| Type of Security | Type of Security | Issuing Institution | Maturity | Security Description | Nominal Interest Rate | Number of Coupon Payments | Nominal Value / Number of Contracts | Purchase Price | Purchase Date | Internal Rate Of Return | Contract No. | Repo Collateral Amount | Daily Unit Value | Daily Exchange Rate | Total Value | Group (%) | Total (%) | F.T.D. (%) | Custody | Days to Maturity |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **A. EQUITIES** | | | | | | | | | | | | | | | | | | | | |
| **Brokerage Firms** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***19,000.00*** | | | | | | | | ***3,852,250.00*** | | ***%2.11*** | ***02.12*** | | |
| **SUBGROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***336,000.00*** | | | | | | | | ***6,135,050.00*** | | ***%3.35*** | ***03.38*** | | |
| **Food, Beverages and Tobacco** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***29,000.00*** | | | | | | | | ***2,347,550.00*** | | ***%1.28*** | ***01.29*** | | |
| **SUBGROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***75,000.00*** | | | | | | | | ***897,000.00*** | | ***%0.49*** | ***00.49*** | | |
| **Paper Products, Printing and Publishing** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***98,000.00*** | | | | | | | | ***9,110,500.00*** | | ***%4.98*** | ***05.02*** | | |
| **Technology** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***143,500.00*** | | | | | | | | ***4,913,000.00*** | | ***%2.69*** | ***02.71*** | | |
| **SUBGROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***100,000.00*** | | | | | | | | ***6,547,000.00*** | | ***%3.58*** | ***03.61*** | | |
| **C. FOREIGN SECURITIES** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***32,500.00*** | | | | | | | | ***768,300.00*** | | ***%0.42*** | ***00.42*** | | |
| **GROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***209,500.00*** | | | | | | | | ***4,083,125.00*** | | ***%2.23*** | ***02.25*** | | |
| **GROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***84,500.00*** | | | | | | | | ***4,869,820.00*** | | ***%2.66*** | ***02.68*** | | |
| **GROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***4,600.00*** | | | | | | | | ***1,192,550.00*** | | ***%0.65*** | ***00.66*** | | |
| **GROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***218,000.00*** | | | | | | | | ***2,947,000.00*** | | ***%1.61*** | ***01.62*** | | |
| **CASH AND CASH EQUIVALENTS (+)** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***5,000.00*** | | | | | | | | ***1,708,750.00*** | | ***%0.93*** | ***00.94*** | | |
| **LIABILITIES (-)** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***6,000.00*** | | | | | | | | ***1,714,500.00*** | | ***%0.94*** | ***00.94*** | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***1,360,600.00*** | | | | | | | | ***51,086,395.00*** | | ***%27.92*** | ***28.15*** | | |
| **FOREIGN CURRENCY BALANCES** | | | | | | | | | | | | | | | | | | | | |
| **GROUP TOTAL** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***16,000,000.00*** | | | | | | | | ***17,239,450.46*** | | ***%9.42*** | ***09.50*** | | |
| **CORPORATE BOND** | | | | | | | | | | | | | | | | | | | | |
| ***Banks*** | | | | | | | ***12,000,000.00*** | | | | | | | | ***12,735,879.27*** | | ***%6.96*** | ***07.02*** | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***28,000,000.00*** | | | | | | | | ***29,975,329.73*** | | ***%16.38*** | ***16.52*** | | |

| | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **C. FOREIGN SECURITIES** | | | | | | | | | | | | | | | | | | | |
| **D. PRECIOUS METALS** | | | | | | | | | | | | | | | | | | | |
| **E. PARTICIPATION CERTIFICATES** | | | | | | | | | | | | | | | | | | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***428,668.00*** | | | | | | | | ***7,951,335.73*** | | ***%4.35*** | ***04.38*** | | |
| **F. OPTION TRANSACTIONS** | | | | | | | | | | | | | | | | | | | |
| **G. FOREIGN EQUITIES** | | | | | | | | | | | | | | | | | | | |
| **H. REVERSE REPO** | | | | | | | | | | | | | | | | | | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***80,080,810.96*** | | | | | ***44,825,035.00*** | | | ***80,080,810.96*** | | ***%43.77*** | ***44.13*** | | |
| **I. PARTICIPATION ACCOUNT** | | | | | | | | | | | | | | | | | | | |
| **J. TIME DEPOSITS** | | | | | | | | | | | | | | | | | | | |
| **K. MONEY MARKET** | | | | | | | | | | | | | | | | | | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***991,038.82*** | | | | | | | | ***991,038.82*** | | ***%0.54*** | ***00.55*** | | |
| **L. WARRANT TRANSACTIONS** | | | | | | | | | | | | | | | | | | | |
| **M. COLLATERAL TRANSACTIONS** | | | | | | | | | | | | | | | | | | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***12,874,243.46*** | | | | | | | | ***12,874,243.46*** | | ***%7.04*** | ***07.09*** | | |
| **N. SWAPS** | | | | | | | | | | | | | | | | | | | |
| **O. EUROBOND REPO** | | | | | | | | | | | | | | | | | | | |
| ***TOTAL PORTFOLIO VALUE*** | | | | | | | | | | | | | | | ***182,959,153.70*** | | | ***100.82*** | | |
| **CASH AND CASH EQUIVALENTS (+)** | | | | | | | | | | | | | | | 45,118.39 | | | | | |
| **RECEIVABLES (+)** | | | | | | | | | | | | | | | 0.00 | | | | | |
| **OTHER ASSETS (+)** | | | | | | | | | | | | | | | 1,736,136.70 | | | | | |
| **LIABILITIES (-)** | | | | | | | | | | | | | | | 3,274,008.78 | | | | | |
| ***TOTAL VALUE*** | | | | | | | | | | | | | | | ***181,466,400.01*** | | | | | |
| ***TOTAL VALUE / NUMBER OF SHARES*** | | | | | | | | | | | | | | | ***9.07*** | | | | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***123,735,361.24*** | | | | | ***44,825,035.00*** | | | ***182,959,153.70*** | | | ***100.82*** | | ***01*** |
| **FOREIGN CURRENCY BALANCES** | | | | | | | | | | | | | | | | | | | | |
| ***FUND PORTFOLIO VALUE*** | | | | | | | ***45,118.39*** | | | | | | | | ***45,118.39*** | | ***%0.02*** | ***00.02*** | | |