,400	-699
IRS P 0.7125% R US0003M	0.0000	-100,000	-2,800	-1,488
IRS P 0.717% R US0003M	0.0000	-50,000	-1,380	-768
IRS P 0.737% R US0003M	0.0000	-160,000	-4,444	-2,626
IRS P 0.742% R US0003M	0.0000	-115,000	-3,027	-2,114
IRS P 0.765% R US0003M	0.0000	-50,000	-1,371	-882
IRS P 0.79% R US0003M	0.0000	-60,000	-1,623	-1,138
IRS P 0.85% R US0003M	0.0000	-45,000	-1,179	-999
IRS P 0.873% R US0003M	0.0000	-110,000	-2,981	-2,598
IRS P 0.877% R US0003M	0.0000	-50,000	-1,355	-1,201
IRS P 1.37% R US0003M	0.0000	-1,038,000	-4,905	-23,766
IRS P 1.4% R US0003M	0.0000	-460,000	-10,921	-29,429
IRS P 1.429% R US0003M	0.0000	50,000	2,680	2,095
IRS P 1.8% R US0003M	0.0000	81,000	5,168	4,749

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IRS P US0003M R 0.74%	0.0000	-60,000	-1,560	-1,085
IRS R 0.39% P US0003M	0.0000	600,000	1,830	1,568
IRS R 0.6% P US0003M	0.0000	-370,000	-1,887	-1,661
IRS R 0.605% P US0003M (OTC)	0.0000	-320,000	-4,824	-3,491
IRS R 0.665% P US0003M	0.0000	-120,000	-3,066	-3,320
IRS R 0.685% P US0003M	0.0000	-600,000	-2,303	-595
IRS R 0.688% P US0003M	0.0000	-60,000	-1,631	-1,248
IRS R 0.69% P US0003M	0.0000	-110,000	-2,801	-2,540
IRS R 0.6925% P US0003M	0.0000	-50,000	-1,400	-1,028
IRS R 0.7125% P US0003M	0.0000	-100,000	-2,800	-1,949
IRS R 0.715% P US0003M	0.0000	-115,000	-3,006	-2,770
IRS R 0.717% P US0003M	0.0000	-50,000	-1,380	-995
IRS R 0.737% P US0003M	0.0000	-160,000	-4,444	-3,039
IRS R 0.742% P US0003M	0.0000	-115,000	-3,027	-2,587
IRS R 0.765% P US0003M	0.0000	-50,000	-1,371	-872
IRS R 0.79% P US0003M	0.0000	-60,000	-1,623	-979
IRS R 0.828% P US0003M	0.0000	50,000	3,460	434
IRS R 0.85% P US0003M	0.0000	-45,000	-1,179	-600
IRS R 0.873% P US0003M	0.0000	-110,000	-2,981	-1,389
IRS R 0.877% P US0003M	0.0000	-50,000	-1,355	-635
IRS R 0.95% P US0003M	0.0000	-210,000	-2,386	-3,262
IRS R 1% P US0003M	0.0000	-450,000	-6,784	-4,984
IRS R 1.05% P US0003M (OTC)	0.0000	-110,000	-1,579	-1,120
IRS R 1.1% P US0003M	0.0000	-70,000	-742	-714
IRS R 1.1% P US0003M (OTC)	0.0000	-70,000	-700	-721
IRS R 1.15% P US0003M	0.0000	-70,000	-1,057	-1,079
IRS R 1.2825% P US0003M	0.0000	50,000	2,705	2,840
IRS R 1.37% P US0003M	0.0000	-1,038,000	-4,905	0
IRS R 1.429% P US0003M	0.0000	50,000	2,680	3,229
IRS R 1.492% P US0003M	0.0000	107,000	5,620	7,286
IRS R 1.6% P US0003M	0.0000	-465,000	-8,131	-3,577
IRS R 1.61% P US0003M	0.0000	-900,000	-18,788	-21
IRS R 1.8% P US0003M	0.0000	81,000	5,353	8,441
IRS R 1.85% P US0003M	0.0000	-200,000	-3,480	-977
IRS R 1.9% P US0003M	0.0000	-460,000	-10,337	-1,973
IRS R 2% P US0003M	0.0000	-600,000	-11,927	-2,192
IRS R US0003M P 0.605% (OTC)	0.0000	-320,000	-4,824	-4,210
IRS R US0003M P 0.715%	0.0000	-115,000	-3,006	-1,985
IRS R US0003M P 0.74%	0.0000	-60,000	-1,560	-970
IRS R US0003M P 0.828%	0.0000	50,000	3,460	3,937
IRS R US0003M P 1.2825%	0.0000	50,000	2,705	2,400
IRS R US0003M P 1.492%	0.0000	107,000	5,620	3,994
MERCEDES-BENZ AUTO LEASE B A2	2.0100	83,094	83,091	83,410
MERRILL LYNCH MORTGAGE HE2.A1B	1.0893	10,031	8,859	9,142
MORGAN STANLEY ABS CAP HE6 A2C	0.2993	134,111	59,792	64,239
NAVIENT PRIVATE EDUC D A1 144A	0.5484	36,145	36,143	36,104
NAVIENT STUDENT LOA 1A A1 144A	0.4793	16,436	16,324	16,439
NAVIENT STUDENT LOA 2A A1 144A	0.4193	98,098	98,038	98,014
NAVIENT STUDENT LOA 2A A2 144A	1.1993	181,696	182,662	181,601
NAVIENT STUDENT LOA 3A A2 144A	0.9993	37,610	32,901	37,616
NAVIENT STUDENT LOA BA A1 144A	0.5484	20,637	20,657	20,616
NISSAN AUTO LEASE TRUST 2 A A2	2.7100	50,502	50,581	50,583
NISSAN AUTO LEASE TRUST A A2B	0.2784	514,241	514,447	514,447
NISSAN AUTO LEASE TRUST B A2A	2.2700	117,915	118,042	118,289
NISSAN AUTO LEASE TRUST B A2B	0.4184	47,668	47,650	47,668
NISSAN AUTO RECEIVABLES 2 B A2	2.5600	51,087	50,875	51,331
NISSAN AUTO RECEIVABLES A A2B	0.2984	37,580	37,311	37,579
NISSAN AUTO RECEIVABLES C A2A	1.9700	222,731	224,520	224,317
NISSAN AUTO RECEIVABLES C A2B	0.3884	92,805	92,405	92,885
SANTANDER RETAIL AU C A2A 144A	1.8900	113,793	114,907	114,886
SANTANDER RETAIL AUT A A2 144A	2.7200	281,659	280,571	283,280
SMB PRIVATE EDUCATI A A2B 144A	1.2984	58,935	59,211	59,109
TOYOTA AUTO RECEIVABLES 2 A A2	1.6700	148,028	149,361	149,033
TOYOTA AUTO RECEIVABLES 2 D A2	1.9200	179,875	179,919	181,123
TOYOTA AUTO RECEIVABLES 2 D A2	2.9800	2,453	2,455	2,455
TOYOTA AUTO RECEIVABLES A A2B	0.3084	41,723	41,476	41,727
U S TREASURY BOND	1.1250	85,000	83,200	83,579
U S TREASURY BOND	1.3750	295,000	289,768	289,515
US FOODS 8/19 TLB	0.0000	46,189	46,181	44,025
VERIZON OWNER TRUS 1A A1A 144A	2.8200	134,483	135,544	135,465
VERIZON OWNER TRUS 1A A1B 144A	0.4114	221,897	221,978	221,961
VERIZON OWNER TRUS 3A A1A 144A	2.0600	13,780	13,736	13,803
VERIZON OWNER TRUS 3A A1B 144A	0.4214	20,415	20,268	20,419
VERIZON OWNER TRUST 2018 A A1A	3.2300	422,000	430,676	428,541
VERIZON OWNER TRUST 2018 A A1B	0.3914	75,000	75,063	75,059
VERIZON OWNER TRUST 2019 A A1B	0.4814	250,000	250,439	250,444
WESTLAKE AUTOMOBIL 2A A2B 144A	0.6184	61,907	61,900	61,948
WORLD OMNI AUTO RECEIVAB C A2A	1.9600	58,713	58,787	59,126
WORLD OMNI AUTO RECEIVAB D A2A	3.0100	2,085	2,087	2,087
WORLD OMNI AUTO RECEIVAB D A2B	0.2924	4,309	4,289	4,309
WORLD OMNI AUTO RECEIVABL A A2	3.0200	9,931	9,957	9,945
WORLD OMNI SELECT AUTO T A A2A	2.0600	49,439	49,508	49,784
Total of Domestic Corporate & Other Bonds			12,689,052	12,835,664
Inflation Protection Securities				
US TREAS-CPI INFLAT	0.1250	7,067,214	7,048,814	7,377,091
US TREAS-CPI INFLAT	0.2500	3,099,065	3,283,647	3,448,197
US TREAS-CPI INFLAT	0.3750	5,308,499	5,396,729	5,771,285
US TREAS-CPI INFLAT	0.5000	749,451	763,324	841,288
US TREAS-CPI INFLAT	0.6250	3,666,764	3,687,886	4,073,022

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	0.7500	2,868,841	2,806,415	3,472,321
US TREAS-CPI INFLAT	1.0000	1,616,217	1,703,653	2,234,086
US TREAS-CPI INFLAT	1.3750	572,448	651,828	815,478
US TREAS-CPI INFLAT	1.7500	179,303	188,081	218,439
US TREAS-CPI INFLAT	2.0000	228,414	239,722	269,077
US TREAS-CPI INFLAT	2.1250	1,159,006	1,407,781	1,793,226
US TREAS-CPI INFLAT	2.3750	714,299	770,755	879,350
US TREAS-CPI INFLAT	2.5000	93,512	103,977	122,188
US TREAS-CPI INFLAT	3.6250	197,008	232,629	270,220
US TREAS-CPI INFLAT	0.8750	1,538,670	1,626,658	1,838,575
US TREAS-CPI INFLAT	3.3750	175,138	236,842	266,028
WII USTPF UNIT	0.0000	5,949,409	60,653,863	71,013,630
Total of Inflation Protection Securities			90,802,605	104,703,501

Senior Secured Loans

ABB CONCISE 6/16 TL	0.0000	63,013	61,309	54,112
ABC SUPPLY 10/19 COV-LITE TL	0.0000	158,800	158,125	154,301
ACRISURE 1/20 TLB	0.0000	98,747	94,381	95,168
ADVANCED COMPUTER 9/19	0.0000	49,750	49,324	48,693
ADVANCED DISPOSAL 10/16	0.0000	200,000	199,750	199,500
ADVISOR GROUP 7/19 TL	0.0000	58,936	56,870	56,939
ALCHEMY COPYRIGHTS 8/20 COV-LI	0.0000	100,000	99,250	99,750
ALLIANT INSURANCE 4/18	0.0000	123,116	118,067	119,407
AMC ENTERTAINMENT 3/19	0.0000	55,803	55,600	35,627
AMENTUM/AECOM MAVERICK 1/20 TL	0.0000	21,258	21,152	20,895
AMR 11/17 TLB	0.0000	108,089	104,681	87,994
AOT BEDDING 6/20 SECOND OUT TL	0.0000	43,410	32,297	35,293
ARAMARK 6/18 COV-LITE TLB	0.0000	39,930	39,834	38,103
ARBY'S/INSPIRE BRANDS 1/20 COV	0.0000	117,273	106,838	111,783
ASPLUNDH 8/20 COV-LITE TLB	0.0000	48,866	48,622	48,775
ATHENAHEALTH 1/19 TLB	0.0000	143,779	140,973	141,263
ATKORE 12/16 COVE-LITE TL	0.0000	111,454	109,035	110,869
ATLANTIC AVIATION 11/18 TLB	0.0000	49,250	49,107	47,978
AUTHENTIC BRANDS 7/20 INCREMEN	0.0000	29,457	28,721	28,721
AUTHENTIC BRANDS 9/17 COV-LITE	0.0000	45,436	45,387	44,454
AUTODATA 5/19 COV-LITE TLB	0.0000	63,722	63,182	61,758
AVANTOR 9/17 (USD) COV-LITE TL	0.0000	42,531	42,550	41,911
AVOLON 2/20 TLB4	0.0000	67,051	66,883	64,249
BAY CLUB 9/18 COV-LITE TL	0.0000	122,901	125,471	105,756
BEACON ROOFING 10/17 COV-LITE	0.0000	123,111	118,994	119,065
BELFOR 4/19 TLB	0.0000	31,185	31,061	31,068
BELRON 10/17 USD COV-LITE TLB	0.0000	98,768	96,434	97,287
BERRY PLASTICS 12/19 (USD) TLY	0.0000	98,938	98,738	95,859
BLACKSTONE CQP 5/19 TLB	0.0000	67,441	67,339	65,907
BLACKSTONE MORTGAGE 5/20	0.0000	83,670	81,272	83,042
BLOUNT 9/18 COV-LITE TLB	0.0000	24,563	24,356	24,329
BRICKMAN GROUP/BRIGHTVIEW	0.0000	98,492	95,148	97,384
BROOKS AUTOMATION 10/17	0.0000	37,879	37,433	37,216
CABLEVISION SYSTEMS 3/17 TLB	0.0000	98,223	94,572	94,855
CABLEVISION SYSTEMS/ALTICE USA	0.0000	27,017	27,017	26,144
CALLAWAY/JACK WOLFSKIN 12/18	0.0000	69,317	68,675	69,375
CAMBREX 12/19 COV-LITE TL	0.0000	89,550	87,971	89,774
CARESTREAM 5/20 EXTENDED TL	0.0000	58,255	57,671	56,605
CENTURYLINK 1/20 COV-LITE TLB	0.0000	127,074	124,647	121,878
CERIDIAN 4/18 COV-LITE TLB	0.0000	117,104	114,680	113,335
CHARTER COMM OPERATING 10/19	0.0000	109,106	106,754	107,047
CHASSIX 11/17 COV-LITE TLB	0.0000	49,242	49,227	43,497
CINEWORLD 9/19 INCREMENTAL TL	0.0000	7,933	7,899	5,212
CLARIVATE ANALYTICS 10/19 COV-	0.0000	100,000	98,625	97,969
CLARIVATE ANALYTICS 9/20	0.0000	50,000	49,750	49,729
CLEAR CHANNEL 8/19 COV-LITE	0.0000	72,888	72,732	66,164
COHU 9/18 COV-LITE TLB	0.0000	98,496	95,589	94,392
COMMSCOPE 1/19 TLB	0.0000	116,404	115,915	113,224
CORNERSTONE ONDEMAND 4/20 TLB	0.0000	42,579	41,302	42,464
CREATIVE ARTISTS 11/19 COV-LIT	0.0000	44,514	44,220	42,667
DAVITA 2/20 TLB	0.0000	124,064	124,266	121,682
DELTA AIR LINES 4/20 TLB	0.0000	9	9	9
DELTA AIR LINES/SKYMILES 9/20	0.0000	92,500	91,575	93,111
DEVRY EDUCATION/ADTALEM 3/18	0.0000	49,246	48,474	47,769
DTZ/CUSHMAN 1/20 COV-LITE TLB	0.0000	148,125	142,557	142,517
DUFF & PHELPS 4/20 (USD) COV-L	0.0000	62,069	60,828	61,617
DUPONT PERFORMANCE 5/17 TL	0.0000	107,562	102,613	104,892
DYNACAST 5/15 TLB1	0.0000	73,831	72,146	66,140
DYNATRACE 8/18 COV-LITE TL	0.0000	100,000	98,500	98,156
ELANCO ANIMAL HEALTH 8/20 COV-	0.0000	69,143	67,042	67,126
EMDEON 3/17 COV-LITE TLB	0.0000	106,424	103,600	104,047
EMPLOYBRIDGE 10/18 COV-LITE	0.0000	49,517	48,740	45,679
EPICOR 7/20 COV-LITE TL	0.0000	138,426	135,025	138,099
EVOQUA WATER 2/20 COV-LITE TL	0.0000	87,796	85,568	86,286
EXTENDED STAY 9/19 COV-LITE	0.0000	71,456	69,385	69,381
FERRO 4/18 (USD) COV-LITE TLB2	0.0000	59,352	57,827	58,298
FERRO 4/18 (USD) COV-LITE TLB3	0.0000	59,137	57,615	58,087
FILTRATION GROUP 3/18 (USD) TL	0.0000	71,235	71,371	69,732
FIRSTLIGHT FIBER 5/18 TL	0.0000	73,872	73,330	70,179
FLEXERA SOFTWARE 1/18 COV-LITE	0.0000	47,655	47,677	47,261
FLYNN RESTAURANT 6/18 2ND LIEN	0.0000	50,000	48,558	42,500
FLYNN RESTAURANT 6/18 TL	0.0000	67,480	64,500	64,203
FOCUS FINANCIAL PARTNERS 1/20	0.0000	94,741	93,417	91,946
FOREST CITY 11/19 TLB	0.0000	78,990	79,215	77,065
FORTRESS INVESTMENT 6/18	0.0000	82,070	80,618	81,507

	Coupon	Units	Cost	Market Value
FOUNDATION BUILDING MATERIALS	0.0000	98,500	94,026	96,899
GENESEE & WYOMING 11/19 COV-LI	0.0000	91,800	91,867	90,208
GLOBAL HEALTHCARE EXCHANGE	0.0000	73,840	70,893	72,117
GLOBALLOGIC 8/20 COV-LITE INCR	0.0000	25,647	25,390	25,390
GO DADDY 11/17 COV-LITE TLB	0.0000	116,788	114,483	114,342
GRAFTECH 2/18 COV-LITE TLB	0.0000	99,788	95,821	98,374
GROCERY OUTLET 1/20 COV-LITE T	0.0000	100,000	98,875	98,208
HCA 10/19 B12 TLB	0.0000	94,378	95,053	93,855
HILEX POLY 12/16 COV-LITE TL	0.0000	107,896	103,707	105,334
HORNBLLOWER 3/18 COV-LITE TL	0.0000	99,748	96,861	83,090
HUDSON RIVER 2/20 TLB	0.0000	110,986	109,180	108,211
HYLAND SOFTWARE 10/18	0.0000	99,845	97,472	99,325
IMS HEALTH 9/17 (USD) COV-LITE	0.0000	86,294	84,344	85,018
INC RESEARCH / INVENTIV HEALTH	0.0000	85,995	85,370	83,630
INOVALON HOLDINGS 2/20	0.0000	144,848	142,804	141,347
INSIGHT GLOBAL 5/18 TL	0.0000	80,890	79,179	79,551
INSTALLED BUILDING 12/19 COV-L	0.0000	53,820	52,386	51,757
INTERNET BRANDS 8/17 COV-LITE	0.0000	98,481	94,458	95,650
INTRAWEST 7/17 (USD) TLB1	0.0000	147,727	143,302	142,125
ISTAR FINANCIAL 6/16 TLB	0.0000	114,080	111,325	111,228
JBS USA 4/19 TLB	0.0000	36,480	36,450	35,440
JETBLUE 6/20 TLB	0.0000	8,974	8,704	8,897
JMC STEEL/ZEKELMAN 1/20 TL	0.0000	131,969	131,969	127,556
K-MAC 3/18 TL	0.0000	49,339	48,967	47,439
KOFAX 1/19 INCREMENTAL	0.0000	55,564	54,519	54,499
L&W 5/18 TL	0.0000	73,869	72,293	70,545
LBM 2/18 TL	0.0000	98,472	95,891	98,374
LEVEL 3 11/19 COV-LITE TLB	0.0000	169,198	165,355	163,752
LIQUIDNET HOLDINGS 7/17 TLB	0.0000	48,649	48,107	46,946
LIVE NATION 10/19 TLB	0.0000	87,539	87,926	81,338
LPL 11/19 TLB1	0.0000	100,000	98,125	98,000
LUMOS NETWORKS 10/17 COV-LITE	0.0000	67,046	66,955	65,839
MAXLINEAR 4/17 COV-LITE TLB	0.0000	20,229	19,586	19,799
MAXLINEAR 7/20 INCREMENTAL TLA	0.0000	23,628	23,510	23,510
MCDERMOTT INTERNATIONAL/LUMMUS	0.0000	21,066	20,539	20,869
MEDIWARE INFORMATION 12/17	0.0000	98,669	97,266	97,066
MEDPLAST 6/18 2ND LIEN TL	0.0000	25,000	24,424	20,700
MESSER INDUSTRIES 10/18 (USD)	0.0000	96,307	93,436	94,140
MGM 6/18 2ND LIEN COV-LITE TL	0.0000	47,500	45,490	45,897
MGM 6/18 TL	0.0000	69,248	67,146	66,478
MICRO FOCUS 4/17 (USD)	0.0000	10,671	10,151	10,111
MICRO FOCUS 5/20 (USD) TL	0.0000	49,773	48,529	49,441
MICRO FOCUS 6/17 (SEATTLE)	0.0000	72,252	68,732	68,459
MICROCHIP TECHNOLOGY 5/18 TLB	0.0000	103,372	100,203	102,856
MILK SPECIALTIES 2/17 COV-LITE	0.0000	73,292	71,609	70,818
MILLERS ALE 5/18 TL	0.0000	98,492	97,740	71,407
MONARCH 5/16 (USD) COV-LITE	0.0000	99,550	98,765	96,813
MULTIPLAN 6/16 COV-LITE TL	0.0000	150,000	149,438	147,429
NAVICURE/WAYSTAR 9/19 TLB	0.0000	16,231	16,161	15,852
NEW ARCLIN 1/18 TL	0.0000	50,000	48,577	49,250
NEW ARCLIN 2/17 COV-LITE 2ND	0.0000	50,000	49,911	46,250
NEWPORT GROUP 8/18 COV-LITE TL	0.0000	24,624	24,385	23,362
NFP 2/20 COV-LITE TL	0.0000	123,415	118,034	118,376
OMNITRACS 3/18 COV-LITE TLB	0.0000	74,346	71,223	71,596
ON SEMICONDUCTOR 9/19 TLB	0.0000	131,864	132,561	129,640
ORYX SOUTHERN/ORYX MIDSTREAM	0.0000	66,772	66,611	61,531
PACIFIC GAS & ELECTRIC 6/20 TL	0.0000	56,860	56,141	55,628
PENN ENGINEERING 6/17 USD	0.0000	57,459	56,016	56,023
PHARMACEUTICAL PRODUCT 3/18	0.0000	184,080	180,825	183,242
PLASTIPAK PACKAGING 4/18	0.0000	8,850	7,412	8,699
PODS 5/18 TLB	0.0000	96,980	94,265	94,839
PQ CORP 2/18 (USD) COV-LITE	0.0000	79,877	77,603	77,781
PQ CORP 6/20 INCREMENTAL COV-L	0.0000	29,254	28,816	29,079
PRESS GANEY 7/19 TLB	0.0000	50,069	50,078	48,098
PRESTIGE BRANDS 1/17 TLB4	0.0000	87,826	87,277	87,003
PRIMESOURCE 1/17 TL	0.0000	117,606	114,863	114,029
PROMETRIC 1/18 COV-LITE TL	0.0000	107,401	104,412	99,614
PUG/VIAGOGO/STUBHUB 1/20 (USD)	0.0000	87,759	87,328	77,081
RADIOLOGY PARTNERS 7/18	0.0000	24,040	23,627	22,994
REFINITIV/THOMSON REUTERS	0.0000	111,573	110,289	110,358
REYNOLDS GROUP 1/17 (USD) TL	0.0000	96,046	93,265	94,762
REYNOLDS GROUP 1/20 TLB	0.0000	78,168	78,080	77,094
REYNOLDS GROUP/PACTIV EVERGREE	0.0000	69,335	69,162	68,018
RYAN SPECIALTY GROUP 9/20 COV-	0.0000	66,760	66,422	66,051
SABRE 2/18 TLB	0.0000	49,423	49,917	45,990
SBA FINANCE 4/18 TLB	0.0000	173,116	168,005	168,414
SEAWORLD 3/17 B5 TLB	0.0000	67,918	66,350	63,050
SEDGWICK CMS 12/18 COV-LITE TL	0.0000	98,500	95,026	94,868
SELECT MEDICAL 2/17 COV-LITE	0.0000	87,489	87,489	84,974
SERVICEMASTER 10/19 TLB	0.0000	89,364	88,987	87,848
SI GROUP/ADDIVANT 7/18 TL	0.0000	73,964	73,191	71,005
SITEONE LANDSCAPE 8/18	0.0000	98,492	96,829	97,508
SOLARWINDS 3/18 TLB	0.0000	109,353	109,434	107,141
SOLENIS 6/18 2ND LIEN COV-LITE	0.0000	30,000	29,137	27,900
SOLERA 3/16 (USD) COV-LITE TL	0.0000	144,307	142,948	141,140
SS&C TECHNOLOGIES 4/18 COV-LT	0.0000	151,706	147,108	146,650
ST. GEORGE'S 6/18 TLB	0.0000	66,243	63,801	64,752
STARWOOD PROPERTY 7/19 TLB	0.0000	52,488	52,379	50,717
STERIGENICS-NORDION/SOTERA 11/	0.0000	89,551	89,226	89,103
STRATEGIC MATERIALS 11/17	0.0000	49,242	47,643	37,917
STYROLUTION 1/20 (USD) TLB	0.0000	58,288	55,965	56,697
SUMMIT MATERIALS 11/17	0.0000	122,699	122,521	121,227

	Coupon	Units	Cost	Market Value
SUNSOURCE 11/17 COV-LITE TL	0.0000	49,242	48,196	46,571
SUNSOURCE 4/18 2ND LIEN	0.0000	50,000	47,603	37,157
SUPERVALU/UNITED NATURAL FOODS	0.0000	92,505	79,803	89,976
TACALA 1/18 COV-LITE TL	0.0000	74,053	73,707	71,303
TECTA AMERICA 12/18 COV-LITE	0.0000	30,243	29,789	28,428
TELENET 1/20 (USD) AR TL	0.0000	61,740	61,586	59,512
TEMPO ACQUISITION 5/17	0.0000	108,529	105,869	105,680
TI AUTOMOTIVE 6/15 (USD) TL	0.0000	76,245	74,259	75,959
T-MOBILE 4/20 COV-LITE TL	0.0000	113,178	111,900	113,005
TRANSPLACE 9/17 TL	0.0000	98,503	97,021	96,656
TRANSUNION 11/19 B5 COV-LITE	0.0000	111,108	111,136	108,173
TRAVERSE MIDSTREAM 9/17 TLB	0.0000	42,394	42,260	38,843
TRONOX FINANCE 9/17 COV-LITE	0.0000	74,149	72,524	72,878
TRUGREEN 3/19 TLB	0.0000	71,077	70,848	70,302
ULTIMATE SOFTWARE 3/19	0.0000	120,274	120,547	119,105
ULTIMATE SOFTWARE 6/20 INCREME	0.0000	26,000	25,610	25,906
UNITED AIR LINES/UNITED MILEAG	0.0000	14,783	14,488	15,013
UNIVAR 11/17 (USD) COV-LITE	0.0000	46,442	45,979	45,764
UNIVERSAL SERVICES 6/19	0.0000	96,264	95,690	95,096
UPC FINANCING 1/20 (USD)	0.0000	32,006	31,926	30,813
UPC FINANCING/SUNRISE 8/20 (US	0.0000	36,891	36,522	35,747
US FOODS 6/16 COV-LITE TLB	0.0000	65,637	65,873	63,012
VEEAM SOFTWARE 2/20 TLB	0.0000	89,989	88,324	88,264
VERINT SYSTEMS 1/18 COV-LITE	0.0000	88,045	85,844	87,385
VERTIV 3/20 COV-LITE TLB	0.0000	135,227	132,372	132,928
VIRGIN MEDIA 10/19 COV-LITE	0.0000	86,460	83,224	83,794
VIRGIN MEDIA 9/20 (USD)	0.0000	42,696	42,056	41,929
VIRTU 3/19 TLB	0.0000	65,434	65,229	64,923
VIRTUS INVESTMENT 6/17 TLB	0.0000	49,574	49,662	49,078
WALKER & DUNLOP 12/19 TLB	0.0000	123,442	122,381	121,591
WARNER MUSIC 6/18 COV-LITE TLF	0.0000	92,762	90,422	91,023
WESTERN DENTAL 12/18	0.0000	24,625	23,866	21,670
WESTERN DIGITAL 5/18 TLB	0.0000	24,198	20,568	23,965
WRIGHT EXPRESS 5/19 COV-LITE	0.0000	98,497	97,764	94,962
XPO LOGISTICS 2/18 COV-LITE	0.0000	103,852	101,958	101,681
YUM BRANDS 3/18 TLB	0.0000	156,575	151,821	152,627
ZAYO 2/20 (USD) COV-LITE TL	0.0000	156,779	153,034	151,936
Total of Senior Secured Loans			15,859,464	15,621,954
Total of Domestic Fixed Income Securities			119,351,122	133,161,119
International Securities				23.89%
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	3.7500	170,000	155,700	180,996
AUSTRALIA GOVERNMENT BOND REGS	3.0485	130,000	125,177	149,522
AUSTRALIA GOVERNMENT BOND REGS	1.0280	90,000	75,119	88,114
AUSTRALIA GOVERNMENT BOND REGS	2.2604	85,000	76,452	94,137
AUSTRALIA GOVERNMENT BOND REGS	0.7859	120,509	87,374	99,517
AUSTRALIA GOVERNMENT BOND REGS	1.3556	105,000	86,878	105,912
NEW SOUTH WALES TREASURY CORP	3.6482	110,000	103,275	121,525
TICKETEK 11/19 (USD) TLB	0.0000	50,264	49,822	41,971
BERMUDA				
GARDNER DENVER/INGERSOLL-RAND	0.0000	87,980	87,870	84,925
BRAZIL				
BRAZIL NOTAS DO TESOURO NACION	6.0000	4,542,000	3,726,371	3,341,668
BRAZILIAN GOVERNMENT INTERNATI	2.6250	400,000	402,291	412,000
CCP_ZCS. P BRL-CDI 1D CME	5.5900	1,300,000	0	104
CCP_ZCS. R BRL-CDI 1D CME	0.0100	20,400,000	0	272
CANADA				
BURGER KING/RESTAURANT BRANDS	0.0000	189,083	185,481	180,968
CANADIAN PACER AUT 1A A2A 144A	1.7700	103,356	103,983	104,063
CANADIAN PACER AUT 1A A2B 144A	0.3473	178,886	178,214	178,657
CANADIAN PACER AUTO 1A A2 144A	2.7800	12,024	12,034	12,075
CARDS II TRUST 1A A 144A	0.5384	180,000	180,136	180,177
EVERGREEN CREDIT CARD 1 A 144A	0.6284	510,000	509,875	510,560
GFL ENVIRONMENTAL 5/18	0.0000	78,779	74,760	78,346
GOLDEN CREDIT CARD T 1A A 144A	0.5984	220,000	219,796	220,112
GOLDEN CREDIT CARD T 3A A 144A	0.4684	150,000	150,026	150,104
GOVERNMENT OF CANADA	0.5000	89,731	71,988	81,785
GOVERNMENT OF CANADA	1.2500	267,077	232,935	279,823
GOVERNMENT OF CANADA	1.5000	373,857	330,534	394,787
GOVERNMENT OF CANADA	2.0000	92,521	90,902	102,685
GOVERNMENT OF CANADA	3.0000	153,197	148,949	179,373
GOVERNMENT OF CANADA	4.0000	255,235	262,218	292,977
GOVERNMENT OF CANADA	4.2500	338,101	302,593	325,678
HUB INTERNATIONAL 4/18 (USD)	0.0000	64,387	62,324	62,146
MASTER CREDIT CARD T 2A A 144A	0.5334	260,000	260,412	260,333
POWER SOLUTIONS 4/19 (USD)	0.0000	145,702	145,119	141,740
TRILLIUM CREDIT CARD 2A A 144A	3.0380	330,000	334,017	332,656
VALEANT 11/18 INCREMENTAL TL	0.0000	20,753	20,867	20,234
VALEANT 5/18 TLB	0.0000	125,203	122,118	122,569
CAYMAN ISLANDS				
CITCO 3/17 TL	0.0000	123,092	120,748	119,707
CHILE				
BONOS DE LA TESORERIA DE LA RE	2.0000	416,263,825	693,511	645,092
BONOS DE LA TESORERIA DE LA RE	1.9000	114,831,400	183,136	173,132
CCP_IRS. P CLP-CLICP-BLOOMBERG	2.9050	30,900,000	0	2,452
CCP_IRS. P CLP-CLICP-BLOOMBERG	1.2350	401,000,000	0	-176
CCP_IRS. P CLP-CLICP-BLOOMBERG	0.0115	387,700,000	0	-422

	Coupon	Units	Cost	Market Value
CCP_IRS. P CLP-CLICP-BLOOMBERG	2.2150	191,000,000	0	-1,731
CCP_IRS. R CLP-CLICP-BLOOMBERG	0.0100	793,700,000	11,894	20,559
IRS. P CLP-CLICP-BLOOMBERG 6M	3.3900	122,600,000	0	13,807
IRS. P CLP-CLICP-BLOOMBERG 6M	3.8500	100,000	0	19
COLOMBIA				
CCP_OIS. R COP-IBR-OIS-COMPOUN	0.0100	1,105,200,000	0	-14,801
COLOMBIA GOVERNMENT INTERNATIO	3.0000	125,000	126,120	127,813
COLOMBIAN TES	10.0000	1,190,700,000	405,068	379,524
DENMARK				
DENMARK I/L GOVERNMENT BOND	0.1000	908,678	144,316	150,376
EURO CURRENCY GEOGRAPHIC				
CCP_IRS. P EUR HICP ALL ITEMS	0.3200	440,000	0	14,411
CCP_IRS. R EUR HICP ALL ITEMS	0.0100	710,000	0	-17,847
CCP_IRS. P EUR-EURIBOR-ACT/360	-0.3420	90,000	0	302
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2800	42,000	0	156
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3160	180,000	0	716
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2750	41,000	1	157
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2500	110,000	0	471
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2900	42,000	0	146
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3815	70,000	0	170
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4150	130,000	2	206
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.1460	265,000	0	2,772
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3950	130,000	0	268
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3420	60,000	0	207
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3285	60,000	0	226
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2955	150,000	0	534
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3030	120,000	0	418
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3000	110,000	0	390
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3460	90,000	0	300
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.3390	100,000	0	288
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4095	100,000	0	167
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.1925	255,000	0	1,246
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4305	30,000	0	34
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4275	80,000	0	96
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.2505	200,000	0	764
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4290	50,000	0	-12
CCP_IRS. P EUR-EURIBOR-REUTERS	-0.4415	30,000	0	-28
CCP_IRS. R EUR-EURIBOR-ACT/360	0.0100	320,000	0	-2,305
CCP_IRS. R EUR-EURIBOR-REUTERS	0.0100	610,000	0	-1,203
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.3450	630,000	0	-4,651
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.2340	90,000	0	-2,063
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.2150	320,000	0	-512
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.3510	260,000	0	-383
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.4700	330,000	0	-1,065
IRS R 0% P US0003M	0.0000	-5,021,000	-1,108	-198
IRS R 0.02 P US0003M	0.0000	-260,000	-3,324	-1,086
IRS R -0115 P EUR006M	0.0000	-230,000	-2,906	-1,242
IRS R EUR006M P 0.02%	0.0000	-260,000	-3,324	-6,266
IRS R EURO06M P 0.115	0.0000	-230,000	-2,906	-4,533
FRANCE				
FRENCH REPUBLIC GOVERNMENT 144A	0.1000	694,548	903,921	987,250
FRENCH REPUBLIC GOVERNMENT 144A	0.7000	892,526	1,083,572	1,237,356
FRENCH REPUBLIC GOVERNMENT 144A	1.8000	305,801	497,921	570,266
FRENCH REPUBLIC GOVERNMENT 144A	2.1000	361,340	446,332	455,798
FRENCH REPUBLIC GOVERNMENT REGS	0.1000	726,192	871,672	909,060
FRENCH REPUBLIC GOVERNMENT REGS	0.2500	382,928	453,147	472,122
FRENCH REPUBLIC GOVERNMENT REGS	1.1000	266,929	310,919	325,116
FRENCH REPUBLIC GOVERNMENT REGS	3.1500	317,179	520,651	568,939
FRENCH REPUBLIC GOVERNMENT REGS	3.4000	255,005	392,234	418,446
NUMERICABLE / YPSO / ALTICE	0.0000	148,113	140,531	142,575
OBERTHUR 12/16 (USD) COV-LITE	0.0000	92,741	90,921	88,843
GERMANY				
DEUTSCHE BUNDESREPUBLIK I REGS	0.1000	798,823	1,053,224	1,111,439
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000	481,417	625,732	662,142
THYSSENKRUPP ELEVATOR 6/20 (US	0.0000	38,212	37,448	37,851
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.5000	19,300,000	0	432
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.0900	5,900,000	395	-20
CCP_IRS. P HUF-BUBOR-REUTERS 6	0.9800	600,000	32	-23
HUNGARY GOVERNMENT INTERN REGS	1.6250	50,000	62,180	62,077
HUNGARY GOVERNMENT INTERNATION	5.3750	300,000	322,712	331,200
IRELAND				
GRIFOLS 11/19 (USD) COV-LITE T	0.0000	117,620	117,561	115,048
ISRAEL				
IRS. P ILS-TELBOR01-REUTERS 3M	1.0110	4,500,000	0	51,791
IRS. P ILS-TELBOR01-REUTERS 3M	0.4750	1,900,000	0	6,277
IRS. P ILS-TELBOR01-REUTERS 3M	0.1950	1,300,000	0	299
IRS. R ILS-TELBOR01-REUTERS 3M	0.0770	4,400,000	0	-5,251
ISRAEL GOVERNMENT BOND - CPI L	0.7500	3,700,000	1,039,554	1,159,664
ISRAEL GOVERNMENT BOND - CPI L	1.0000	850,000	240,771	296,057
ISRAEL GOVERNMENT BOND - CPI L	1.7500	300,000	85,636	94,641
ISRAEL GOVERNMENT BOND - CPI L	2.7500	100,000	29,033	31,986
ISRAEL GOVERNMENT BOND - CPI L	4.0000	2,000,000	957,390	1,169,488
ISRAEL GOVERNMENT BOND - FIXED	3.7500	1,200,000	493,795	508,727
ITALY				
ITALY BUONI POLIENNALI DE 144A	0.1000	654,453	737,488	768,926
ITALY BUONI POLIENNALI DE 144A	1.2500	559,594	597,864	718,311
ITALY BUONI POLIENNALI DE 144A	2.3500	422,984	577,575	594,565
ITALY BUONI POLIENNALI DE 144A	2.5500	346,989	459,877	553,909
ITALY BUONI POLIENNALI DE 144A	2.6000	526,007	626,312	668,516
ITALY BUONI POLIENNALI DE 144A	3.1000	355,347	439,821	491,201
ITALY BUONI POLIENNALI DE 144A	1.3000	861,665	967,009	1,083,878

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE 144A	0.4500	64,832	73,180	76,698
ITALY BUONI POLIENNALI DE 144A	0.4000	298,956	353,612	350,916
ITALY BUONI POLIENNALI DE REGS	0.1000	77,324	85,916	91,054
JAPAN				
JAPANESE GOVERNMENT CPI LINKED	0.1000	431,091,343	4,037,848	4,075,204
JAPANESE GOVERNMENT CPI LINKED	0.2000	13,023,103	124,745	124,764
LUXEMBOURG				
ALTISOURCE SOLUTIONS 3/18	0.0000	65,026	63,938	45,518
ENDO PHARMACEUTICALS 4/17	0.0000	70,641	68,009	67,109
NUMERICABLE / YPSO / ALTICE	0.0000	49,876	46,998	47,008
SAMSONITE INTERNATIONAL 5/20	0.0000	16,309	15,820	15,881
SIVANTOS/WIDEX 7/18 (USD) TLB	0.0000	49,375	48,308	45,425
MEXICO				
CCP_IRS. P MXN-TIIE-BANXICO 28	8.5400	1,500,000	291	15,852
CCP_IRS. P MXN-TIIE-BANXICO 28	8.4600	6,800,000	5,036	69,148
CCP_IRS. P MXN-TIIE-BANXICO 28	5.9300	4,300,000	0	7,662
CCP_IRS. P MXN-TIIE-BANXICO 28	6.2300	8,400,000	4,038	19,675
CCP_IRS. R MXN-TIIE-BANXICO 28	8.5043	4,100,000	0	-29,825
MEXICAN UDIBONOS	4.0000	71,830,249	3,781,098	3,813,739
MEXICO GOVERNMENT INTERNATIONA	4.0000	200,000	203,727	217,302
MEXICO GOVERNMENT INTERNATIONA	4.5000	35,000	36,493	39,253
MEXICO GOVERNMENT INTERNATIONA	3.2500	70,000	72,192	71,702
NETHERLANDS				
AKZONOBEL SPECIALTY CHEMICALS	0.0000	144,323	140,335	139,530
AVAST SOFTWARE 4/18 (USD) TLB	0.0000	33,040	32,731	32,772
UPC FINANCING/SUNRISE 8/20 (US	0.0000	36,891	36,522	35,747
VODAFONEZIGGO/LIBERTY GLOBAL	0.0000	66,150	63,016	63,550
NEW ZEALAND				
CCP_IRS. R NZD-BBR-TELERATE 3M	0.0100	755,000	0	-28,352
NEW ZEALAND GOVERNMENT IN REGS	2.0000	915,000	714,273	757,718
NEW ZEALAND GOVERNMENT IN REGS	2.5000	210,000	164,970	221,169
NEW ZEALAND GOVERNMENT IN REGS	3.0000	600,000	529,365	591,259
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	4.5000	30,000	37,228	37,575
PERU				
PERUVIAN GOVERNMENT INTER REGS	2.2708	2,400,000	887,529	886,208
PERUVIAN GOVERNMENT INTER REGS	1.7585	500,000	170,919	167,823
PERUVIAN GOVERNMENT INTER REGS	1.6450	500,000	160,967	162,741
PUERTO RICO				
EVERTEC 11/18 COV-LITE TLA	0.0000	82,504	81,994	81,060
EVERTEC 11/18 COV-LITE TLB	0.0000	22,010	17,168	21,900
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.2500	300,000	4,223	4,175
RUSSIAN FEDERAL INFLATION LINK	2.5000	48,835,614	699,810	628,528
SOUTH AFRICA				
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	7.6000	2,750,000	1,214	18,529
CCP_IRS. P ZAR-JIBAR-SAFEX 3M	6.2900	13,600,000	11,869	51,156
CCP_IRS. R ZAR-JIBAR-SAFEX 3M	0.0100	3,000,000	261	-4,708
REPUBLIC OF SOUTH AFRICA GOVER	5.8750	850,000	890,618	895,050
REPUBLIC OF SOUTH AFRICA GOVER	2.5000	20,643,098	895,268	814,586
REPUBLIC OF SOUTH AFRICA GOVER	2.7500	4,755,722	332,350	289,592
REPUBLIC OF SOUTH AFRICA GOVER	5.5000	13,114,006	951,337	866,798
REPUBLIC OF SOUTH AFRICA GOVER	1.8750	12,545,630	755,826	614,427
SPAIN				
SPAIN GOVERNMENT BOND 144A	0.5000	560,000	601,256	676,048
SPAIN GOVERNMENT INFLATIO 144A	0.7000	251,928	302,332	338,018
SPAIN GOVERNMENT INFLATIO 144A	1.0000	339,836	447,012	460,693
SPAIN GOVERNMENT INFLATIO 144A	1.8000	286,246	356,657	372,499
SPAIN GOVERNMENT INFLATIO 144A	0.6500	260,908	319,749	334,448
SPAIN GOVERNMENT INFLATION LIN	0.1500	87,406	101,362	105,406
ZODIAC/FLUIDRA 1/20 (USD) COV-	0.0000	85,847	85,949	83,486
SWEDEN				
SWEDEN INFLATION LINKED B 144A	3.5000	2,555,966	401,354	406,641
SWEDEN INFLATION LINKED BOND	0.1250	185,698	24,024	22,993
THAILAND				
IRS. P THB-THBFIX-REUTERS 6M	1.9900	18,200,000	1,548	21,970
TURKEY				
TURKEY GOVERNMENT BOND	2.4000	5,552,388	938,539	731,223
TURKEY GOVERNMENT BOND	3.0000	1,397,938	253,564	185,045
TURKEY GOVERNMENT BOND	2.7000	2,231,696	388,352	304,100
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.7500	300,000	306,320	307,146
UNITED ARAB EMIRATES				
GEMS MENASA 7/19 TL	0.0000	80,674	79,990	78,119
UNITED KINGDOM				
CCP_IFS P CPI	3.2980	350,000	0	-9,570
CCP_IFS. P UK RPI ALL ITEMS NS	3.4425	780,000	0	-11,803
CCP_IFS. R UK RPI ALL ITEMS NS	0.0100	90,000	0	876
CINeworld 2/18 (USD) COV-LITE	0.0000	80,545	78,494	53,249
EURO GARAGES/EG GROUP 3/18	0.0000	77,893	75,743	76,201
IGLO BIRDS EYE 12/17 (USD)	0.0000	119,301	115,864	115,871
MERLIN 10/19 (USD) DELAYED	0.0000	4,873	4,896	4,205
MERLIN 10/19 (USD) TLB	0.0000	41,049	41,244	35,426
PENARTH MASTER ISSU 1A A1 144A	0.6873	150,000	150,327	150,328
R&R ICE CREAM/FRONERI 1/20	0.0000	111,639	105,346	107,054
UNITED KINGDOM GILT REGS	1.7500	145,000	236,694	234,516
V.SHIPS (AL MISTRAL)1/17 TLB	0.0000	49,237	47,445	37,174
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	4.3750	35,000	41,712	41,607
Total of International Securities			47,936,881	48,993,700

	Coupon	Units	Cost	Market Value
Cash Equivalent Securities				11.00%
GBP/EUR SPOT OPTION 2020	0.0000	240,000	3,832	5,859
BNY MELLON CASH RESERVE		3,565	3,565	3,565
CASH COLLATERAL HELD AT JP	0.0000	103,000	103,000	103,000
CME CCP COLL HELD AT GSC	0.0000	88,000	88,000	88,000
MSI CASH COLLATERAL	0.0100	-60,000	-60,000	-60,000
SWAP COLLATERAL WITH BARCLAYS	0.0000	60,000	60,000	60,000
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	92,000	92,000	92,000
SWAP COLLATERAL WITH UBS	0.0000	-10,000	-10,000	-10,000
U S TREASURY BILL	0.0000	2,125,000	2,124,120	2,124,120
WTU CASH SWEEP ACCOUNT	0.0000	17,826,974	17,826,974	17,826,974
Others (Payables, Receiveables, etc.)			1,951,075	2,324,866
Total of Cash Equivalent Securities			22,192,566	22,568,384
Total of Cash Equivalent Securities			22,192,566	22,568,384
Futures Contracts				0.18%
CANADA 10YR BOND FUTURE (MSE)	0.0000	-3	0	-22
EURO-BTP FUTURE (EUX)	0.0000	-1	0	-2,416
EURO-BUND FUTURE (EUX)	0.0000	-5	0	-4,784
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000	-1	0	-2,791
JPN 10Y BOND FUTURE (OSE)	0.0000	-1	0	-2,203
COFF ROBUSTA 10TN FUTURE (ICE)	0.0000	4	0	-2,040
ALUMINUM HG FUTURE (LME)	0.0000	9	0	5,400
BRENT CRUDE FUTURE (ICE)	0.0000	28	0	5,290
CATTLE FEEDER FUTURE (CME)	0.0000	5	0	1,635
COCOA FUTURE (NYB)	0.0000	8	0	2,568
COFFEE 'C' FUTURE (NYB)	0.0000	9	0	-26,396
COPPER FUTURE (CMX)	0.0000	6	0	8,287
COPPER FUTURE (LME)	0.0000	8	0	31,388
CORN FUTURE (CBT)	0.0000	57	0	101,059
COTTON NO 2 FUTURE (NYB)	0.0000	6	0	16,958
COTTON NO.2 FUTURE (NYB)	0.0000	8	0	24,596
GAS OIL FUTURE (ICE)	0.0000	10	0	-50,436
GASOLINE RBOB FUTURE (NYM)	0.0000	10	0	3,771
GOLD 100 OZ FUTURE (CMX)	0.0000	19	0	93,601
KC HRW WHEAT FUTURE (CBT)	0.0000	11	0	39,375
LEAD FUTURE (LME)	0.0000	3	0	-4,481
LEAN HOGS FUTURE (CME)	0.0000	12	0	18,215
LIVE CATTLE FUTURE (CME)	0.0000	27	0	15,696
NATURAL GAS FUTURE (NYM)	0.0000	62	0	-78,166
NICKEL FUTURE (LME)	0.0000	3	0	-5,888
NY HARB ULSD FUTURE (NYM)	0.0000	5	0	-12,907
PALLADIUM FUTURE (NYM)	0.0000	2	0	28,456
PLATINUM FUTURE (NYM)	0.0000	4	0	-4,740
PRI ALUMINUM FUTURE (LME)	0.0000	11	0	-8,550
RED WHEAT FUT (MGE)	0.0000	2	0	3,269
SILVER FUTURE (CMX)	0.0000	6	0	-118,793
SOYBEAN FUTURE (CBT)	0.0000	33	0	161,171
SOYBEAN MEAL FUTURE (CBT)	0.0000	18	0	57,926
SOYBEAN OIL FUTURE (CBT)	0.0000	16	0	25,324
SUGAR #11 (WORLD) FUTURE	0.0000	37	0	26,199
US 10YR NOTE FUTURE (CBT)	0.0000	-15	-3,232	-3,281
US 10YR NOTE FUTURE DEC 20	0.0000	8	4,031	3,875
US 10YR ULTRA FUTURE (CBT)	0.0000	-4	0	407
US 2YR NOTE FUTURE (CBT)	0.0000	20	0	2,344
US 5YR NOTE FUTURE (CBT)	0.0000	9	0	234
US ULTRA BOND (CBT)	0.0000	-2	0	3,406
WHEAT FUTURE (CBT)	0.0000	22	0	66,202
WHITE SUGAR FUTURE (ICE)	0.0000	3	0	3,530
WTI CRUDE FUTURE (NYM)	0.0000	28	0	-51,305
ZINC FUTURE (LME)	0.0000	6	0	-1,163
Total of Futures Contracts			799	369,816
Total of INFLATION PROTECTION FUND-I			189,481,366	205,093,019