

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abn Amro Bank	3.21	8/27/21	1,220,000	1,221,487	0.310%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.75	5/15/19	155,000	155,129	0.039%
Agilent Technologies	5	7/15/20	800,000	820,451	0.208%
Air Lease	3.5	1/15/22	400,000	403,645	0.102%
Allegro CLO III	3.61	7/25/27	1,185,000	1,178,592	0.299%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	635,000	635,000	0.161%
Avi Funding	2.85	9/16/20	280,000	279,187	0.071%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,030,000	1,026,652	0.260%
Axiata SPV2	3.47	11/19/20	400,000	402,274	0.102%
Baidu	2.75	6/9/19	1,180,000	1,180,374	0.299%
Bangkok Bank PCL/Hong Kong	3.88	9/27/22	700,000	714,008	0.181%
Bank of America	3.45	10/1/21	720,000	721,096	0.183%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	1,104,377	1,107,758	0.281%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	343,468	344,506	0.087%
Becton Dickinson And	2.4	6/5/20	610,000	605,501	0.154%
BlueMountain CLO 2012-2	3.69	11/20/28	305,000	303,552	0.077%
BMW US Capital	3.19	8/13/21	440,000	439,668	0.112%
Braskem Finance	5.75	4/15/21	800,000	832,400	0.211%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	885,000	871,759	0.221%
BX Trust 2017-IMC	3.88	10/15/32	1,120,000	1,114,687	0.283%
BX Trust 2017-IMC	4.73	10/15/32	355,000	353,436	0.090%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	700,000	702,645	0.178%
Cenovus Energy	5.7	10/15/19	323,462	328,313	0.083%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.58	7/23/20	1,130,000	1,137,486	0.289%
China Overseas Finance Cayman II	5.5	11/10/20	380,000	393,032	0.100%
China Overseas Finance Cayman VII	4.25	4/26/23	200,000	206,306	0.052%
Cigna	3.4	9/17/21	605,000	611,542	0.155%
CK Hutchison International 16	1.88	10/3/21	600,000	582,918	0.148%
CMHI Finance BVI	4.38	8/6/23	200,000	206,719	0.052%
CNAC HK Finbridge	4.13	3/14/21	800,000	811,138	0.206%
CNAC HK Finbridge	3	7/19/20	1,230,000	1,228,060	0.312%
CNAC HK Synbridge	5	5/5/20	300,000	304,061	0.077%
CNH Industrial Capital	4.38	11/6/20	1,110,000	1,117,789	0.284%
CNOOC Finance 2011	4.25	1/26/21	700,000	715,056	0.181%
CNOOC Finance 2015 Australia Pty	2.63	5/5/20	200,000	199,591	0.051%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	406,150	404,869	0.103%
COLT 2017-2 Mortgage Loan Trust	2.57	10/25/47	171,102	170,529	0.043%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	76,045	75,923	0.019%
COLT 2018-3 Mortgage Loan Trust	3.76	10/26/48	597,788	598,588	0.152%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	712,258	713,219	0.181%
Comcast	3.45	10/1/21	415,000	422,306	0.107%
Credit Suisse AG/New York NY	5.4	1/14/20	150,000	153,022	0.039%
CSCEC Finance Cayman I	2.95	11/19/20	1,320,000	1,315,256	0.334%
Daimler Finance North America	3.75	11/5/21	1,000,000	1,016,850	0.258%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	309,845	308,416	0.078%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	42,444	42,255	0.011%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	42,444	42,236	0.011%
Discover Bank	3.1	6/4/20	675,000	676,636	0.172%
Discovery Communications	2.2	9/20/19	460,000	458,493	0.116%
Dominion Energy	2.96	7/1/19	250,000	250,026	0.063%
DR Horton	2.55	12/1/20	395,000	392,543	0.100%
Elanco Animal Health	3.91	8/27/21	350,000	355,662	0.090%
Elanco Animal Health	4.27	8/28/23	330,000	339,961	0.086%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	68,026	67,337	0.017%
Enlink Midstream Partners	2.7	4/1/19	975,000	974,875	0.247%
ENN Energy Holdings	6	5/13/21	500,000	525,889	0.133%
ERAC USA Finance	2.35	10/15/19	95,000	94,700	0.024%
Fannie Mae Connecticut Avenue Securities	3.17	10/25/30	244,576	244,471	0.062%
Fannie Mae Connecticut Avenue Securities	3.94	1/25/29	91,683	92,024	0.023%
Fannie Mae Connecticut Avenue Securities	3.84	1/25/29	33,784	33,814	0.009%
Fannie Mae Connecticut Avenue Securities	3.79	5/25/29	22,085	22,102	0.006%
First Niagara Financial	7.25	12/15/21	255,000	278,924	0.071%
Freddie Mac Stacr Trust 2018-HQA2	3.24	10/25/48	945,000	944,225	0.240%
Freddie Mac Stacr Trust 2019-HQA1	3.39	2/25/49	260,000	260,211	0.066%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	390,283	390,396	0.099%

Freddie Mac Structured Agency Credit Risk debt Notes	3.04	4/25/30	155,437	155,210	0.039%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	298,888	298,596	0.076%
Freddie Mac Structured Agency Credit Risk debt Notes	2.94	7/25/30	636,456	633,546	0.161%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	296,384	298,448	0.076%
Freddie Mac Structured Agency Credit Risk debt Notes	3.19	9/25/30	884,768	884,224	0.224%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	75,641	75,854	0.019%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	517,151	520,689	0.132%
General Mills	3.32	4/16/21	840,000	837,708	0.213%
GMF Floorplan Owner Revolving Trust	2.41	5/17/21	100,000	99,923	0.025%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	195,000	194,008	0.049%
GM Financial Automobile Leasing Trust 2016-3	1.97	5/20/20	360,000	359,702	0.091%
GM Financial Automobile Leasing Trust 2017-3	2.73	9/20/21	180,000	179,079	0.045%
Goldman Sachs	2.3	12/13/19	765,000	762,278	0.193%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	68,790	67,760	0.017%
Halcyon Loan Advisors Funding 2014-3	4.46	10/22/25	595,000	594,196	0.151%
Hardee s Funding	4.25	6/20/48	477,600	483,131	0.123%
HCA	6.5	2/15/20	485,000	498,944	0.127%
Hewlett Packard Enterprise	2.1	10/4/19	290,000	288,500	0.073%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	89,746	88,838	0.023%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	1,393,481	1,407,159	0.357%
HSBC Holdings	3.28	5/18/21	880,000	878,991	0.223%
HSBC Holdings	3.25	9/11/21	1,205,000	1,203,521	0.305%
Martin Marietta Materials	3.31	5/22/20	265,000	264,931	0.067%
METLIFE SECURITIZATION TRUST	3	4/25/55	387,856	384,244	0.097%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	1,384,222	1,402,325	0.356%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	100,414	99,520	0.025%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	551,114	544,416	0.138%
MVW Owner Trust 2014-1	2.25	9/22/31	44,914	44,400	0.011%
MVW Owner Trust 2017-1	2.42	12/20/34	128,902	126,453	0.032%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	470,000	471,859	0.120%
Octagon Investment Partners XXIII	3.79	7/15/27	480,000	473,625	0.120%
Octagon Investment Partners XXIII	3.99	7/15/27	385,000	374,988	0.095%
OZLM VIII	3.63	10/17/29	640,000	637,274	0.162%
Pertamina Persero PT	5.25	5/23/21	1,000,000	1,040,585	0.264%
Perusahaan Listrik Negara PT	5.5	11/22/21	250,000	263,438	0.067%
PTTEP Canada International Finance	5.69	4/5/21	440,000	461,010	0.117%
Regions Bank/Birmingham AL	3.19	8/13/21	330,000	327,983	0.083%
REI - SECURITY LENDING COLLATERAL			110,915	1,109,145	0.281%
Reliance Holding USA	4.5	10/19/20	950,000	967,076	0.245%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	500,000	502,164	0.127%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	391,881	398,607	0.101%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	724,397	736,473	0.187%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	616,742	625,183	0.159%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	78,960	77,862	0.020%
SLM Student Loan Trust 2008-9	4.27	4/25/23	110,740	112,016	0.028%
STACR Trust 2018-DNA2	3.29	12/25/30	1,565,000	1,564,574	0.397%
STACR Trust 2018-DNA3	3.24	9/25/48	875,000	874,098	0.222%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	4/25/49	415,000	415,000	0.105%
State Grid Overseas Investment 2016	2.13	5/18/21	600,000	588,667	0.149%
State Grid Overseas Investment 2016	2.75	5/4/22	400,000	396,906	0.101%
Sumitomo Mitsui Trust Bank	1.95	9/19/19	495,000	493,096	0.125%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	261,611	259,294	0.066%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	132,884	131,724	0.033%
Towd Point Mortgage Trust 2016-1	3	2/25/55	183,244	182,019	0.046%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	220,411	217,939	0.055%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	309,623	304,640	0.077%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	205,198	201,174	0.051%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	198,901	196,711	0.050%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	1,073,054	1,055,733	0.268%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	534,183	540,359	0.137%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	737,714	735,200	0.187%
Trinity Acquisition	3.5	9/15/21	710,000	713,123	0.181%
TRP Treasury Reserve	2.49		1,138,069	1,138,069	0.289%
Tyson Foods	2.25	8/23/21	485,000	474,180	0.120%
United Technologies	3.33	8/16/21	570,000	569,901	0.145%
U.S. Treasury Inflation Indexed Bonds	1.38	1/15/20	10,476,090	10,562,845	2.680%
U.S. Treasury Inflation Indexed Bonds	1.13	1/15/21	7,292,371	7,386,944	1.874%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	9,250,712	9,148,086	2.321%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	50,766,400	50,250,803	12.750%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	14,982,246	15,157,819	3.846%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	18,180,297	18,024,060	4.573%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	4,620,407	5,104,827	1.295%

U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	12,311,340	12,288,256	3.118%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	19,685,600	23,339,740	5.922%
U.S. Treasury Inflation Indexed Bonds	0.88	1/15/29	1,656,798	1,710,903	0.434%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/40	5,352,410	6,680,476	1.695%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	1,712,636	2,149,626	0.545%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	6,124,552	5,963,783	1.513%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	8,178,305	7,701,664	1.954%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	1,998,074	2,210,057	0.561%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	1,663,240	1,599,829	0.406%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	19,236,491	19,624,226	4.979%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	12,650,643	12,541,927	3.182%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	1,414,424	1,452,879	0.369%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/20	22,401,157	22,296,152	5.657%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	11,813,615	11,695,479	2.967%
U.S. Treasury Inflation Indexed Bonds	3.88	4/15/29	6,576,332	8,692,062	2.205%
U.S. Treasury Inflation Indexed Bonds	0.63	7/15/21	9,136,399	9,219,198	2.339%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	20,095,394	19,994,917	5.073%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	6,254,472	6,178,246	1.568%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	5,262,570	5,260,925	1.335%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	8,925,935	8,733,470	2.216%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	8,181,579	8,124,052	2.061%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	9,797,063	10,020,558	2.542%
Vanke Real Estate Hong Kong	3.95	12/23/19	200,000	201,123	0.051%
Verus Securitization Trust 2018-2	3.68	6/1/58	959,917	969,135	0.246%
Verus Securitization Trust 2019-1	3.84	2/25/59	855,323	861,628	0.219%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	455,000	455,000	0.115%
Williams	5.25	3/15/20	915,000	934,475	0.237%

Total Investments in Securities **394,765,029**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN Jun19P 123	123.00	5/24/2019	(15,900,000)	(42,234)	(0.011%)
US 10YR FUT OPTN Jun19P 123.5	123.50	5/24/2019	(15,800,000)	(66,656)	(0.017%)

Total Options **(108,891)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ZCS INFL SWAP USD PAY FIX 3YR 1.98125	(5,066,667)	(13,077)	(0.003%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.09	2,300,000	7,238	0.002%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.88	(600,000)	4,174	0.001%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(1,778,571)	12,233	0.003%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.895	(2,371,429)	15,962	0.004%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(2,400,000)	8,926	0.002%
ZCS INFL SWAP USD PAY FIX 3YR 1.984	(8,761,111)	(23,340)	(0.006%)
ZCS INFLATION SWAP USD PAY FIX 2YR 1.85	(9,595,000)	71,684	0.018%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.944	(2,450,000)	16,082	0.004%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.065	(4,600,000)	18,092	0.005%
ZCS INFL SWAP USD PAY FIX 3YR 1.765	(25,000,000)	(32,900)	(0.008%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.01	(4,800,000)	25,800	0.007%
ZCS INFL SWAP USD PAY FIX 3YR 1.985	(5,172,222)	(13,856)	(0.004%)
ZCS INFL SWAP USD PAY FIX 5YR 2.29	8,000,000	(170,776)	(0.043%)

Total Swap Contracts **(73,758)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	313	6/28/2019	36,254,205	(40,213)	9.199%
TUM9 2YR US NOTE FUT JUN 19	560	6/28/2019	119,332,500	(58,454)	30.277%
TYM9 UST 10YR FUT JUN 19	(131)	6/19/2019	(16,272,656)	4,881	(4.129%)
USM9 US LONG BOND FUT JUN 19	(50)	6/19/2019	(7,482,813)	(131,259)	(1.899%)
UXYM9 UST 10YR ULTRA FUT JUN19	(110)	6/19/2019	(14,605,938)	(223,594)	(3.706%)
WNM9 ULTRA US BOND FUT JUN19	38	6/19/2019	6,384,000	91,047	1.620%

Total Futures Contracts **(357,591)**

**NET ASSETS 394,131,243**

**NET ASSET VALUE PER SHARE**

Inflation Protected Bond Fund Shares **11.70**  
(\$350,509,658 / 29,955,751 Shares Outstanding)

Inflation Protected Bond Fund - I Class Shares **11.73**  
(\$43,621,585 / 3,717,508 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

**Important Information**

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.