

Coupon Units Cost Market Value

INFLATION PROTECTION FUND

Domestic Fixed Income Securities

70.25%

Domestic Corporate & Other Bonds

ACE SECURITIES CORP ASP5 A2B	0.4063%	1,005,124	983,765	387,884
ACE SECURITIES CORP OP1 A2C	0.4263%	499,156	494,789	334,168
ALLY AUTO RECEIVABLES TRU 1 A3	1.4500%	2,254,058	2,268,116	2,263,801
ALLY AUTO RECEIVABLES TRU 2 A3	1.3800%	2,983,160	2,999,405	2,995,896
ALLY AUTO RECEIVABLES TRU 5 A2	0.8000%	706,487	707,381	706,646
ALLY AUTO RECEIVABLES TRUST	0.7100%	681,104	681,104	681,173
ALLYA 2009-A A3	2.3300%	470,440	476,284	472,731
AMERICAN EXPRESS 07-2 CL A	0.5351%	4,520,000	4,529,871	4,524,340
AMERICAN EXPRESS CREDIT AC 1 A	1.6351%	5,365,000	5,454,241	5,391,270
AMERICAN EXPRESS CREDIT AC 7 A	0.3251%	2,000,000	1,999,609	1,999,723
AMERICAN EXPRESS CREDIT AC 8 A	0.5851%	5,450,000	5,464,266	5,462,082
BA CREDIT CARD TRUST A7 A7	0.9851%	3,590,000	3,608,651	3,602,223
BA CREDIT CARD TRUST A8 A8	5.5900%	2,350,000	2,469,445	2,402,910
BA CREDIT CARD TRUST A9 A9	0.3251%	3,590,000	3,586,923	3,589,300
BAAT 2009-2A A3	2.1300%	1,704,612	1,718,048	1,709,177
BAAT 2010-1A A3	1.3900%	1,476,000	1,483,043	1,479,651
BANC OF AMERICA FUNDING G 2A1	0.5009%	174,937	174,754	132,445
C BASS MTG LN 07-SP2 A-1 144A	0.3373%	49	49	49
CAPITAL ONE MULTI-ASSET A5 A5	0.3496%	4,500,000	4,489,453	4,491,584
CAPITAL ONE MULTI-ASSET A8 A8	0.8463%	4,850,000	4,858,957	4,854,522
CARMAX AUTO OWNER 08 1 CL A-4	1.5851%	930,791	936,220	932,124
CARMAX AUTO OWNER TRUST 2 A3	1.4100%	4,034,295	4,062,504	4,053,138
CARRINGTON MORTGAGE LOA NC3 A3	0.4263%	1,400,000	1,355,162	434,270
CHASE FUNDING MORTGAGE L 4 2A2	0.8763%	669,599	670,959	549,281
CHASE ISSUANCE TRUST A11 A	0.3551%	4,650,000	4,650,281	4,648,838
CHASE ISSUANCE TRUST A2 A2	1.8351%	5,668,000	5,734,641	5,693,440
CHASE ISSUANCE TRUST A6 A6	0.3551%	1,200,000	1,200,000	1,199,791
CITIBANK CREDIT CARD ISS A1 A1	2.0351%	4,430,000	4,529,976	4,445,384
CITIBANK CREDIT CARD ISS A4 A4	4.4000%	2,185,000	2,267,108	2,225,681
CITIGROUP MORTGAGE LOA WFH1 M2	0.6463%	1,500,000	1,500,000	590,492
CITIGROUP MORTGAGE LOA WFH1 M3	0.6763%	2,026,000	2,026,000	408,085
COUNTRYWIDE ASSET-BAC AB3 2A2A	0.5363%	495,840	496,654	460,433
COUNTRYWIDE ASSET-BACKED 3 2A2	0.4563%	446,089	443,301	351,685
COUNTRYWIDE ASSET-BACKED 3 M2	0.6663%	2,500,000	2,500,000	238,550
COUNTRYWIDE ASSET-BACKED 5 2A2	0.4563%	282,231	280,468	228,928
COUNTRYWIDE ASSET-BACKED 6 2A2	0.4563%	494,452	491,362	388,388
COUNTRYWIDE HOME EQUITY L I 2A	0.5151%	606,245	606,980	323,144
CREDIT SUISSE MORTGAGE TF2A A3	0.5551%	3,000,000	3,000,000	2,561,553
CREDIT-BASED ASSET SER CB3 AV3	0.4463%	903,078	902,020	579,844
CREDIT-BASED ASSET SER CB4 AV3	0.4263%	1,366,380	1,366,594	723,703
CREDIT-BASED ASSET SER CB5 AV2	0.5363%	146,319	146,571	135,086
CREDIT-BASED ASSET SER CB6 A23	0.4263%	1,888,664	1,888,369	878,833
DISCOVER CARD MASTER TRU A1 A1	0.9396%	2,874,000	2,895,611	2,892,996
DISCOVER CARD MASTER TRUS A2 A	1.5896%	5,095,000	5,151,897	5,133,793
FIRST FRANKLIN 06-FFH1 M2 144A	0.6763%	3,000,000	3,000,000	260,424
FIRST FRANKLIN MORTGA FF18 A2C	0.4363%	2,000,000	1,860,000	758,618
FIRST FRANKLIN MORTGAG FFH3 M3	1.3263%	1,511,125	1,521,986	118,980
FIRST FRANKLIN MORTGAGE FF3 M3	0.6863%	3,500,000	3,500,000	31,619
FIRST FRANKLIN MORTGAGE FF4 A2	0.4663%	223,858	223,578	152,438
FORD CREDIT AUTO OWNER TR A A3	1.3200%	1,026,218	1,033,393	1,029,863
FORD CREDIT AUTO OWNER TR B A2	0.6800%	1,500,000	1,499,911	1,500,168
FORDO 2009-B A3	2.7900%	1,213,129	1,234,601	1,219,134
FORDO 2009-C A3	2.7200%	1,259,328	1,277,185	1,265,632
FORDO 2009-D A3	2.1700%	3,328,797	3,356,478	3,345,807
GS MTG SECS CORP 06-1 A1 144A	0.5763%	1,204,806	1,204,806	940,302
GSAMP TRUST HE6 A2B	0.4663%	279,907	276,233	266,753
GSAMP TRUST HE6 A3	0.4263%	520,000	519,838	167,847
HARBORVIEW MORTGAGE LO 14 2A1A	0.4310%	304,047	304,047	162,817
HAROT 2009-3 A3	2.3100%	713,702	721,257	716,514
HAROT 2010-3 A2	0.5300%	886,889	886,807	886,761
HONDA AUTO 2011-2 CLA A2	0.5700%	4,804,000	4,807,800	4,802,225
HONDA AUTO RECEIVABLES OW 2 A3	2.7900%	494,759	503,908	495,684
HSBC HOME EQUITY LOAN TRU 2 A1	0.4309%	934,056	822,262	862,897
HSBC HOME EQUITY LOAN TRU 2 A2	0.4609%	778,380	778,380	727,142

	Coupon	Units	Cost	Market Value
HSI ASSET SECURITIZATI WMC1 A2	0.3763%	339,370	339,370	96,380
HSI ASSET SECURITIZATIO NC1 A1	0.3763%	298,170	298,170	193,230
IMPAC SECURED ASSETS CMN 1 A2	0.4363%	1,410,000	1,198,941	705,570
INDYMAC INDEX MORTGAGE AR29 A1	0.4463%	1,042,987	1,042,498	428,006
INDYMAC LOAN TRUST L2 A2	0.4263%	2,291,346	2,291,346	1,031,793
JP MORGAN MORTGAGE ACQ CW2 AV4	0.4263%	1,293,839	1,293,839	912,840
JP MORGAN MORTGAGE ACQ WMC3 A3	0.3863%	750,296	734,821	215,736
JP MORGAN MORTGAGE ACQU CH3 A2	0.3563%	80,413	76,393	75,917
MASTR ASSET BACKED SEC FRE1 M2	0.6563%	3,603,000	3,603,000	80,451
MERCEDES-BENZ AUTO RECEIV A3	1.4200%	3,614,755	3,639,314	3,632,490
MERRILL AUTO TR SECUR 07-1 A-4	0.3451%	1,016,124	1,014,536	1,015,958
MERRILL LYNCH F F 07 H1 1-A2	2.0263%	2,500,000	2,462,500	426,488
MERRILL LYNCH MORTGAGE HE2 A1B	0.7463%	113,601	113,947	104,552
MORGAN STANLEY ABS CAP HE6 A2C	0.4263%	2,000,000	1,957,500	545,798
MORTGAGEIT TRUST 3 A1	0.5763%	1,783,310	1,785,818	1,292,698
NISSAN AUTO RECEIVABLES A A3	0.8700%	1,775,000	1,775,693	1,776,966
NISSAN AUTO RECEIVABLES O A A2	0.6500%	1,135,000	1,135,576	1,137,365
NOMURA ASSET ACCEPTANCE 2 A1A	0.3963%	581,971	581,929	216,870
OPTEUM MORTGAGE ACCEPTAN 3 A1B	0.5363%	200,797	177,204	184,130
OPTION ONE MORTGAGE LOAN 2 A2	0.3763%	1,287,184	1,286,882	716,908
OPTION ONE MORTGAGE LOAN 4 2A1	0.3836%	2,989	2,780	2,970
OPTION ONE MORTGAGE LOAN 4 A3	0.5363%	509,192	510,067	465,052
RESIDENTIAL ACCREDIT L QO7 3A2	0.4813%	181,920	181,845	78,478
RESIDENTIAL ASSET MORT RS1 AI2	0.5063%	733,732	674,703	511,542
RESIDENTIAL ASSET SECUR KS1 A3	0.4263%	3,400,000	3,400,000	1,353,295
SECURITIZED ASSET BACK BR3 A2B	0.4963%	3,000,000	2,880,000	1,001,499
SECURITIZED ASSET BACK WM4 A2C	0.4363%	1,756,291	1,668,477	402,019
SLM CORP MTN # TR 00041	5.6450%	1,225,000	643,125	1,158,042
SLM STUDENT LOAN TRUST 6 A1	0.7301%	194,266	194,289	194,232
SLM STUDENT LOAN TRUST 8 A3	0.5801%	3,127,738	3,122,240	3,124,720
SLM STUDENT LOAN TRUST 9 A3	0.5801%	1,619,213	1,616,704	1,617,899
SOUNDVIEW HOME EQUITY OPT3 A4	0.5763%	214,660	201,244	196,855
TOYOTA AUTO RECEIVABLES O A A3	1.2700%	2,764,347	2,778,474	2,771,403
TOYOTA AUTO RECEIVABLES O C A3	0.7700%	3,000,000	3,001,289	3,001,637
USAA AUTO OWNER TRUST 1 A3	1.3000%	1,580,263	1,587,682	1,584,460
USAA AUTO OWNER TRUST 2 A3	1.5400%	1,277,438	1,285,568	1,280,669
WACHOVIA BANK COM WL7A A1 144A	0.3751%	590,177	551,816	561,084
Total of Domestic Corporate & Other Bonds			177,992,878	141,366,659

Inflation Protection Securities

U S TREASURY BOND	3.7500%	2,730,000	3,072,622	3,210,737
U S TREASURY NOTE	1.0000%	2,315,000	2,324,224	2,337,428
US TREAS-CPI INFLAT	2.1250%	20,312,378	21,714,606	27,258,256
US TREAS-CPI INFLAT	1.1250%	4,451,016	4,672,909	4,963,924
US TREAS-CPI INFLAT	2.1250%	32,152,072	34,144,001	43,146,569
US TREAS-CPI INFLAT	2.0000%	39,422,763	38,423,181	44,064,162
US TREAS-CPI INFLAT	2.6250%	15,880,069	17,101,603	18,903,491
US TREAS-CPI INFLAT	1.2500%	43,992,347	45,420,693	49,759,480
US TREAS-CPI INFLAT	1.1250%	34,008,868	34,222,015	37,927,845
US TREAS-CPI INFLATION INDEX	3.6250%	6,432,300	7,930,350	9,564,026
US TREAS-CPI INFLATION INDEX	3.8750%	10,870,028	13,738,525	16,937,710
US TREAS-CPI INFLATION INDEX	3.3750%	1,350,966	1,672,841	2,080,804
US TREAS-CPI INFLATION INDEX	2.3750%	4,088,522	4,518,479	5,198,172
US TREAS-CPI INFLATION INDEX	2.3750%	3,750,286	4,757,509	4,843,434
US TREAS-CPI INFLATION INDEX	1.7500%	149,699	143,948	180,025
US TREAS-CPI INFLATION INDEX	2.5000%	2,044,247	2,164,541	2,727,314
US TREAS-CPI INFLATION INDEX	2.1250%	23,654,715	28,522,022	31,950,494
US TREAS-CPI INFLATION INDEX	3.0000%	465,971	485,084	475,982
US TREAS-CPI INFLATION INDEX	1.8750%	7,453,623	7,947,005	7,794,276
US TREAS-CPI INFLATION INDEX	2.0000%	4,643,428	4,945,456	4,917,316
US TREAS-CPI INFLATION INDEX	2.0000%	7,917,571	8,451,632	8,530,565
US TREAS-CPI INFLATION INDEX	1.6250%	1,605,312	1,740,580	1,731,355
US TREAS-CPI INFLATION INDEX	1.8750%	3,780,661	4,075,713	4,169,358
US TREAS-CPI INFLATION INDEX	2.5000%	59,089	67,958	68,340
US TREAS-CPI INFLATION INDEX	2.3750%	2,297,331	2,498,705	2,666,698
US TREAS-CPI INFLATION INDEX	2.0000%	9,667,315	9,972,738	9,709,609
US TREAS-CPI INFLATION INDEX	1.6250%	2,050,716	2,049,487	2,335,252
US TREAS-CPI INFLATION INDEX	1.3750%	630	658	713
US TREAS-CPI INFLATION INDEX	2.1250%	725,606	765,108	862,451

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLATION INDEX	0.5000%	21,328,095	22,367,421	22,316,183
US TREAS-CPI INFLATION INDEX	0.1250%	38,437,471	40,122,563	40,071,064
US TREAS-CPI INFLATION INDEX	0.6250%	17,687,215	18,800,858	18,921,182
US TREAS-CPI INFLATION INDEX	3.6250%	31,388,000	38,391,276	46,670,033
US TREAS-CPI INFLATION INDEX	3.8750%	31,728,409	39,699,058	49,439,302
US TREAS-CPI INFLATION INDEX	3.3750%	6,697,425	8,133,806	10,315,602
US TREAS-CPI INFLATION INDEX	2.3750%	71,877,990	74,977,834	91,386,108
US TREAS-CPI INFLATION INDEX	2.0000%	23,638,826	23,593,924	29,057,295
US TREAS-CPI INFLATION INDEX	2.3750%	20,744,469	20,447,114	26,791,150
US TREAS-CPI INFLATION INDEX	1.7500%	18,088,192	17,818,855	21,752,462
US TREAS-CPI INFLATION INDEX	2.5000%	11,089,750	11,521,106	14,795,290
US TREAS-CPI INFLATION INDEX	2.1250%	9,321,510	10,895,754	12,590,592
US TREAS-CPI INFLATION INDEX	1.8750%	24,423,353	25,535,818	25,539,573
US TREAS-CPI INFLATION INDEX	2.0000%	36,525,133	36,519,940	38,679,532
US TREAS-CPI INFLATION INDEX	2.0000%	30,752,512	30,962,288	33,133,433
US TREAS-CPI INFLATION INDEX	1.6250%	48,134,463	47,828,622	51,913,789
US TREAS-CPI INFLATION INDEX	1.8750%	38,119,764	37,722,940	42,038,934
US TREAS-CPI INFLATION INDEX	2.5000%	33,973,572	35,449,583	39,292,542
US TREAS-CPI INFLATION INDEX	2.3750%	24,432,998	25,750,369	28,361,360
US TREAS-CPI INFLATION INDEX	1.6250%	24,238,286	24,731,920	27,601,348
US TREAS-CPI INFLATION INDEX	0.6250%	18,935,228	19,280,038	19,254,759
US TREAS-CPI INFLATION INDEX	1.3750%	18,376,225	18,499,026	20,805,341
US TREAS-CPI INFLATION INDEX	2.1250%	26,413,960	28,060,608	31,395,474
US TREAS-CPI INFLATION INDEX	1.8750%	19,794,233	20,100,057	23,321,624
US TREAS-CPI INFLATION INDEX	1.3750%	25,942,398	25,968,192	29,537,859
US TREAS-CPI INFLATION INDEX	0.5000%	8,254,473	8,499,503	8,636,886
US TREAS-CPI INFLATION INDEX	0.6250%	16,371,098	16,658,662	17,513,244
US TREAS-CPI INFLATION INDEX	0.6250%	17,832,893	18,740,521	19,077,022
Total of Inflation Protection Securities			1,054,621,848	1,188,524,769
Total of Domestic Fixed Income Securities			1,232,614,726	1,329,891,428
International Securities				27.91%
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	5.8300%	5,399,149	1,483,838	1,152,976
AUSTRALIA				
AUSTRALIAN INDEX LINKED	3.0000%	7,410,000	7,222,672	9,783,603
NEW S WALES TREASURY CRP	2.7500%	1,900,000	1,668,700	2,310,906
BRAZIL				
BANCO VOTORANTIM	3.5706%	4,350,000	2,724,140	2,364,194
BANCO VOTORANTIM SA	3.5706%	300,000	200,402	163,765
BRAZIL (FED REPUBLIC OF) I/L	6.0000%	27,000,000	23,063,518	32,599,964
BRAZIL (FEDERATIVE REP OF)	6.0000%	7,000,000	5,547,213	8,156,880
NOTA DO TESOURO NACIONAL	6.0000%	400,000	4,295,485	4,650,954
CANADA				
GOVERNMENT OF CANADA	2.0000%	520,237	465,519	730,166
GOVERNMENT OF CANADA	1.5000%	3,793,096	4,601,058	4,831,881
GOVERNMENT OF CANADA	4.2500%	2,087,930	2,555,418	2,932,718
GOVERNMENT OF CANADA	4.2500%	2,397,287	3,100,667	3,812,305
GOVERNMENT OF CANADA	4.0000%	765,351	1,115,012	1,304,265
GOVERNMENT OF CANADA	3.0000%	554,758	670,252	886,801
FRANCE				
AGENCE FRANCE TRESOR	2.1000%	4,331,781	6,093,041	6,001,750
FRANCE (GOVT OF)	1.1000%	4,470,529	6,224,850	5,636,859
FRANCE (GOVT OF) IDX LKD OATEI	1.6000%	6,056,228	9,242,447	8,203,884
FRANCE (GOVT OF) IDX/LKD	1.8000%	2,387,632	3,557,660	3,230,459
FRANCE (GOVT OF) OATEI	3.1500%	1,502,642	2,595,381	2,398,058
FRANCE (GOVT OF) OATI	2.5000%	2,861,647	4,281,180	3,929,193
FRANCE REPUBLIC OATI	3.4000%	5,242,009	8,984,226	8,540,848
FRANCE(GOVT OF) OATEI	2.2500%	4,746,096	7,066,261	6,605,363
GERMANY				
DEUTSCHLAND I/L BOND	1.7500%	9,146,333	14,180,704	13,692,185
GERMANY(FEDERAL REPUBLIC)	2.2500%	18,221,240	25,189,208	24,590,597
GERMANY(FEDERAL REPUBLIC) I/L	1.5000%	13,796,651	19,968,852	19,529,198
GREECE				
GREECE (REPUBLIC OF) IDX LNK	2.3000%	3,135,499	2,922,098	736,733
ISRAEL				
ISRAEL GALIL I/L MODERN	4.0000%	8,700,000	3,555,660	3,394,450
ITALY				

	Coupon	Units	Cost	Market Value
BUONI POLIENNALI DEL TES	2.1000%	14,811,891	18,454,248	14,228,953
BUONI POLIENNALI DEL TES	2.5500%	8,672,544	11,389,330	7,442,837
BUONI POLIENNALI IDX LKD BTPI	2.1500%	8,063,908	11,025,081	9,765,748
ITALY (REPUBLIC OF)	2.3500%	5,398,508	7,325,697	5,758,533
ITALY(REPUBLIC OF) IDX/LKD BTP	2.6000%	4,859,712	6,461,859	4,708,765
JAPAN				
JAPAN	1.1000%	122,139,000	1,113,444	1,634,923
JAPAN	1.2000%	931,676,200	9,230,871	12,489,354
JAPAN IDX LKD	1.2000%	131,131,000	1,197,259	1,764,661
MEXICO				
MEXICAN UDIBONOS	5.0000%	21,400,000	8,182,476	8,184,547
MEXICAN UDIBONOS	4.0000%	136,048,164	12,738,111	10,919,602
MEXICO(UNITED MEXICAN STATES)	3.5000%	118,221,163	9,517,401	9,180,806
POLAND				
POLAND GOVERNMENT BOND	3.0000%	18,541,139	7,084,422	5,520,848
POLAND GOVERNMENT BOND	2.7500%	12,563,087	3,881,219	3,569,776
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA INFL	5.5000%	31,727,271	5,883,031	5,262,073
SOUTH AFRICA (REP OF) INFL LKD	6.2500%	27,720,384	4,264,481	3,705,740
SOUTH KOREA				
INFLATION UNITED KOREA TREASUR	2.7500%	1,013,853,960	992,196	996,167
KOREA(REPUBLIC OF)	2.7500%	12,435,035,951	11,216,064	11,687,256
SWEDEN				
SWEDEN (KINGDOM OF)	1.0000%	4,135,708	604,714	672,857
SWEDEN (KINGDOM OF)	3.5000%	21,047,565	4,221,017	4,698,759
SWEDEN KINGDOM OF I/L BDS	4.0000%	28,586,277	5,369,970	5,614,258
SWEDEN(KINGDOM OF)IDX NO 3001	0.0000%	9,571,384	1,349,452	1,388,244
TURKEY				
TURKEY (REPUBLIC OF)	10.0000%	11,548,000	8,832,261	9,110,336
TURKEY GOVERNMENT BOND	4.0000%	9,992,849	6,862,395	5,439,293
TURKEY GOVERNMENT BOND	4.0000%	14,173,984	8,853,866	7,914,045
TURKEY GOVT BD CPI-INFLAT	4.5000%	3,588,119	2,211,610	1,968,279
UNITED KINGDOM				
TSY 0 3/4% 2034 I/L GILT	0.7500%	4,716,826	7,892,916	8,847,816
TSY 0 5/8% 2040 I/L GILT	0.6250%	1,319,016	2,417,732	2,512,336
TSY 0 5/8% 2042 I/L GILT	0.6250%	2,200,625	3,640,679	4,269,518
UK GOVT IDX-LKD STK	2.7096%	4,585,000	13,309,422	14,653,690
UK GOVT OF IDX-LKD STK	1.2500%	1,563,880	3,416,515	3,962,808
UK GOVT OF IDX-LKD STK	7.1142%	102,556	536,270	580,789
UK TREASURY IDX LKD STK	6.5918%	3,297,163	15,355,283	14,522,784
UK TREASURY IDX-LKD STK	2.5000%	102,556	478,991	528,607
UK TSY I/L GILT	0.5000%	1,664,266	2,773,780	3,238,217
UNITED KINGDOM (GOVERNMENT OF)	1.8750%	5,797,640	10,008,695	11,513,121
UNITED KINGDOM (GOVERNMENT OF)	0.7500%	9,908,350	16,262,290	20,460,077
UNITED KINGDOM GILT INFLATION	1.2500%	22,231,404	40,400,793	39,873,953
UNITED KINGDOM GILT INFLATION	1.2500%	5,436,387	9,089,631	10,608,596
UNITED KINGDOM GILT INFLATION	0.3750%	1,014,236	1,536,961	2,011,420
UNITED KINGDOM GILT INFLATION	7.2038%	1,153,751	4,837,585	6,123,785
UNITED KINGDOM(GOVERNMENT	1.2500%	10,626,355	18,152,872	21,744,534
UNITED KINGDOM(GOVERNMENT OF)	1.1250%	4,179,257	7,795,327	8,697,432
URUGUAY				
REPUBLICA ORIENT URUGUAY	4.3750%	65,458,697	2,002,412	3,259,810
URUGUAY	0.1893%	65,410,000	2,891,134	3,963,616
URUGUAY GOVERNMENT INTERNATION	0.2558%	101,003,410	5,711,665	5,528,608
URUGUAY GOVERNMENT INTERNATION	0.2174%	78,380,000	4,313,488	5,566,748
Total of International Securities			513,662,379	528,265,880

Cash Equivalent Securities

2.20%

Master Notes/Money Markets

UMC CASH SWEEP ACCOUNT	41,645,286	41,645,286	41,645,286
Total of Master Notes/Money Markets		41,645,286	41,645,286

Total of Cash Equivalent Securities

41,645,286 41,645,286

Derivatives

Commodity Futures Contracts

-0.36%

	Coupon	Units	Cost	Market Value
ALUMINUM HG FUTURE (LME)	0	179	0	-629,113
BRENT CRUDE OIL (ICE)	0	83	0	-62,551
BRENT CRUDE OIL (ICE)	0	58	0	-27,319
CATTLE FEEDER FUTURE (CME)	0	31	0	44,261
COCOA FUTURE (NYB)	0	69	0	-385,574
COFFEE 'C' FUTURE (NYB)	0	38	0	-407,598
COFFEE ROBUSTA 10TN FUT (LIF)	0	39	0	-42,911
COPPER FUTURE (CMX)	0	30	0	-4,812
COPPER FUTURE (CMX)	0	61	0	-180,438
COPPER FUTURE (LME)	0	42	0	-259,438
CORN FUTURE (CBT)	0	90	0	-71,910
CORN FUTURE (CBT)	0	98	0	115,348
CORN FUTURE (CBT)	0	77	0	118,123
COTTON NO 2 FUTURE (NYB)	0	71	0	-290,400
CRUDE OIL FUTURE (NYM)	0	163	0	332,849
CRUDE OIL FUTURE (NYM)	0	135	0	627,246
CRUDE OIL FUTURE (NYM)	0	36	0	-14,500
GAS OIL FUTURE (ICE)	0	30	0	11,858
GASOLINE RBOB FUT (NYM)	0	39	0	-1,612
GASOLINE RBOB FUTURE (NYM)	0	25	0	129,803
GOLD 100 OZ FUTURE (CMX)	0	107	0	-1,698,090
HEATING OIL FUTURE (NYM)	0	26	0	77,739
HEATING OIL FUTURE (NYM)	0	38	0	-14,724
LEAD FUTURE (LME)	0	27	0	-59,231
LEAN HOGS FUTURE (CME)	0	72	0	-127,288
LEAN HOGS FUTURE (CME)	0	44	0	-83,738
LIVE CATTLE FUTURE (CME)	0	68	0	-62,781
LIVE CATTLE FUTURE (CME)	0	53	0	-41,688
LIVE CATTLE FUTURE (CME)	0	58	0	7,910
NATURAL GAS FUTURE (NYM)	0	172	0	-657,623
NICKEL FUTURE (LME)	0	27	0	24,300
PALLADIUM FUTURE (NYM)	0	12	0	60,297
PLATINUM FUTURE (NYM)	0	23	0	-108,720
RED WHEAT FUTURE (MGE)	0	75	0	-61,150
SILVER FUTURE (CMX)	0	37	0	-1,143,300
SOYBEAN FUTURE (CBT)	0	102	0	292,193
SOYBEAN FUTURE (CBT)	0	34	0	14,450
SOYBEAN MEAL FUTURE (CBT)	0	105	0	268,445
SOYBEAN OIL FUTURE (CBT)	0	72	0	49,592
SUGAR #11 WORLD FUTURE (NYB)	0	244	0	-1,185,938
WHEAT FUTURE (KCB)	0	102	0	-222,965
ZINC FUTURE (LME)	0	51	0	-134,869
Total of Commodity Futures Contracts			0	-5,805,863
Interest Rate Contracts				
90DAY BANK ACCEPT FUTURE (MSE)	0.00000000	-310	0	-297,250
AUSTRALIAN 10YR BOND FUT (SFE)	0.00000000	-32	0	-40,507
CANADA 10YR BOND FUTURE (MSE)	0.00000000	-32	0	-65,180
EURO-BOBL FUTURE (EUX)	0.00000000	-7	0	-19,537
EURO-BUND FUTURE (EUX)	0.00000000	-99	0	-520,610
US 10YR TREAS NTS FUT MAR 12	0.00000000	-81	-45995	-32,906
US 10YR TREAS NTS FUTURE (CBT)	0.00000000	458	0	552,786
US 2YR TREAS NTS FUT (CBT)	0.00000000	-151	0	-28,313
US 5YR TREAS NTS FUTURE (CBT)	0.00000000	254	0	69,140
US TREAS BD FUTURE (CBT)	0.00000000	-142	0	-348,205
US ULTRA BOND (CBT)	0.00000000	-166	0	-308,046
Total of Interest Rate Contracts			-45,995	-1,038,629
Total of Derivatives			-45,995	-6,844,492
Total of INFLATION PROTECTION FUND			1,787,876,396	1,892,958,103