

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABN AMRO BANK NV 144A	2.88	8/27/21	1,220,000	1,222,912	0.296%
AERCAP IRELAND CAP/GLOBA	3.75	5/15/19	155,000	155,609	0.038%
AFIN 2018-1 D 144A	3.7	6/20/25	700,000	694,704	0.168%
AGILENT TECHNOLOGIES INC	5	7/15/20	800,000	824,165	0.200%
AIR LEASE CORP	3.5	1/15/22	400,000	397,359	0.096%
ALLEG 2015-1A AR 144A	3.18	7/25/27	1,185,000	1,177,820	0.285%
AMCAR 2014-2 D	2.57	7/8/20	525,000	524,904	0.127%
AMCAR 2016-3 C	2.24	4/8/22	835,000	823,039	0.199%
BAIDU INC	2.75	6/9/19	1,180,000	1,175,766	0.285%
BANK OF AMERICA CORP	2.99	10/1/21	720,000	723,706	0.175%
BECTON DICKINSON AND CO	2.4	6/5/20	610,000	600,732	0.145%
BMW US CAPITAL LLC 144A	2.82	8/13/21	440,000	440,858	0.107%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	1,271,941	1,260,895	0.305%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	390,452	387,835	0.094%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	885,000	857,397	0.208%
BX 2017-IMC B 144A	3.56	10/15/32	1,120,000	1,120,352	0.271%
BX 2017-IMC D 144A	4.41	10/15/32	355,000	355,888	0.086%
CAS 2016-C04 1M1	3.67	1/25/29	136,030	136,963	0.033%
CAS 2016-C05 2M1	3.57	1/25/29	110,060	110,367	0.027%
CAS 2016-C07 2M1	3.52	5/25/29	65,763	65,977	0.016%
CAS 2018-C03 1M1	2.9	10/25/30	255,815	256,257	0.062%
CENOVUS ENERGY INC	5.7	10/15/19	841,000	859,923	0.208%
CGCMT 2014-GC25 A1	1.49	10/10/47	16,056	16,016	0.004%
CHARTER COMM OPT LLC/CAP	3.58	7/23/20	1,130,000	1,129,489	0.273%
CLNS 2017-IKPR A 144A	2.93	6/11/32	665,000	665,209	0.161%
CNAC HK FINBRIDGE CO LTD	3	7/19/20	400,000	393,262	0.095%
CNAC HK SYNBRIDGE CO LTD	5	5/5/20	300,000	302,047	0.073%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	1,110,000	1,123,875	0.272%
CNOOC FINANCE 2011 LTD	4.25	1/26/21	700,000	709,053	0.172%
COLT 2017-2 A1A 144A	2.42	10/25/47	635,082	630,756	0.153%
COLT 2017-2 A2A 144A	2.57	10/25/47	267,545	265,847	0.064%
COLT 2017-2 A3A 144A	2.77	10/25/47	118,909	118,159	0.029%
COLT 2018-3 A2 144A	3.76	10/26/48	705,000	704,967	0.171%
COLT 2018-3 A3 144A	3.87	10/26/48	840,000	839,957	0.203%
CREDIT SUISSE	5.4	1/14/20	150,000	153,804	0.037%
CSCEC FINANCE CAYMAN I	2.95	11/19/20	500,000	491,063	0.119%
DISCOVER BANK	3.1	6/4/20	675,000	670,306	0.162%
DISCOVERY COMMUNICATIONS	2.2	9/20/19	460,000	456,159	0.110%
DOMINION RESOURCES INC	2.96	7/1/19	250,000	249,753	0.060%
D.R. HORTON INC	2.55	12/1/20	395,000	386,889	0.094%
DRMT 2017 3A A1 144A	2.58	10/25/47	431,279	427,472	0.103%
DRMT 2017-3A A2 144A	2.71	10/25/47	59,079	58,539	0.014%
DRMT 2017-3A A3 144A	2.81	10/25/47	59,079	58,472	0.014%
EFF 2018-1 A2 144A	2.87	10/20/23	535,000	533,632	0.129%
EHGVT 2014-A A 144A	2.53	2/25/27	83,486	81,663	0.020%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	350,000	350,743	0.085%
ELANCO ANIMAL HEALTH INC 144A	4.27	8/28/23	330,000	331,380	0.080%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	1,155,000	1,138,460	0.276%
ENI SPA 144A	4	9/12/23	280,000	277,319	0.067%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	975,000	971,600	0.235%
ERAC USA FINANCE LLC 144A	2.35	10/15/19	95,000	93,961	0.023%
FIRST NIAGARA FIN GRP	7.25	12/15/21	255,000	280,461	0.068%
GATX CORP	2.5	3/15/19	125,000	124,712	0.030%
GENERAL MILLS INC	2.88	4/16/21	1,475,000	1,481,900	0.359%
GFORT 2016-1 B 144A	2.41	5/17/21	100,000	99,608	0.024%
GFORT 2017-2 B 144A	2.44	7/15/22	320,000	314,746	0.076%
GFORT 2017-2 C 144A	2.63	7/15/22	195,000	191,783	0.046%
GMALT 2016-3 B	1.97	5/20/20	360,000	357,767	0.087%
GMALT 2017-3 C	2.73	9/20/21	180,000	177,828	0.043%
GOLDMAN SACHS GROUP INC	2.3	12/13/19	765,000	758,289	0.184%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	77,271	75,446	0.018%
GWT 2017-WOLF A 144A	3.16	9/15/34	875,000	875,273	0.212%
HALFMOON PARENT INC 144A	3.4	9/17/21	605,000	601,911	0.146%
HART 2016-B D	2.68	9/15/23	315,000	308,360	0.075%
HCA INC	6.5	2/15/20	485,000	504,400	0.122%

HGVT 2014-AA A 144A	1.77	11/25/26	110,920	109,007	0.026%
HLA 2014-3A B1R 144A	4.05	10/22/25	595,000	594,943	0.144%
HNGRY 2018-1A AI 144A	4.25	6/20/48	480,000	479,410	0.116%
HOF 2018-1 A1 144A	3.77	6/25/48	1,615,597	1,615,617	0.391%
HP ENTERPRISE CO 144A	2.1	10/4/19	290,000	287,369	0.070%
HSBC HOLDINGS PLC	2.92	5/18/21	880,000	881,025	0.213%
HSBC HOLDINGS PLC	2.98	9/11/21	1,205,000	1,205,880	0.292%
HYUNDAI CAPITAL AMERICA 144A	2.4	10/30/18	730,000	729,766	0.177%
INTESA SANPAOLO SPA	3.88	1/15/19	680,000	680,486	0.165%
KKR 12 A1R 144A	3.39	7/15/27	1,200,000	1,200,291	0.291%
LYONDELLBASELL IND NV	5	4/15/19	200,000	200,898	0.049%
MAPLE ESCROW SUB 144A	3.55	5/25/21	1,245,000	1,242,093	0.301%
MARTIN MARIETTA MATERIAL	2.96	5/22/20	265,000	265,864	0.064%
MCMLT 2016-1 A1 144A	2.5	4/25/57	116,203	113,485	0.027%
MCMLT 2017-2 A1 144A	2.75	7/25/59	623,785	610,267	0.148%
MST 2017-1A A 144A	3	4/25/55	412,440	400,654	0.097%
MST 2018-1A A 144A	3.75	3/25/57	1,462,763	1,455,779	0.352%
MVWOT 2014-1A A 144A	2.25	9/22/31	53,599	52,377	0.013%
MVWOT 2017-1A A 144A	2.42	12/20/34	161,482	156,222	0.038%
OCT23 2015-1A A2R 144A	3.34	7/15/27	480,000	479,823	0.116%
OCT23 2015-1A BR 144A	3.54	7/15/27	385,000	383,964	0.093%
ORIGIN ENERGY FINANCE 144A	3.5	10/9/18	385,000	385,000	0.093%
PERUSAHAAN LISTRIK NEGAR	5.5	11/22/21	250,000	262,375	0.064%
REGIONS BANK	2.84	8/13/21	330,000	330,248	0.080%
RELIANCE HOLDINGS USA	4.5	10/19/20	250,000	253,155	0.061%
ROPER INDUSTRIES INC	2.05	10/1/18	530,000	529,990	0.128%
SBA TOWER TRUST 144A	3.45	3/15/23	660,000	650,261	0.157%
SDART 2018-4 B	3.27	1/17/23	500,000	498,493	0.121%
SEMT 2018-CH2 A3 144A	4	6/25/48	439,611	439,853	0.106%
SEMT 2018-CH3 A2 144A	4	8/25/48	855,017	855,445	0.207%
SEMT 2018-CH4 A2 144A	4	10/25/48	715,000	715,898	0.173%
SLMA 2008-4 A4	3.99	7/25/22	355,542	362,849	0.088%
SLMA 2008-9 A	3.84	4/25/23	200,252	204,476	0.049%
SMB 2014-A A2B 144A	3.31	5/15/26	1,575,495	1,592,430	0.385%
SRFC 2016-2A A 144A	2.33	7/20/33	99,626	97,687	0.024%
STACR 2017-HQA3 M1	2.77	4/25/30	216,803	216,803	0.052%
STACR 2017-SPI1 M1 144A	3.99	9/25/47	81,337	81,410	0.020%
STACR 2018-DNA1 M1	2.67	7/25/30	664,279	663,282	0.161%
STACR 2018-DNA2 M1 144A	3.02	12/25/30	1,565,000	1,569,808	0.380%
STACR 2018-DNA3 M 144A	2.88	9/25/48	875,000	876,700	0.212%
STACR 2018-HQA1 M1	2.92	9/25/30	927,976	929,882	0.225%
STACR 2018-SPI1 M1 144A	3.75	2/25/48	414,677	411,868	0.100%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	323,678	323,489	0.078%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	320,000	321,101	0.078%
SUMITOMO MITSUI TR BK LT 144A	1.95	9/19/19	495,000	490,129	0.119%
TIPS	0.13	1/15/22	20,684,337	20,170,461	4.883%
TIPS	0.13	1/15/23	3,364,866	3,257,611	0.789%
TIPS	0.63	1/15/24	32,046,083	31,615,464	7.653%
TIPS	0.25	1/15/25	56,451,056	54,175,373	13.114%
TIPS	0.63	1/15/26	25,374,377	24,839,136	6.013%
TIPS	0.38	1/15/27	24,382,839	23,289,421	5.638%
TIPS	1.75	1/15/28	6,610,592	7,078,498	1.713%
TIPS	0.5	1/15/28	15,116,333	14,516,404	3.514%
TIPS	2.5	1/15/29	13,252,924	15,238,792	3.689%
TIPS	2.13	2/15/40	3,975,855	4,808,300	1.164%
TIPS	2.13	2/15/41	1,714,632	2,087,833	0.505%
TIPS	0.75	2/15/42	6,131,754	5,760,017	1.394%
TIPS	0.63	2/15/43	14,627,455	13,306,413	3.221%
TIPS	0.75	2/15/45	1,665,185	1,549,662	0.375%
TIPS	1	2/15/46	23,358,656	23,077,622	5.586%
TIPS	0.88	2/15/47	4,640,447	4,442,503	1.075%
TIPS	1	2/15/48	3,168,014	3,131,384	0.758%
TIPS	0.13	4/15/22	6,124,016	5,950,821	1.440%
TIPS	0.63	4/15/23	6,486,018	6,403,929	1.550%
TIPS	3.88	4/15/29	8,653,503	11,146,793	2.698%
TIPS	0.13	7/15/22	31,541,851	30,777,946	7.450%
TIPS	0.38	7/15/25	24,627,377	23,850,076	5.773%
TIPS	0.38	7/15/27	11,693,800	11,178,542	2.706%
TPMT 2015-4 A1B 144A	2.75	4/25/55	312,024	307,455	0.074%
TPMT 2015-5 M1 144A	3.5	5/25/55	1,185,000	1,163,612	0.282%
TPMT 2016-1 A1B 144A	2.75	2/25/55	159,479	157,017	0.038%
TPMT 2016-1 A3B 144A	3	2/25/55	212,042	208,476	0.050%

TPMT 2016-2 A1A 144A	2.75	8/25/55	243,249	238,377	0.058%
TPMT 2016-3 A1 144A	2.25	4/25/56	352,508	343,960	0.083%
TPMT 2016-4 A1 144A	2.25	7/25/56	232,035	225,477	0.055%
TPMT 2017-1 A1 144A	2.75	10/25/56	219,552	214,987	0.052%
TPMT 2017-4 A1 144A	2.75	6/25/57	1,154,360	1,122,024	0.272%
TPMT 2018-3 A1 144A	3.75	5/25/58	581,974	582,187	0.141%
TPMT 2018-5 A1A 144A	3.25	7/25/58	790,000	779,572	0.189%
TRINITY ACQUISITION PLC	3.5	9/15/21	710,000	701,048	0.170%
TRP Treasury Reserve	2.09		3,266	3,266	0.001%
TYSON FOODS INC	2.25	8/23/21	485,000	466,737	0.113%
UNITED TECHNOLOGIES CORP	2.97	8/16/21	570,000	571,682	0.138%
VERUS 2018-2 A1 144A	3.68	6/1/58	1,149,652	1,149,554	0.278%
WFRBS 2014-C23 A1	1.66	10/15/57	32,806	32,659	0.008%
WILLIAMS PARTNERS LP	5.25	3/15/20	915,000	937,827	0.227%

Total Investments in Securities **411,022,528**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(11,100,000)	(22,547)	(0.005%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(11,100,000)	(34,688)	(0.008%)

Total Options **(57,234)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ZCS INFL SWAP USD PAY FIX 3YR 1.98125	(5,066,667)	56,473	0.014%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.09	(2,300,000)	23,329	0.006%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.88	(600,000)	7,300	0.002%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(1,778,571)	21,501	0.005%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.895	(2,371,429)	28,405	0.007%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(2,400,000)	24,502	0.006%
ZCS INFL SWAP USD PAY FIX 3YR 1.984	(8,761,111)	96,950	0.023%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.85	(9,595,000)	120,427	0.029%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.944	(2,450,000)	30,708	0.007%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.065	(4,600,000)	49,606	0.012%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.01	(4,800,000)	54,864	0.013%
ZCS INFL SWAP USD PAY FIX 3YR 1.985	(5,172,222)	57,215	0.014%
ZCS INFL SWAP USD PAY FIX 5YR 2.29	8,000,000	21,312	0.005%

Total Swap Contracts **592,593**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(890)	12/31/2018	(100,104,138)	241,847	(24.232%)
TUZ8 2YR US NOTE FUT DEC 18	314	12/31/2018	66,170,595	(226,302)	16.018%
TYZ8 UST 10YR FUT DEC 18	105	12/19/2018	12,472,031	(73,723)	3.019%
USZ8 UST 30YR FUT DEC 18	18	12/19/2018	2,529,000	(10,598)	0.612%
WNZ8 ULTRA US BOND FUT DEC 18	20	12/19/2018	3,085,625	8,093	0.747%

Total Futures Contracts **(60,683)**

NET ASSETS **413,111,445**

NET ASSET VALUE PER SHARE

Inflation Protected Bond Fund Shares **11.71**
(\$367,653,670 / 33,618,306 Shares Outstanding)

Inflation Protected Bond Fund - I Class Shares **11.74**
(\$45,457,776 / 3,868,611 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.