

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	1,289,321	0.240%
Ally Financial	1.45	10/2/23	440,000	448,250	0.084%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	330,000	331,387	0.062%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	281,335	287,729	0.054%
Avolon Holdings Funding	4.25	4/15/26	330,000	354,946	0.066%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	713,455	722,165	0.135%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	212,982	218,081	0.041%
BLUEMOUNTAIN CLO 2012-2	1.27	11/20/28	305,000	304,397	0.057%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	885,000	885,373	0.165%
BX Commercial Mortgage Trust 2019-IMC	1.76	4/15/34	560,000	529,100	0.099%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	700,000	716,091	0.133%
Central Texas Turnpike System	1.98	8/15/42	225,000	227,120	0.042%
City & County of denver CO Airport System Revenue	0.88	11/15/23	55,000	55,181	0.010%
City & County of denver CO Airport System Revenue	1.12	11/15/24	80,000	80,397	0.015%
City of Atlanta GA Water & Wastewater Revenue	0.19	11/1/21	45,000	44,987	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.27	11/1/22	45,000	45,029	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	45,000	45,112	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	45,000	45,180	0.008%
CNOOC Finance 2011	4.25	1/26/21	700,000	701,313	0.131%
Consortio Transmuntaro	4.38	5/7/23	600,000	638,193	0.119%
Dallas Area Rapid Transit	0.3	12/1/21	60,000	60,043	0.011%
Dallas Area Rapid Transit	0.4	12/1/22	45,000	45,111	0.008%
Dallas Area Rapid Transit	0.54	12/1/23	30,000	30,181	0.006%
Dallas Area Rapid Transit	0.76	12/1/24	25,000	25,225	0.005%
Dallas Area Rapid Transit	0.25	6/1/21	30,000	30,006	0.006%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	62,716	63,404	0.012%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	8,591	8,684	0.002%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	8,591	8,678	0.002%
Ecopetrol	5.88	9/18/23	850,000	950,096	0.177%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	24,428	24,468	0.005%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	617,603	629,492	0.117%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	240,000	243,304	0.045%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	670,000	660,419	0.123%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	509,458	503,193	0.094%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	397,130	386,186	0.072%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	418,447	411,755	0.077%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	201,214	196,128	0.037%
Federal National Mortgage Assn.	2.5	11/1/50	4,188,620	4,457,835	0.831%
Federal National Mortgage Assn.	3	1/1/42	3,905,000	4,090,770	0.763%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	285,000	291,168	0.054%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	143,832	143,970	0.027%
Freddie Mac STACR REMIC Trust 2020-HQA1	0.9	1/25/50	87,805	87,777	0.016%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	263,418	263,584	0.049%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	67,417	67,417	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	535,000	536,227	0.100%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	262,504	262,722	0.049%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	233,889	241,138	0.045%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	100,673	101,536	0.019%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	236,603	238,019	0.044%
Government National Mortgage Assn.	3	1/1/43	5,920,000	6,193,510	1.155%
Government National Mortgage Association	3.5	5/20/49	396,426	420,276	0.078%
Gray Oak Pipeline	2	9/15/23	85,000	86,281	0.016%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	16,411	16,558	0.003%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	625,027	628,945	0.117%
Hyundai Capital America	1.25	9/18/23	800,000	807,635	0.151%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	498,810	502,490	0.094%
Magnetite XXV	1.45	1/25/32	570,000	569,572	0.106%
METLIFE SECURITIZATION TRUST	3	4/25/55	257,847	271,549	0.051%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	962,227	1,037,488	0.193%
Michigan Finance Authority	0.75	6/1/21	225,000	225,088	0.042%
Michigan Finance Authority	0.9	6/1/22	100,000	100,195	0.019%
Michigan Finance Authority	1.09	6/1/23	100,000	100,481	0.019%
Michigan Finance Authority	1.38	6/1/24	225,000	226,789	0.042%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	40,131	40,540	0.008%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	298,961	304,401	0.057%

MVW Owner Trust 2014-1	2.25	9/22/31	21,502	21,546	0.004%
MVW Owner Trust 2018-1	3.45	1/21/36	352,793	366,647	0.068%
New Orleans Hotel Trust 2019-HNLA	1.75	4/15/32	270,000	250,358	0.047%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	248,518	250,419	0.047%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	239,815	242,391	0.045%
New York Transportation development	1.36	12/1/21	55,000	55,035	0.010%
New York Transportation development	1.61	12/1/22	50,000	50,106	0.009%
Nissan Motor	3.04	9/15/23	485,000	507,224	0.095%
OBX 2019-EXP1 Trust	4	1/25/59	892,185	924,193	0.172%
OBX 2020-EXP1 Trust	3.5	2/25/60	217,523	223,495	0.042%
OBX 2020-EXP1 Trust	0.9	2/25/60	112,921	113,440	0.021%
OBX 2020-INV1 Trust	3.5	12/25/49	170,407	175,521	0.033%
Octagon Investment Partners XXIII	1.24	7/15/27	480,000	476,402	0.089%
Octagon Investment Partners XXIII	1.44	7/15/27	385,000	379,211	0.071%
Oklahoma Turnpike Authority	0.49	1/1/22	90,000	90,114	0.017%
OZLM VIII	1.39	10/17/29	635,002	632,667	0.118%
Park Aerospace Holdings	5.25	8/15/22	915,000	958,463	0.179%
Pertamina Persero PT	4.88	5/3/22	1,200,000	1,263,611	0.236%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	1,000,000	1,045,625	0.195%
REESE PARK CLO	1.56	10/15/32	1,080,000	1,079,200	0.201%
REI - SECURITY LENDING COLLATERAL			10,925	109,250	0.020%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	545,000	547,374	0.102%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	800,000	823,802	0.154%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	164,549	169,198	0.032%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	247,078	254,231	0.047%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	174,804	178,975	0.033%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	37,258	37,336	0.007%
SLM Student Loan Trust 2008-9	1.71	4/25/23	80,579	80,541	0.015%
STACR Trust 2018-DNA2	1.1	12/25/30	475,000	475,274	0.089%
STACR Trust 2018-DNA3	0.9	9/25/48	2,067	2,067	0.000%
STACR Trust 2018-DNA3	1.05	9/25/48	350,000	349,764	0.065%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	199,671	200,981	0.037%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	180,354	183,912	0.034%
State Grid Overseas Investment 2016	2.13	5/18/21	600,000	603,372	0.112%
State of Hawaii	0.57	10/1/23	585,000	588,937	0.110%
State of Illinois	2.84	10/1/23	1,350,000	1,334,381	0.249%
Tobacco Settlement Finance Authority	0.8	6/1/21	160,000	160,053	0.030%
Tobacco Settlement Finance Authority	0.95	6/1/22	90,000	90,070	0.017%
Tobacco Settlement Finance Authority	1.19	6/1/23	135,000	135,586	0.025%
Tobacco Settlement Finance Authority	1.5	6/1/24	180,000	180,607	0.034%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	53,709	53,883	0.010%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	49,631	50,171	0.009%
Towd Point Mortgage Trust 2016-1	3	2/25/55	93,096	95,316	0.018%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	105,825	107,011	0.020%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	132,025	133,277	0.025%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	105,169	106,795	0.020%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	113,265	116,086	0.022%
TRP Treasury Reserve	0.08		18,825,775	18,825,775	3.509%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	7,935,994	8,625,434	1.608%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	5,047,075	5,243,437	0.977%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	6,866,383	7,407,110	1.381%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	57,209,371	63,842,083	11.901%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	12,231,499	13,645,766	2.544%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	242,991	298,006	0.056%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	9,885,447	11,199,903	2.088%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	7,059,709	9,265,868	1.727%
U.S. Treasury Inflation Indexed Bonds	0.88	1/15/29	13,371,959	15,707,874	2.928%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	24,598,766	27,423,781	5.112%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	1,367,396	2,142,111	0.399%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	4,641,706	5,903,670	1.101%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	8,460,223	10,535,622	1.964%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	2,849,013	4,099,463	0.764%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	1,720,578	2,217,395	0.413%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	4,608,954	6,276,820	1.170%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	10,886,139	14,623,147	2.726%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	686,355	954,569	0.178%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	12,197,055	17,161,638	3.199%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	13,451,130	16,008,946	2.984%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	16,688,936	17,570,320	3.275%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	30,169,213	32,441,332	6.048%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	22,182,889	22,869,172	4.263%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	42,797,925	45,345,739	8.453%

U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	15,591,884	17,116,965	3.191%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	11,188,890	12,297,289	2.292%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	8,463,601	9,518,906	1.774%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	7,333,923	8,527,977	1.590%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	12,787,614	14,471,982	2.698%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	44,487,209	49,888,234	9.300%
Verus Securitization Trust 2018-2	3.68	6/1/58	379,779	380,241	0.071%
Verus Securitization Trust 2019-1	3.84	2/25/59	353,716	355,540	0.066%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	171,411	173,149	0.032%
Volkswagen Group of America Finance	0.88	11/22/23	795,000	799,081	0.149%

Total Investments in Securities **543,997,943**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	AUD	495,000	USD	(361,638)	01/22/2021	20,077	0.004%
BANK OF AMERICA	USD	372,514	AUD	(495,000)	01/22/2021	(9,201)	-0.002%
BANK OF AMERICA	USD	378,286	NOK	(3,295,000)	01/22/2021	(5,997)	-0.001%
BANK OF AMERICA	USD	379,080	SEK	(3,140,000)	02/19/2021	(2,775)	-0.001%
GOLDMAN SACHS & CO	NOK	3,295,000	USD	(363,327)	01/22/2021	20,956	0.004%
GOLDMAN SACHS & CO	NZD	530,000	USD	(365,193)	01/22/2021	16,199	0.003%
GOLDMAN SACHS & CO	SEK	3,140,000	USD	(364,413)	02/19/2021	17,442	0.003%
GOLDMAN SACHS & CO	USD	366,538	GBP	(275,000)	02/19/2021	(9,650)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	368,886	CAD	(475,000)	01/22/2021	(4,311)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	373,166	NZD	(530,000)	01/22/2021	(8,225)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	372,734	EUR	(305,000)	02/19/2021	(302)	0.000%
UBS SECURITIES LLC	CAD	475,000	USD	(362,754)	01/22/2021	10,443	0.002%
UBS SECURITIES LLC	EUR	305,000	USD	(362,916)	02/19/2021	10,120	0.002%
UBS SECURITIES LLC	GBP	275,000	USD	(364,691)	02/19/2021	11,497	0.002%

Total Forward Currency Exchange Contracts **66,273**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 3/27/23 REC CPI	29,300,000	1,287,383	0.240%
USD ZCIS 11/20/22 REC CPI	16,000,000	157,664	0.029%

Total Swap Contracts **1,445,047**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	117	3/31/2021	14,761,195	28,169	2.752%
TUH1 2YR US NOTE FUT MAR 21	118	3/31/2021	26,075,234	24,723	4.861%
TYH1 UST 10YR FUT MAR 21	(30)	3/22/2021	(4,142,344)	661	(0.772%)
USH1 UST 30YR FUT MAR 21	558	3/22/2021	96,638,625	(1,238,855)	18.015%
UXYH1 UST 10YR ULTRA FUT MAR 21	(485)	3/22/2021	(75,834,299)	463,966	(14.137%)
WNH1 ULTRA US BOND FUT MAR 21	(167)	3/22/2021	(35,664,938)	692,552	(6.648%)

Total Futures Contracts **(28,785)**

NET ASSETS 536,438,632

NET ASSET VALUE PER SHARE

Inflation Protected Bond Fund Shares **13.11**
(\$474,478,498 / 36,188,689 Shares Outstanding)

Inflation Protected Bond Fund - I Class Shares **13.16**
(\$61,960,134 / 4,708,744 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	LTL 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 Iceland 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.