

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABN AMRO BANK NV 144A	3.26	8/27/21	1,220,000	1,212,304	0.292%
AERCAP IRELAND CAP/GLOBA	3.75	5/15/19	155,000	155,000	0.037%
AESOP 2017-2A A 144A	2.97	3/20/24	1,030,000	1,008,176	0.243%
AFIN 2018-1 D 144A	3.7	6/20/25	700,000	702,124	0.169%
AGILENT TECHNOLOGIES INC	5	7/15/20	800,000	820,888	0.198%
AIR LEASE CORP	3.5	1/15/22	400,000	394,251	0.095%
ALLEG 2015-1A AR 144A	3.33	7/25/27	1,185,000	1,180,956	0.285%
AVI FUNDING CO LTD	2.85	9/16/20	280,000	277,348	0.067%
BAIDU INC	2.75	6/9/19	1,180,000	1,178,054	0.284%
BANGKOK BANK PCL/HK	3.88	9/27/22	200,000	202,321	0.049%
BANK OF AMERICA CORP	3.05	10/1/21	720,000	714,620	0.172%
BECTON DICKINSON AND CO	2.4	6/5/20	610,000	601,211	0.145%
BLUEM 2012-2A AR2 144A	3.69	11/20/28	305,000	303,099	0.073%
BMW US CAPITAL LLC 144A	3.12	8/13/21	440,000	436,195	0.105%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	1,169,132	1,157,245	0.279%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	359,726	356,507	0.086%
BRASKEM FINANCE LTD	5.75	4/15/21	800,000	825,608	0.199%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	885,000	859,574	0.207%
BX 2017-IMC B 144A	3.86	10/15/32	1,120,000	1,118,394	0.269%
BX 2017-IMC D 144A	4.71	10/15/32	355,000	349,699	0.084%
CAS 2016-C04 1M1	3.96	1/25/29	110,691	111,100	0.027%
CAS 2016-C05 2M1	3.86	1/25/29	65,388	65,481	0.016%
CAS 2016-C07 2M1	3.81	5/25/29	41,187	41,232	0.010%
CAS 2018-C03 1M1	3.19	10/25/30	250,240	249,602	0.060%
CENOVUS ENERGY INC	5.7	10/15/19	323,462	329,122	0.079%
CGCMT 2014-GC25 A1	1.49	10/10/47	6,663	6,652	0.002%
CHARTER COMM OPT LLC/CAP	3.58	7/23/20	1,130,000	1,129,797	0.272%
CHINA OVRSEA FIN KY II	5.5	11/10/20	180,000	184,913	0.045%
CIGNA CORPORATION 4/2 144A CP	3.1	2/20/19	1,000,000	995,912	0.240%
CNAC HK FINBRIDGE CO LTD	4.13	3/14/21	800,000	800,874	0.193%
CNAC HK FINBRIDGE CO LTD	3	7/19/20	1,230,000	1,216,854	0.293%
CNAC HK SYNBRIDGE CO LTD	5	5/5/20	300,000	301,018	0.073%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	1,110,000	1,116,938	0.269%
CNOOC FINANCE 2011 LTD	4.25	1/26/21	700,000	710,479	0.171%
COLT 2017-2 A1A 144A	2.42	10/25/47	520,561	517,196	0.125%
COLT 2017-2 A2A 144A	2.57	10/25/47	219,300	217,973	0.053%
COLT 2017-2 A3A 144A	2.77	10/25/47	97,467	96,879	0.023%
COLT 2018-3 A2 144A	3.76	10/26/48	661,841	665,346	0.160%
COLT 2018-3 A3 144A	3.87	10/26/48	788,577	792,754	0.191%
COMCAST CORP	3.45	10/1/21	415,000	418,682	0.101%
CREDIT SUISSE	5.4	1/14/20	150,000	152,376	0.037%
CSCEC FINANCE CAYMAN I	2.95	11/19/20	1,320,000	1,305,112	0.314%
DAIMLER FINANCE NA LLC 144A	3.75	11/5/21	1,000,000	1,004,539	0.242%
DISCOVER BANK	3.1	6/4/20	675,000	668,642	0.161%
DISCOVERY COMMUNICATIONS	2.2	9/20/19	460,000	456,609	0.110%
DOMINION RESOURCES INC	2.96	7/1/19	250,000	249,516	0.060%
D.R. HORTON INC	2.55	12/1/20	395,000	386,764	0.093%
DRMT 2017 3A A1 144A	2.58	10/25/47	349,131	344,675	0.083%
DRMT 2017-3A A2 144A	2.71	10/25/47	47,826	47,295	0.011%
DRMT 2017-3A A3 144A	2.81	10/25/47	47,826	47,352	0.011%
EHGVT 2014-A A 144A	2.53	2/25/27	75,209	74,251	0.018%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	350,000	351,852	0.085%
ELANCO ANIMAL HEALTH INC 144A	4.27	8/28/23	330,000	330,595	0.080%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.53	1/17/19	1,050,000	1,048,526	0.253%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	1,155,000	1,126,707	0.271%
ENI SPA 144A	4	9/12/23	280,000	275,659	0.066%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	975,000	969,787	0.234%
ERAC USA FINANCE LLC 144A	2.35	10/15/19	95,000	94,393	0.023%
FIRST NIAGARA FIN GRP	7.25	12/15/21	255,000	279,499	0.067%
GE CAPITAL INTL FUNDING	2.34	11/15/20	1,025,000	989,343	0.238%
GENERAL MILLS INC	2.98	4/16/21	840,000	823,465	0.198%
GFORT 2016-1 B 144A	2.41	5/17/21	100,000	99,689	0.024%
GFORT 2017-2 C 144A	2.63	7/15/22	195,000	192,943	0.046%
GMALT 2016-3 B	1.97	5/20/20	360,000	358,490	0.086%
GMALT 2017-3 C	2.73	9/20/21	180,000	178,649	0.043%

GOLDMAN SACHS GROUP INC	2.3	12/13/19	765,000	757,892	0.183%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	73,488	71,979	0.017%
HALFMOON PARENT INC 144A	3.4	9/17/21	605,000	602,826	0.145%
HCA INC	6.5	2/15/20	485,000	497,125	0.120%
HGVT 2014-AA A 144A	1.77	11/25/26	99,665	98,071	0.024%
HLA 2014-3A B1R 144A	4.17	10/22/25	595,000	591,135	0.142%
HNGRY 2018-1A AI 144A	4.25	6/20/48	478,800	484,153	0.117%
HOF 2018-1 A1 144A	3.77	6/25/48	1,501,173	1,499,194	0.361%
HP ENTERPRISE CO 144A	2.1	10/4/19	290,000	286,855	0.069%
HSBC HOLDINGS PLC	3.24	5/18/21	880,000	866,948	0.209%
HSBC HOLDINGS PLC	3.43	9/11/21	1,205,000	1,193,092	0.287%
HUMANA INC 4/2 144A CP	3.15	2/11/19	350,000	348,767	0.084%
HUMANA INC 4/2 144A CP	3.19	2/12/19	300,000	298,917	0.072%
INTESA SANPAOLO SPA	3.88	1/15/19	680,000	679,914	0.164%
LYONDELLBASELL IND NV	5	4/15/19	200,000	200,263	0.048%
MAPLE ESCROW SUB 144A	3.55	5/25/21	1,245,000	1,240,214	0.299%
MARTIN MARIETTA MATERIAL	3.33	5/22/20	265,000	264,841	0.064%
MCMLT 2016-1 A1 144A	2.5	4/25/57	107,903	105,577	0.025%
MCMLT 2017-2 A1 144A	2.75	7/25/59	584,978	573,803	0.138%
MST 2017-1A A 144A	3	4/25/55	399,907	393,411	0.095%
MST 2018-1A A 144A	3.75	3/25/57	1,422,519	1,434,928	0.346%
MVWOT 2014-1A A 144A	2.25	9/22/31	48,920	48,135	0.012%
MVWOT 2017-1A A 144A	2.42	12/20/34	146,277	143,339	0.035%
OCT23 2015-1A A2R 144A	3.44	7/15/27	480,000	473,670	0.114%
OCT23 2015-1A BR 144A	3.64	7/15/27	385,000	370,414	0.089%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	640,000	636,666	0.153%
PERUSAHAAN LISTRIK NEGAR	5.5	11/22/21	250,000	258,438	0.062%
PTTEP CANADA INTL FIN LT	5.69	4/5/21	440,000	460,924	0.111%
REGIONS BANK	3.12	8/13/21	330,000	323,986	0.078%
RELIANCE HOLDINGS USA	4.5	10/19/20	250,000	252,988	0.061%
SBA TOWER TRUST 144A	3.45	3/15/23	660,000	654,539	0.158%
SDART 2018-4 B	3.27	1/17/23	500,000	501,226	0.121%
SEMT 2018-CH2 A3 144A	4	6/25/48	410,940	414,352	0.100%
SEMT 2018-CH3 A2 144A	4	8/25/48	786,268	788,519	0.190%
SEMT 2018-CH4 A2 144A	4	10/25/48	671,379	680,525	0.164%
SLMA 2008-4 A4	4.14	7/25/22	340,900	345,172	0.083%
SLMA 2008-9 A	3.99	4/25/23	192,673	193,679	0.047%
SMB 2014-A A2B 144A	3.61	5/15/26	1,423,097	1,435,439	0.346%
SRFC 2016-2A A 144A	2.33	7/20/33	88,204	85,793	0.021%
STACR 2017-HQA3 M1	3.06	4/25/30	185,471	185,109	0.045%
STACR 2017-SPI1 M1 144A	3.98	9/25/47	78,234	78,167	0.019%
STACR 2018-DNA1 M1	2.96	7/25/30	650,512	647,279	0.156%
STACR 2018-DNA2 M1 144A	3.31	12/25/30	1,565,000	1,563,189	0.377%
STACR 2018-DNA3 M 144A	3.26	9/25/48	875,000	873,313	0.210%
STACR 2018-HQA1 M1	3.21	9/25/30	906,582	904,459	0.218%
STACR 2018-HQA2 M1 144A	3.26	10/25/48	945,000	942,753	0.227%
STACR 2018-SPI1 M1 144A	3.74	2/25/48	402,994	401,274	0.097%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	311,913	310,581	0.075%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	306,286	307,065	0.074%
STATE GRID OVERSEAS INV	2.13	5/18/21	200,000	194,289	0.047%
SUMITOMO MITSUI TR BK LT 144A	1.95	9/19/19	495,000	491,018	0.118%
TIPS	0.63	1/15/24	9,708,987	9,557,284	2.303%
TIPS	0.25	1/15/25	68,336,645	65,432,337	15.766%
TIPS	0.63	1/15/26	48,707,838	47,452,090	11.433%
TIPS	0.38	1/15/27	18,265,090	17,357,543	4.182%
TIPS	1.75	1/15/28	4,641,942	4,930,612	1.188%
TIPS	0.5	1/15/28	15,169,007	14,484,032	3.490%
TIPS	2.5	1/15/29	19,777,279	22,521,377	5.426%
TIPS	2.13	2/15/40	5,377,366	6,322,606	1.523%
TIPS	2.13	2/15/41	1,720,607	2,035,694	0.490%
TIPS	0.75	2/15/42	6,153,142	5,594,552	1.348%
TIPS	0.63	2/15/43	8,518,958	7,480,710	1.802%
TIPS	1.38	2/15/44	2,007,380	2,078,892	0.501%
TIPS	0.75	2/15/45	1,671,004	1,497,898	0.361%
TIPS	1	2/15/46	21,439,521	20,387,644	4.912%
TIPS	0.88	2/15/47	4,656,626	4,289,190	1.033%
TIPS	1	2/15/48	3,973,813	3,781,331	0.911%
TIPS	0.13	4/15/22	31,454,016	30,436,675	7.334%
TIPS	3.88	4/15/29	8,683,647	11,055,368	2.664%
TIPS	3.38	4/15/32	2,600,078	3,339,068	0.805%
TIPS	0.63	7/15/21	23,618,521	23,360,193	5.629%
TIPS	0.13	7/15/22	28,472,915	27,654,318	6.663%

TIPS	0.13	7/15/24	3,621,068	3,473,962	0.837%
TIPS	0.38	7/15/27	8,219,664	7,812,534	1.882%
TPMT 2015-4 A1B 144A	2.75	4/25/55	282,363	278,425	0.067%
TPMT 2016-1 A1B 144A	2.75	2/25/55	145,504	143,496	0.035%
TPMT 2016-1 A3B 144A	3	2/25/55	196,910	194,535	0.047%
TPMT 2016-2 A1A 144A	2.75	8/25/55	231,093	226,418	0.055%
TPMT 2016-3 A1 144A	2.25	4/25/56	328,125	320,584	0.077%
TPMT 2016-4 A1 144A	2.25	7/25/56	215,288	209,058	0.050%
TPMT 2017-1 A1 144A	2.75	10/25/56	207,568	203,017	0.049%
TPMT 2017-4 A1 144A	2.75	6/25/57	1,109,649	1,079,379	0.260%
TPMT 2018-3 A1 144A	3.75	5/25/58	551,119	550,557	0.133%
TPMT 2018-5 A1A 144A	3.25	7/25/58	759,272	749,826	0.181%
TRINITY ACQUISITION PLC	3.5	9/15/21	710,000	697,979	0.168%
TRP Treasury Reserve	2.47		1,113,579	1,113,579	0.268%
TYSON FOODS INC	2.25	8/23/21	485,000	468,777	0.113%
UNITED TECHNOLOGIES CORP	3.28	8/16/21	570,000	571,160	0.138%
VERUS 2018-2 A1 144A	3.68	6/1/58	1,036,935	1,035,111	0.249%
WFRBS 2014-C23 A1	1.66	10/15/57	22,037	21,943	0.005%
WILLIAMS PARTNERS LP	5.25	3/15/20	915,000	932,959	0.225%

Total Investments in Securities **414,268,021**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	808,355	CAD	(1,055,000)	01/25/2019	35,058	0.008%

Total Forward Currency Exchange Contracts **35,058**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ZCS INFL SWAP USD PAY FIX 3YR 1.98125	(5,066,667)	(36,779)	(0.009%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.09	(2,300,000)	(7,733)	(0.002%)
ZCS INFLATION SWAP USD PAY FIX 2YR 1.88	(600,000)	142	0.000%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(1,778,571)	283	0.000%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.895	(2,371,429)	19	0.000%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(2,400,000)	(7,049)	(0.002%)
ZCS INFL SWAP USD PAY FIX 3YR 1.984	(8,761,111)	(64,315)	(0.015%)
ZCS INFLATION SWAP USD PAY FIX 2YR 1.85	(9,595,000)	7,331	0.002%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.944	(2,450,000)	(510)	0.000%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.065	(4,600,000)	(12,024)	(0.003%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.01	(4,800,000)	(6,600)	(0.002%)
ZCS INFL SWAP USD PAY FIX 3YR 1.985	(5,172,222)	(38,026)	(0.009%)
ZCS INFL SWAP USD PAY FIX 5YR 2.29	8,000,000	(190,320)	(0.046%)

Total Swap Contracts **(355,581)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	(161)	3/29/2019	(18,464,688)	(284,377)	(4.449%)
TUH9 2YR US NOTE FUT MAR 19	279	3/29/2019	59,235,188	379,056	14.272%
TYH9 UST 10YR FUT MAR19	294	3/20/2019	35,872,595	749,983	8.643%
USH9 UST 30YR FUT MAR 19	6	3/20/2019	876,000	2,932	0.211%
WNH9 ULTRA US BOND FUT MAR 19	(52)	3/20/2019	(8,354,125)	(426,877)	(2.013%)

Total Futures Contracts **420,717**

NET ASSETS 415,031,753

NET ASSET VALUE PER SHARE

Inflation Protected Bond Fund Shares **11.34**

(\$369,431,084 / 32,566,284 Shares Outstanding)

Inflation Protected Bond Fund - I Class Shares **11.38**

(\$45,600,669 / 4,008,444 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

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	LTN Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanese Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvnia
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Icelandic Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Colombian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

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.