

	Coupon	Units	Cost	Market Value
INFLATION PROTECTION FUND				
Domestic Fixed Income Securities				69.27%
U.S. Government & Federal Agency Obligations				
U S TREASURY NOTE	4.0000%	3,180,000	3,242,000	3,357,136
U S TREASURY NOTE	3.6250%	13,500,000	13,883,335	13,856,481
Total of U.S. Government & Federal Agency Obligations			17,125,336	17,213,617

Domestic Corporate & Other Bonds

ACE SECS CORP 06-OP1 CL A-2C	0.3963%	515,000	510,494	290,787
ACE SECS CORP HOME 06-ASP5 A2B	0.3763%	1,979,601	1,937,535	865,703
ACE SECS CORP HOME 06-FM1 A2B	0.3363%	790,964	787,672	321,393
AMERICAN EXPRESS 08-1 CL A	1.1950%	2,000,000	2,004,922	2,003,484
AMERICAN EXPRESS CR 05-5 CL A	0.2850%	575,000	570,688	572,988
ASSET BACKED 05-HE6 CL A2D	0.5283%	598,528	590,298	581,604
BANC AMER FDG 2006 G 2-A-1	0.4663%	263,678	263,402	147,879
BANC AMER FDG 2006 G 2-A-2	0.3263%	66,367	66,367	59,604
BEAR STEARNS 06 BBA7 A-2 144A	0.4050%	3,000,000	3,000,000	2,351,651
C BASS 2006 CB6 CTF A-II3	0.3963%	2,000,000	1,999,688	978,949
C BASS 2006 CB6 TR CTF A-II-2	0.3363%	417,074	417,074	401,405
C BASS MTG LN 07-SP2 A-1 144A	0.3963%	578,703	578,703	521,133
C BASS MTG LN ASSET 06-CB4 AV3	0.3963%	1,500,000	1,500,234	580,828
C BASS TR 2005-CB5 MTG AV-2	0.5063%	391,760	392,433	320,152
C BASS TR 2006-CB3 CL AV-3	0.4163%	1,886,723	1,884,512	1,214,201
CAPITAL AUTO REC 07 4 CL A-3B	0.9450%	4,000,000	3,994,688	4,008,422
CARMAX AUTO OWNER 08 1 CL A-2	0.9450%	417,925	417,925	418,245
CARRINGTON MTG 2006 NC3 A-3	0.3963%	1,400,000	1,355,162	525,341
CARRINGTON MTG LN 06-NC4 CL M2	0.5663%	365,000	365,000	25,693
CARRINGTON SER 06-NC4 CL A1	0.2963%	119,936	119,786	114,843
CHAIT 2009-A5 A5	1.0450%	2,950,000	2,948,439	2,960,459
CHAIT 2009-A7 A7	0.6950%	3,500,000	3,500,000	3,500,000
CHASE FDG MTG LN 03-4 11A-2	0.8463%	1,119,383	1,121,657	913,289
CHASE ISSUANCE 07-11 CL A	0.2450%	5,000,000	4,959,375	4,987,015
CHASE ISSUANCE 07-15 CL A	4.9600%	1,472,000	1,530,297	1,530,578
CHASE ISSUANCE 08-7 CL A	0.8950%	150,000	150,000	150,078
CHASE ISSUANCE TR 05-8 NT CL A	0.2850%	3,315,000	3,290,138	3,305,956
CHASE ISSUANCE TR 2006-1 CL A	0.2850%	2,100,000	2,067,270	2,087,465
CITIGROUP MTG LN 2006-WFHE1 M2	0.6163%	1,500,000	1,500,000	336,775
CITIGROUP MTG LN 2006-WFHE1 M3	0.6463%	2,026,000	2,026,000	188,791
CREDIT SUISSE FB 07-TFL2 A-3	0.5150%	3,000,000	3,000,000	1,517,755
CSMS COML MTG 06-HC1 A2 144A	0.5050%	2,000,000	1,969,375	1,651,892
CWABS INC 06-6 ASSET BKD 2-A-2	0.4263%	744,155	739,504	551,445
CWABS INC 2005-AB3 CL 2A2A	0.5063%	1,726,363	1,729,196	1,463,484
CWABS INC 2006-1M1 CL A-2	0.4863%	1,318,626	1,317,183	594,968
CWABS INC 2006-3 CL 2A2	0.4263%	712,712	708,257	550,489
CWABS INC 2006-3 CL M-2	0.6363%	2,500,000	2,500,000	47,679
CWABS INC 2006-5 CL 2A2	0.4263%	400,341	397,839	263,083
CWALT ALTER 06-OC9 CL A2B	0.4863%	255,000	255,000	29,048
CWALT ALTERNATIVE 6-OC8 CL2A1B	0.3263%	34,851	34,851	34,533
CWHEQ INC 2005-I CL 2A	0.4750%	1,003,231	1,004,446	373,570
FIRST FRANKLIN 06-FF18 CL A2C	0.4063%	2,000,000	1,860,000	764,867
FIRST FRANKLIN 06-FFH1 M2 144A	0.6463%	3,000,000	3,000,000	46,184
FIRST FRANKLIN MTG 04-FFH3 M-3	0.9463%	1,511,125	1,521,986	88,974
FIRST FRANKLIN MTG LN 04-FFH3	0.6263%	11,836	11,875	11,545
FORD CR AUTO 07-A CL A-3A	5.4000%	2,593,831	2,653,611	2,644,754
GS MTG SECS CORP 05-HE6 CL A2B	0.4363%	923,932	911,805	788,991
GS MTG SECS CORP 06-1 A1 144A	0.5463%	1,809,434	1,809,434	904,717
GS MTG SECS CORP 06-FF3 CL M3	0.6563%	3,500,000	3,500,000	17,693
GS MTG SECS CORP 2006-FF4 A2	0.4363%	350,849	350,410	216,603
GSAMP 06-HE4 ASSET BKD CTF A2B	0.3563%	536,084	522,012	491,228
GSAMP 2006-HE6 MTG P/T A-3	0.3963%	520,000	519,838	194,358
HARBORVIEW MTG 06-14 CL 2A1A	0.3950%	418,344	418,344	198,144
HSBC HE 2006-2 CLSD A-1	0.3963%	1,429,692	1,258,576	1,204,792
HSBC HM EQ 2006 2 CL A-2	0.4263%	1,191,410	1,191,410	976,330
HSBC HM EQ LN 07-1 A-1V	0.3563%	1,017,203	1,017,203	975,018
HSI ASSET SEC 07 NC1 A-1	0.3463%	602,189	602,189	447,057

	Coupon	Units	Cost	Market Value
HSI ASSET SEC 2006-WMC1 A-2	0.3463%	414,600	414,600	150,166
IMPAC MTG P/T SER 07-1 CL A2	0.4063%	1,410,000	1,198,941	396,258
INDYMAC ABS 05-L2 CL A1	0.4663%	656,061	655,856	498,083
INDYMAC INDX MTG LN 06-AR29 A1	0.4163%	1,536,838	1,536,118	735,034
INDYMAC RESIDENTIAL 06 L2 A2	0.3963%	4,058,835	4,058,835	2,616,336
J P MORGAN ALT 06-A7 CL 1-A-2	0.3063%	265,218	265,052	233,360
J P MORGAN ALT LN 06 S4 A-1-B	0.3263%	66,932	66,932	64,781
J P MORGAN MTG 07-CH3 CL A-2	0.3263%	272,178	258,569	224,158
JP MORGAN CHASE 05-FL1 A1 144A	0.3550%	30,278	30,283	29,786
JP MORGAN MTG ACQ 2006-CW2 AV4	0.3963%	1,500,000	1,500,000	979,972
JP MORGAN MTG ACQD 06-WMC3 A3	0.3563%	1,000,000	979,375	422,560
LONG BEACH MTG TR 05-WL1 M2	0.7963%	1,240,000	1,246,200	804,770
MASTR ABS 2006-FRE1 P/T M2	0.6263%	3,603,000	3,603,000	11,869
MERRILL AUTO TR SEC 07-1 CL A3	0.2950%	790,211	781,970	789,101
MERRILL LYNCH F F 07 H1 1-A2	1.9963%	2,500,000	2,462,500	630,307
MERRILL LYNCH LN 07-2 A-2A	0.3563%	750,715	750,715	718,658
MERRILL LYNCH MTG 04-HE2 A-1B	0.7163%	222,361	223,039	153,815
MORGAN STANLEY 06 HE6 CL A-2C	0.3963%	2,000,000	1,957,500	650,902
MORGAN STANLEY ABS 07-HE5 A-2A	0.3563%	1,098,881	1,098,881	930,184
MORTGAGEIT TR 05-3 MTG CL A-1	0.5463%	2,222,753	2,225,879	1,274,011
NOMURA ASSET ACCEP 07-2 A-1A	0.3663%	845,586	845,586	456,388
OPTEUM MTG ACCEP 05-3 CL A-1B	0.5063%	475,611	419,726	380,001
OPTION ONE MTG 06-1 NOTE 144A	0.3463%	1,213,205	1,188,941	545,942
OPTION ONE MTG 07-4 CL II-A-1	0.3363%	62,495	58,130	59,987
OPTION ONE MTG LN 06-2 CL 2A2	0.3463%	2,189,472	2,188,959	1,775,369
OPTION ONE MTG LN TR 05-4 A3	0.5063%	870,014	871,509	709,247
POPULAR ABS MTG P/T 2006-E A1	0.3363%	74,941	74,941	70,410
RALI SER 2006-Q07 III-A-2	0.4513%	235,000	234,902	59,633
RASC SER 2007 KS1 CL A3	0.3963%	3,400,000	3,400,000	881,073
RESIDENTIAL ASSET 2006-RS1 A12	0.4763%	1,252,801	1,152,014	704,380
SECURITIZED 06-WM4 CL A2C	0.4063%	2,000,000	1,900,000	736,730
SECURITIZED A/BKD REC TR07 BR3	0.4663%	3,000,000	2,880,000	774,539
SLM CORP MTN # TR 00041	0.0230%	1,225,000	643,125	730,235
SLM STUDENT LN 08-6 CL A-1	0.9038%	560,268	560,268	559,918
SOUNDVIEW HOME 07-OPT1 CL 2A1	0.3263%	764,645	726,652	576,177
SOUNDVIEW HOME 2005-OPT3 CL A4	0.5463%	350,111	328,229	292,200
USAA AUTO OWNER 08 1 CL A-3	4.1600%	1,352,156	1,377,509	1,378,810
WACHOVIA BK 06-WHL7 144A A1	0.3350%	996,018	931,277	742,001
Total of Domestic Corporate & Other Bonds			125,750,113	77,061,065

Inflation Protection Securities

US TREAS-CPI	1.8750%	18,195,866	18,474,287	18,730,369
US TREAS-CPI INFLAT	3.6250%	7,190,262	8,954,776	8,888,961
US TREAS-CPI INFLAT	3.8750%	10,080,758	12,880,936	12,978,976
US TREAS-CPI INFLAT	2.3750%	11,568,116	11,551,749	12,128,453
US TREAS-CPI INFLAT	2.0000%	3,043,621	2,988,313	3,036,962
US TREAS-CPI INFLAT	2.3750%	2,669,800	2,807,462	2,805,794
US TREAS-CPI INFLAT	1.7500%	4,821,320	4,409,133	4,619,427
US TREAS-CPI INFLAT	2.5000%	11,109,222	11,639,683	11,938,947
US TREAS-CPI INFLAT	3.3750%	2,425,740	2,621,348	2,579,624
US TREAS-CPI INFLAT	1.6250%	9,609,538	9,220,785	9,789,716
US TREAS-CPI INFLAT	2.3750%	8,951,415	9,277,274	9,217,165
US TREAS-CPI INFLAT	2.5000%	3,129,913	3,224,319	3,354,876
US TREAS-CPI INFLAT	2.3750%	4,084,794	4,308,112	4,346,474
US TREAS-CPI INFLAT	2.0000%	7,912,066	8,121,559	8,198,878
US TREAS-CPI INFLAT	2.6250%	9,689,701	10,569,995	10,519,381
US TREAS-CPI INFLAT	2.1250%	5,516,995	5,651,156	5,792,845
US TREAS-CPI INFLAT	3.6250%	31,490,685	38,922,807	38,930,359
US TREAS-CPI INFLAT	3.8750%	42,713,854	54,064,443	54,994,087
US TREAS-CPI INFLAT	3.3750%	6,448,743	7,911,697	7,962,185
US TREAS-CPI INFLAT	2.3750%	75,218,463	77,840,578	78,861,894
US TREAS-CPI INFLAT	2.0000%	29,763,470	29,237,643	29,698,348
US TREAS-CPI INFLAT	2.3750%	19,980,783	19,677,827	20,998,564
US TREAS-CPI INFLAT	1.7500%	11,056,140	10,741,702	10,593,164
US TREAS-CPI INFLAT	2.5000%	6,971,476	7,143,579	7,492,161
US TREAS-CPI INFLAT	3.3750%	11,024,988	11,817,349	11,724,392
US TREAS-CPI INFLAT	1.6250%	54,724,738	54,102,676	55,750,826
US TREAS-CPI INFLAT	2.0000%	42,919,944	41,553,347	44,529,442
US TREAS-CPI INFLAT	2.3750%	25,020,561	24,911,308	25,763,372

	Coupon	Units	Cost	Market Value
US TREAS-CPI INFLAT	2.5000%	29,038,344	29,941,207	31,125,475
US TREAS-CPI INFLAT	2.3750%	30,409,022	31,793,805	32,357,085
US TREAS-CPI INFLAT	2.0000%	22,871,231	23,210,144	23,700,313
US TREAS-CPI INFLAT	2.6250%	17,025,817	18,250,455	18,483,653
US TREAS-CPI INFLAT	2.1250%	10,381,982	10,716,278	10,901,081
US TREAS-CPI INFLAT	2.3750%	4,882,590	4,861,269	5,027,544
US TREAS-CPI INFLAT	1.6250%	1,889,199	1,884,792	1,924,621
US TREAS-CPI INFLATION INDEX	3.0000%	419,227	423,821	445,690
US TREAS-CPI INFLATION INDEX	1.8750%	7,451,809	7,557,682	7,698,651
US TREAS-CPI INFLATION INDEX	2.0000%	9,207,766	9,361,517	9,535,793
US TREAS-CPI INFLATION INDEX	2.0000%	20,377,023	20,939,746	21,179,368
US TREAS-CPI INFLATION INDEX	1.8750%	7,938,696	8,301,164	8,201,665
US TREAS-CPI INFLATION INDEX	1.6250%	1,901,800	1,896,545	1,920,818
US TREAS-CPI INFLATION INDEX	1.3750%	2,961,175	2,882,547	2,931,563
US TREAS-CPI INFLATION INDEX	3.5000%	3,854,470	4,131,231	4,012,264
US TREAS-CPI INFLATION INDEX	3.0000%	44,396,086	47,392,183	47,198,589
US TREAS-CPI INFLATION INDEX	1.8750%	18,866,973	18,736,225	19,491,942
US TREAS-CPI INFLATION INDEX	2.0000%	47,740,518	47,584,052	49,441,274
US TREAS-CPI INFLATION INDEX	2.0000%	46,603,799	46,940,071	48,438,823
US TREAS-CPI INFLATION INDEX	1.8750%	38,957,184	38,528,213	40,247,641
US TREAS-CPI INFLATION INDEX	1.6250%	14,145,280	14,084,600	14,286,733
US TREAS-CPI INFLATION INDEX	1.3750%	12,873,372	12,561,879	12,744,638
US TREAS-CPI INFLATION INDEX	1.8750%	4,690,360	4,817,983	4,845,728
US TREAS-CPI INFLATION INDEX	3.0000%	24,570,266	25,984,663	26,121,264
US TREAS-CPI INFLATION INDEX	2.0000%	1,019,848	1,053,952	1,056,180
US TREAS-CPI INFLATION INDEX	1.6250%	1,079,400	1,068,345	1,090,194
Total of Inflation Protection Securities			939,530,212	960,634,233

Total of Domestic Fixed Income Securities

1,082,405,660 1,054,908,915

International Securities

26.66%

BRAZIL				
BRAZIL (FED REPUBLIC OF) I/L	6.0000%	36,100,000	29,254,030	35,735,750
BRAZIL (FEDERATIVE REP OF)	6.0000%	9,000,000	7,132,131	9,044,356
CANADA				
GOVERNMENT OF CANADA	2.0000%	1,315,061	878,200	1,296,853
GOVERNMENT OF CANADA	4.2500%	1,933,134	2,390,862	2,318,320
GOVERNMENT OF CANADA	4.2500%	2,220,455	2,913,762	2,815,735
GOVERNMENT OF CANADA	4.0000%	2,008,496	2,685,246	2,641,753
GOVERNMENT OF CANADA	3.0000%	2,895,906	3,462,037	3,421,017
FRANCE				
AGENCE FRANCE TRESOR	2.1000%	719,138	1,109,593	1,126,932
FRANCE (GOVT OF) IDX LKD OATEI	1.6000%	1,425,671	2,040,599	2,173,782
FRANCE (GOVT OF) IDX/LKD	1.8000%	3,240,453	4,484,852	4,961,084
FRANCE (GOVT OF) OATEI	3.1500%	8,464,862	14,377,904	15,862,300
FRANCE (GOVT OF) OATEI EUR1	3.0000%	9,142,053	13,625,710	14,435,315
FRANCE (GOVT OF) OATI	1.0000%	8,753,370	12,161,984	12,683,102
FRANCE (GOVT OF) OATI	2.5000%	2,678,808	4,030,965	4,205,252
FRANCE REPUBLIC OATI	3.4000%	1,873,840	3,158,698	3,550,829
FRANCE(GOVT OF) OATEI	2.2500%	1,533,249	2,186,061	2,420,129
GERMANY				
DEUTSCHLAND I/L BOND	1.7500%	4,963,564	6,929,011	7,580,726
GERMANY(FED REP)BDS	3.5000%	1,470,000	2,079,184	2,245,648
GERMANY(FEDERAL REPUBLIC)	2.2500%	5,333,301	7,606,394	8,251,499
GERMANY(FEDERAL REPUBLIC) I/L	1.5000%	2,664,525	4,003,923	4,032,493
GREECE				
GREECE (REPUBLIC OF) IDX LNK	2.3000%	4,007,238	3,562,691	5,411,106
ITALY				
BUONI POLIENALI IDX LKD BTPI	2.1500%	4,141,484	5,790,621	6,368,395
ITALY (REPUBLIC OF)	1.8500%	2,387,388	3,126,423	3,622,601
ITALY (REPUBLIC OF)	2.1000%	5,915,967	7,280,507	9,001,046
ITALY (REPUBLIC OF)	2.3500%	3,776,842	5,604,879	5,755,787
ITALY(REPUBLIC OF) IDX/LKD BTP	2.6000%	4,853,309	6,270,897	7,418,281
JAPAN				
JAPAN	1.1000%	354,290,000	3,208,447	3,690,259
JAPAN	1.2000%	1,915,083,000	18,620,497	19,822,238
JAPAN IDX LKD	1.2000%	538,210,000	4,882,025	5,592,551
MEXICO				
GOBIERNO FEDERAL DE LOS ESTADO	3.5000%	25,300,067	1,751,698	1,837,459

	Coupon	Units	Cost	Market Value
MEXICAN UDIBONOS	5.0000%	40,100,000	15,332,584	14,050,188
POLAND				
POLAND GOVT OF I/L BD	3.0000%	27,397,608	11,342,308	8,965,854
SOUTH AFRICA				
SOUTH AFRICA (REP OF) INFL LKD	6.2500%	16,380,084	2,526,769	2,471,487
SOUTH KOREA				
KOREA(REPUBLIC OF)	2.7500%	14,197,203,419	13,191,885	11,947,634
SWEDEN				
SWEDEN (KINGDOM OF)	1.0000%	3,943,397	577,162	575,417
SWEDEN (KINGDOM OF)	3.5000%	13,880,815	2,645,752	2,620,459
SWEDEN KINGDOM OF I/L BDS	4.0000%	26,580,326	5,072,303	4,794,482
SWEDEN(KINGDOM OF)IDX NO 3001	0.0000%	8,900,751	1,246,788	1,236,866
TURKEY				
TURKEY (REPUBLIC OF)	10.0000%	31,376,000	23,997,318	28,725,669
UNITED KINGDOM				
TSY 0 5/8% 2042 I/L GILT	0.6250%	2,340,252	3,897,117	3,876,877
UK (GOVT) TREAS IDX-LKD STK	6.5178%	1,125,000	4,691,018	5,173,078
UK GOVT IDX-LKD STK	1.2500%	20,929,640	38,867,788	34,544,982
UK GOVT IDX-LKD STK	1.2500%	2,177,248	3,719,313	3,661,861
UK GOVT IDX-LKD STK	7.1400%	100,000	539,740	479,250
UK GOVT IDX-LKD STK	2.4516%	2,960,000	9,214,785	7,479,840
UK GOVT OF IDX-LKD STK	1.2500%	827,174	2,083,005	1,777,502
UK GOVT OF IDX-LKD STK	6.3700%	100,000	523,061	467,602
UK TREASURY IDX LKD STK	6.4974%	3,500,000	17,685,189	14,009,426
UK TREASURY IDX LKD STK	5.9808%	4,100,000	19,718,540	16,753,991
UK TREASURY IDX-LKD STK	5.4470%	100,000	467,345	413,912
UNITED KINGDOM (GOVERNMENT OF)	0.7500%	3,723,450	6,461,392	6,583,958
UNITED KINGDOM(GOVERNMENT	1.2500%	1,823,113	2,929,594	3,203,001
UNITED KINGDOM(GOVERNMENT OF)	1.1250%	6,104,158	11,844,221	11,091,387
URUGUAY				
URUGUAY	0.2068%	98,775,000	5,395,672	5,368,847
URUGUAY	0.1800%	53,910,000	2,202,568	2,583,156
URUGUAY INFL LKD BDS	0.2433%	80,173,459	3,710,015	3,815,434
Total of International Securities			396,493,061	405,994,758

Cash Equivalent Securities

4.11%

Master Notes/Money Markets

FEDERAL NATL MTG ASSN DISCOUNT	3,000,000	2,998,200	2,998,200
FEDERAL NATL MTG ASSN DISC NT	5,000,000	4,995,035	4,995,035
UNITED METHODIST CHURCH	54,619,796	54,619,796	54,619,796
Total of Master Notes/Money Markets		62,613,031	62,613,031

Total of Cash Equivalent Securities

62,613,031

62,613,031

Derivatives

Commodity Futures Contracts

-0.04%

ALUMINUM HG FUTURE (LME)	237	0	197,735
BRENT CRUDE OIL (ICE)	84	0	-21,000
BRENT CRUDE OIL (ICE)	39	0	17,468
CATTLE FEEDER FUTURE (CME)	38	0	-53,393
COCOA FUTURE (NYB)	19	0	53,870
COFFEE 'C' FUTURE (NYB)	33	0	-89,981
COFFEE ROBUSTA 10TN FUTURE (LI)	20	0	-24,780
COPPER FUTURE (CMX)	13	0	27,913
COPPER FUTURE (CMX)	12	0	75,834
COPPER FUTURE (LME)	145	0	78,525
CORN FUTURE (CBT)	365	0	4,819
COTTON NO 2 FUTURE (NYB)	65	0	130,689
CRUDE OIL FUTURE (NYM)	171	0	-513,269
CRUDE OIL FUTURE (NYM)	140	0	-188,695
GAS OIL FUTURE (ICE)	78	0	-131,325
GASOLINE RBOB FUT (NYM)	79	0	-211,137
GASOLINE RBOB FUT (NYM)	23	0	18,132
GOLD 100 OZ FUTURE (CMX)	100	0	758,050

	Coupon	Units	Cost	Market Value
HEATING OIL FUTURE (NYM)		43	0	-183,405
HEATING OIL FUTURE (NYM)		10	0	-6,271
LEAD FUTURE (LME)		50	0	318,900
LEAN HOGS FUTURE (CME)		151	0	-36,562
LIVE CATTLE FUTURE (CME)		298	0	-109,872
NATURAL GAS FUTURE (NYM)		44	0	118,966
NATURAL GAS FUTURE (NYM)		39	0	344,610
NICKEL FUTURE (LME)		18	0	-182,402
NICKEL FUTURE(LME)		21	0	-106,401
PALLADIUM FUTURE (NYM)		15	0	55,220
PLATINUM FUTURE (NYM)		20	0	16,000
SILVER FUTURE (CMX)		38	0	288,375
SOYBEAN FUTURE (CBT)		147	0	-392,540
SOYBEAN MEAL FUTURE (CBT)		87	0	-134,530
SOYBEAN OIL FUTURE (CBT)		95	0	-299,032
SUGAR #11 WORLD FUTURE (NYB)		151	0	340,741
WHEAT FUTURE (CBT)		196	0	-738,137
WHEAT FUTURE (KCB)		41	0	-107,698
ZINC FUTURE (LME)		34	0	102,604
ZINC FUTURE (LME)		31	0	72,400
Total of Commodity Futures Contracts			0	-509,580
Interest Rate Contracts				
3MO EURO EURIBOR FUTURE (LIF)		-137	0	-106,576
3MO EURO EURIBOR FUTURE (LIF)		137	0	162,249
AUSTRALIAN 3YR BOND FUT (SFE)		137	0	-78,157
EURO-BOBL FUTURE (EUX)		97	0	90,742
EURO-BUND FUTURE (EUX)		-39	0	-20,522
US 10YR NOTE FUTURE (CBT)		45	0	-2,813
US 2YR TREAS NTS FUT (CBT)		-356	0	-262,381
US 5YR TREAS NTS FUTURE (CBT)		181	0	178,110
US TREAS BD FUTURE (CBT)		-9	0	1,985
Total of Interest Rate Contracts			0	-37,364
Total of Derivatives			0	-546,943
Total of INFLATION PROTECTION FUND			1,541,511,752	1,522,969,761