

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	1,250,000	1,282,833	0.237%
Ally Financial	1.45	10/2/23	440,000	446,050	0.082%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	330,000	330,752	0.061%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	225,585	229,735	0.042%
Avolon Holdings Funding	4.25	4/15/26	330,000	345,288	0.064%
BAT INTL FINANCE PLC 4/2 144A CP	0.35	4/22/21	1,545,000	1,544,840	0.285%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	655,641	662,769	0.122%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	196,281	201,473	0.037%
BLUEMOUNTAIN CLO 2012-2	1.23	11/20/28	295,619	295,658	0.055%
BX Commercial Mortgage Trust 2019-IMC	1.71	4/15/34	560,000	554,393	0.102%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	700,000	712,685	0.132%
Central Texas Turnpike System	1.98	8/15/42	225,000	226,660	0.042%
City & County of denver CO Airport System Revenue	0.88	11/15/23	55,000	55,298	0.010%
City & County of denver CO Airport System Revenue	1.12	11/15/24	80,000	80,527	0.015%
City of Atlanta GA Water & Wastewater Revenue	0.19	11/1/21	45,000	44,996	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.27	11/1/22	45,000	45,015	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	45,000	45,044	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	45,000	45,046	0.008%
Consortio Transmuntaro	4.38	5/7/23	600,000	635,193	0.117%
Dallas Area Rapid Transit	0.3	12/1/21	60,000	60,053	0.011%
Dallas Area Rapid Transit	0.4	12/1/22	45,000	45,103	0.008%
Dallas Area Rapid Transit	0.54	12/1/23	30,000	30,083	0.006%
Dallas Area Rapid Transit	0.76	12/1/24	25,000	25,054	0.005%
Dallas Area Rapid Transit	0.25	6/1/21	30,000	30,005	0.006%
Ecopetrol	5.88	9/18/23	850,000	939,990	0.174%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	19,672	19,685	0.004%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	563,610	575,067	0.106%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	240,000	242,176	0.045%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	670,000	659,507	0.122%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	501,557	494,731	0.091%
Fannie Mae Connecticut Avenue Securities	1.31	1/25/30	389,203	379,545	0.070%
Fannie Mae Connecticut Avenue Securities	0.96	7/25/30	411,647	406,334	0.075%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	198,079	193,535	0.036%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	285,000	290,262	0.054%
Freddie Mac STACR Remic Trust 2020-DNA2	0.86	2/25/50	143,832	143,793	0.027%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.21	3/25/50	223,654	223,760	0.041%
Freddie Mac STACR Trust 2018-DNA2	1.06	12/25/30	475,000	475,262	0.088%
Freddie Mac Stacr Trust 2018-HQA2	0.86	10/25/48	67,417	67,417	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	407,204	407,668	0.075%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	237,081	238,253	0.044%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	186,746	191,988	0.035%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	50,843	51,062	0.009%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	236,603	237,912	0.044%
Government National Mortgage Association	3.5	5/20/49	329,404	349,609	0.065%
Gray Oak Pipeline	2	9/15/23	85,000	86,475	0.016%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	12,398	12,519	0.002%
HCL America	1.38	3/10/26	600,000	589,616	0.109%
Hyundai Capital America	1.25	9/18/23	800,000	805,930	0.149%
JABIL INC 4/2 144A CP	0.62	4/14/21	660,000	659,842	0.122%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	301,034	303,429	0.056%
Magnetite XXV	1.45	1/25/32	570,000	570,460	0.105%
MARATHON PETROLEUM CORP 4/2 144A CP	0.5	4/28/21	2,710,000	2,709,593	0.501%
METLIFE SECURITIZATION TRUST	3	4/25/55	229,393	237,985	0.044%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	874,862	916,316	0.169%
Michigan Finance Authority	0.75	6/1/21	225,000	225,045	0.042%
Michigan Finance Authority	0.9	6/1/22	100,000	100,150	0.019%
Michigan Finance Authority	1.09	6/1/23	100,000	100,367	0.019%
Michigan Finance Authority	1.38	6/1/24	225,000	226,408	0.042%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	31,885	32,145	0.006%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	252,096	255,891	0.047%
MVW Owner Trust 2014-1	2.25	9/22/31	18,748	18,777	0.003%
MVW Owner Trust 2018-1	3.45	1/21/36	315,834	327,484	0.061%
New Orleans Hotel Trust 2019-HNLA	1.69	4/15/32	270,000	264,593	0.049%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	216,526	220,660	0.041%
New York Transportation development	1.36	12/1/21	55,000	55,142	0.010%

New York Transportation development	1.61	12/1/22	50,000	50,460	0.009%
Nissan Motor	3.04	9/15/23	485,000	507,756	0.094%
Nordstrom	2.3	4/8/24	120,000	120,000	0.022%
OBX 2019-EXP1 Trust	4	1/25/59	753,152	771,688	0.143%
OBX 2020-EXP1 Trust	3.5	2/25/60	185,516	190,190	0.035%
OBX 2020-EXP1 Trust	0.86	2/25/60	100,671	101,305	0.019%
OBX 2020-INV1 Trust	3.5	12/25/49	139,231	141,423	0.026%
Octagon Investment Partners XXIII	1.24	7/15/27	480,000	479,128	0.089%
Octagon Investment Partners XXIII	1.44	7/15/27	385,000	382,114	0.071%
Oklahoma Turnpike Authority	0.49	1/1/22	90,000	90,123	0.017%
OVINTIV CANADA ULC 4/2 CP	0.85	4/26/21	2,250,000	2,249,400	0.416%
OVINTIV INC 4/2 CP	0.87	4/26/21	250,000	249,813	0.046%
OZLM VIII	1.39	10/17/29	635,002	635,010	0.117%
Park Aerospace Holdings	5.25	8/15/22	915,000	956,175	0.177%
Pertamina Persero PT	4.88	5/3/22	1,200,000	1,249,797	0.231%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	1,000,000	1,032,375	0.191%
REESE PARK CLO	1.56	10/15/32	1,080,000	1,081,284	0.200%
REI - SECURITY LENDING COLLATERAL			451,626	4,516,263	0.834%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	545,000	546,780	0.101%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	800,000	818,549	0.151%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	118,110	119,747	0.022%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	189,864	194,673	0.036%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	132,342	133,977	0.025%
STACR Trust 2018-DNA3	0.86	9/25/48	2,067	2,067	0.000%
STACR Trust 2018-DNA3	1.01	9/25/48	350,000	351,013	0.065%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	172,597	172,535	0.032%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	180,354	182,354	0.034%
State Grid Overseas Investment 2016	2.13	5/18/21	600,000	601,053	0.111%
State of Hawaii	0.57	10/1/23	585,000	589,040	0.109%
State of Illinois	2.84	10/1/23	1,350,000	1,374,682	0.254%
Tobacco Settlement Finance Authority	0.8	6/1/21	160,000	160,115	0.030%
Tobacco Settlement Finance Authority	0.95	6/1/22	90,000	90,550	0.017%
Tobacco Settlement Finance Authority	1.19	6/1/23	135,000	136,730	0.025%
Tobacco Settlement Finance Authority	1.5	6/1/24	180,000	183,373	0.034%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	18,451	18,451	0.003%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	32,240	32,370	0.006%
Towd Point Mortgage Trust 2016-1	3	2/25/55	74,265	75,371	0.014%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	89,872	91,043	0.017%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	99,135	99,868	0.018%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	89,246	90,042	0.017%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	96,964	98,619	0.018%
TRP Treasury Reserve	0.04		24,880,325	24,880,325	4.597%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	15,793,849	17,086,970	3.157%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	48,046,440	52,363,113	9.675%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	7,451,185	7,812,101	1.443%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	6,897,862	7,492,802	1.384%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	50,480,852	56,152,061	10.375%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	9,038,883	9,972,430	1.843%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	244,105	293,613	0.054%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	9,930,771	11,065,052	2.044%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	7,092,074	9,075,638	1.677%
U.S. Treasury Inflation Indexed Bonds	0.88	1/15/29	9,289,453	10,656,745	1.969%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	24,711,543	26,754,107	4.943%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	7,438,979	8,015,499	1.481%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	1,373,664	1,991,812	0.368%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	4,662,974	5,404,678	0.999%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	6,223,493	7,048,105	1.302%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	2,862,095	3,744,872	0.692%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	1,728,467	2,004,482	0.370%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	9,487,604	11,650,481	2.153%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	10,936,095	13,196,791	2.438%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	689,501	859,829	0.159%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	12,253,044	15,379,485	2.842%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	13,614,498	14,271,823	2.637%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	2,089,035	2,111,231	0.390%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	17,581,505	18,691,337	3.454%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	11,201,436	12,143,057	2.244%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	1,830,354	1,981,644	0.366%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	10,271,625	10,676,070	1.973%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	42,994,148	45,997,020	8.499%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	6,949,215	7,656,080	1.415%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	11,240,184	12,286,926	2.270%

U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	8,502,402	9,433,681	1.743%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	7,367,576	8,404,793	1.553%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	12,846,278	14,146,964	2.614%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	36,886,425	40,056,352	7.401%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	137,670	139,286	0.026%
Volkswagen Group of America Finance	0.88	11/22/23	795,000	798,034	0.147%
Total Investments in Securities				545,943,524	

Swap Contracts			Notional Amount	Market Value	% of Net Assets
USD ZCIS 3/27/23 REC CPI			29,300,000	1,706,051	0.315%
USD ZCIS 1/27/23 REC CPI			13,800,000	121,702	0.022%
USD ZCIS 11/20/22 REC CPI			16,000,000	361,072	0.067%
Total Swap Contracts				2,188,825	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	263	6/30/2021	32,453,790	(300,433)	5.996%
TUM1 2YR US NOTE FUT JUN 21	26	6/30/2021	5,738,891	(5,928)	1.060%
TYM1 UST 10YR FUT JUN 21	(235)	6/21/2021	(30,770,313)	479,792	(5.685%)
USM1 UST 20YR FUT JUN 21	545	6/21/2021	84,253,594	(3,338,323)	15.567%
UXYM1 UST 10YR ULTRA FUT JUN 21	(491)	6/21/2021	(70,550,563)	2,471,650	(13.035%)
WNM1 ULTRA US BOND FUT JUN 21	(158)	6/21/2021	(28,632,563)	1,353,885	(5.290%)
Total Futures Contracts				660,642	

NET ASSETS

541,227,071

NET ASSET VALUE PER SHARE

Inflation Protected Bond Fund Shares (\$469,951,997 / 36,324,710 Shares Outstanding)	12.94
Inflation Protected Bond Fund - I Class Shares (\$71,175,134 / 5,479,681 Shares Outstanding)	12.99
Inflation Protected Bond Fund - Z Class Shares (\$99,940 / 7,722 Shares Outstanding)	12.94

- 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.