

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abu Dhabi National Energy Co PJSC	3.88	5/6/24	8,200,000	8,913,785	0.103%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	9,380,000	9,591,144	0.111%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,750,000	5,901,030	0.068%
Air Lease	3.5	1/15/22	9,867,000	10,098,500	0.117%
Ally Financial	1.45	10/2/23	6,710,000	6,802,263	0.079%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	4,965,000	4,976,307	0.058%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	4,740,847	4,828,049	0.056%
Ares LVIII CLO	1.46	1/15/33	4,080,000	4,083,865	0.047%
Atrium Hotel Portfolio Trust 2017-ATRM	1.04	12/15/36	8,480,000	8,477,269	0.098%
Atrium Hotel Portfolio Trust 2017-ATRM	1.61	12/15/36	12,725,000	12,700,810	0.147%
Atrium Hotel Portfolio Trust 2017-ATRM	1.76	12/15/36	3,860,000	3,816,552	0.044%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	13,111,000	13,648,542	0.158%
Avolon Holdings Funding	4.25	4/15/26	4,990,000	5,221,167	0.061%
Barings CLO Ltd 2013-I	1.02	1/20/28	12,106,169	12,106,423	0.140%
BAT INTL FINANCE PLC 4/2 144A CP	0.35	4/22/21	22,270,000	22,267,700	0.258%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	11,150,014	11,271,237	0.131%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	3,245,312	3,331,151	0.039%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,824,912	0.160%
BLUEMOUNTAIN CLO 2012-2	1.23	11/20/28	5,742,764	5,743,517	0.067%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	3,034,312	3,176,498	0.037%
BX Commercial Mortgage Trust 2019-IMC	1.71	4/15/34	11,895,000	11,775,903	0.137%
Central Texas Turnpike System	1.98	8/15/42	6,275,000	6,321,308	0.073%
China Huaneng Group Hong Kong Treasury Management Holding	1.6	1/20/26	12,015,000	11,925,969	0.138%
China Merchants Finance	5	5/4/22	920,000	956,555	0.011%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	5,975,749	6,085,596	0.071%
City & County of denver CO Airport System Revenue	0.88	11/15/23	785,000	789,248	0.009%
City & County of denver CO Airport System Revenue	1.12	11/15/24	1,225,000	1,233,075	0.014%
City of Atlanta GA Water & Wastewater Revenue	0.19	11/1/21	670,000	669,935	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.27	11/1/22	670,000	670,223	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	670,000	670,649	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	670,000	670,683	0.008%
COLT 2019-2 Mortgage Loan Trust		5/25/49	3,297,795	3,294,667	0.038%
Consortio Transmanto	4.38	5/7/23	11,300,000	11,962,802	0.139%
Dallas Area Rapid Transit	0.3	12/1/21	905,000	905,799	0.011%
Dallas Area Rapid Transit	0.4	12/1/22	670,000	671,536	0.008%
Dallas Area Rapid Transit	0.54	12/1/23	485,000	486,343	0.006%
Dallas Area Rapid Transit	0.76	12/1/24	380,000	380,826	0.004%
Dallas Area Rapid Transit	0.25	6/1/21	420,000	420,073	0.005%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	3,039,396	3,050,124	0.035%
Ecopetrol	5.88	9/18/23	19,000,000	21,011,530	0.244%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	317,707	317,907	0.004%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,966,406	2,023,129	0.023%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	3,727,372	3,803,602	0.044%
Energy Transfer Operating	4.25	3/15/23	24,956,000	26,328,580	0.306%
Equifax	2.3	6/1/21	3,990,000	3,993,755	0.046%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	5,980,000	6,034,223	0.070%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	18,162,699	17,878,240	0.207%
Fannie Mae Connecticut Avenue Securities	0.96	10/25/30	13,350,655	13,168,948	0.153%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	15,598,774	15,393,991	0.179%
Fannie Mae Connecticut Avenue Securities	1.31	1/25/30	10,049,290	9,799,895	0.114%
Fannie Mae Connecticut Avenue Securities	2.76	2/25/30	8,159,089	8,173,899	0.095%
Fannie Mae Connecticut Avenue Securities	0.96	7/25/30	10,926,044	10,785,023	0.125%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	5,253,807	5,133,282	0.060%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	12,434,638	12,224,092	0.142%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	14,721,824	14,744,517	0.171%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	572	619	0.000%
Federal Home Loan Mortgage	2.34	10/1/33	95	95	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	17,620	17,731	0.000%
Federal Home Loan Mortgage	2.34	2/1/33	210	209	0.000%
Federal Home Loan Mortgage	2.36	2/1/34	1,480	1,499	0.000%
Federal Home Loan Mortgage	2.5	7/1/38	16,020	16,217	0.000%
Federal National Mortgage Assn.	7	10/1/23	611	641	0.000%
Federal National Mortgage Assn.	2.22	10/1/32	6,736	6,753	0.000%
Federal National Mortgage Assn.	2.16	1/1/34	5,342	5,336	0.000%
Federal National Mortgage Assn.	2.13	1/1/35	336	335	0.000%

Federal National Mortgage Assn.	2.09	12/1/32	17,463	17,679	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	4,078	4,107	0.000%
Federal National Mortgage Assn.	2.04	12/1/35	13,255	13,504	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	4,846	4,870	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	1,588	1,594	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	586	584	0.000%
Federal National Mortgage Assn.	2.29	7/1/27	405	407	0.000%
Federal National Mortgage Assn.	2.5	7/1/33	309	308	0.000%
Federal National Mortgage Assn.	2.21	7/1/34	1,287	1,288	0.000%
Federal National Mortgage Assn.	2.35	8/1/38	8,487	8,474	0.000%
Federal National Mortgage Assn.	2.69	8/1/38	8,293	8,775	0.000%
Federal National Mortgage Assn.	2.23	9/1/32	797	798	0.000%
Ford Motor Credit	3.47	4/5/21	5,545,000	5,545,000	0.064%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.21	3/25/50	5,527,887	5,530,496	0.064%
Freddie Mac STACR Trust 2018-DNA2	0.91	12/25/30	3,039,433	3,040,214	0.035%
Freddie Mac STACR Trust 2018-DNA2	1.06	12/25/30	12,137,000	12,143,702	0.141%
Freddie Mac Stacr Trust 2018-HQA2	0.86	10/25/48	1,374,022	1,374,022	0.016%
Freddie Mac Structured Agency Credit Risk debt Notes	1.31	10/25/29	2,364,548	2,367,541	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	5,971,060	5,977,866	0.069%
Freddie Mac Structured Agency Credit Risk debt Notes	0.86	3/25/30	1,162,340	1,163,079	0.013%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	2,142,814	2,164,610	0.025%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	3,411,368	3,510,561	0.041%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	4,893,062	5,030,411	0.058%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,031,917	1,036,367	0.012%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	6,188,076	6,222,314	0.072%
Government National Mortgage Assn.	8.5	10/15/24	3,257	3,270	0.000%
Government National Mortgage Assn.	8.5	10/15/24	1,206	1,210	0.000%
Government National Mortgage Assn.	9	11/15/21	53	54	0.000%
Government National Mortgage Assn.	8.5	11/15/24	92	92	0.000%
Government National Mortgage Assn.	8.5	11/20/26	5,648	6,300	0.000%
Government National Mortgage Assn.	9.5	12/15/21	1,031	1,032	0.000%
Government National Mortgage Assn.	9	12/15/22	94	94	0.000%
Government National Mortgage Assn.	8.5	12/20/26	5,157	5,753	0.000%
Government National Mortgage Assn.	8.5	3/20/27	232	232	0.000%
Government National Mortgage Assn.	8.5	4/15/22	104	105	0.000%
Government National Mortgage Assn.	8.5	4/20/27	332	368	0.000%
Government National Mortgage Assn.	8.5	5/15/25	285	286	0.000%
Government National Mortgage Assn.	8.5	6/20/25	2,476	2,521	0.000%
Government National Mortgage Assn.	8.5	6/20/27	1,604	1,781	0.000%
Government National Mortgage Assn.	8.5	7/15/24	2,746	2,786	0.000%
Government National Mortgage Assn.	9.5	8/15/21	13	13	0.000%
Government National Mortgage Assn.	8.5	8/20/24	29	29	0.000%
Government National Mortgage Assn.	8.5	9/15/24	884	888	0.000%
Government National Mortgage Assn.	8.5	9/15/24	4,423	4,441	0.000%
Government National Mortgage Assn.	8.5	9/15/24	10,455	10,843	0.000%
Government National Mortgage Assn.	8.5	9/20/26	195	210	0.000%
Government National Mortgage Association	3.5	5/20/49	6,917,490	7,341,780	0.085%
Gray Oak Pipeline	2	9/15/23	1,320,000	1,342,913	0.016%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	245,073	247,467	0.003%
HCL America	1.38	3/10/26	19,900,000	19,555,600	0.227%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	7,126,367	7,199,077	0.084%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	5,983,149	6,033,101	0.070%
HPHT Finance 17	2.75	9/11/22	18,800,000	19,244,244	0.223%
HPHT Finance 19	2.88	11/5/24	12,000,000	12,598,560	0.146%
Hyundai Capital America	1.15	11/10/22	6,500,000	6,530,869	0.076%
Hyundai Capital America	2.45	6/15/21	14,410,000	14,463,937	0.168%
Hyundai Capital America	1.25	9/18/23	12,140,000	12,229,994	0.142%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	3,310,000	3,312,013	0.038%
InTown Hotel Portfolio Trust 2018-STAY	1.41	1/15/33	1,855,000	1,852,820	0.022%
JABIL INC 4/2 144A CP	0.62	4/14/21	10,470,000	10,467,488	0.121%
JABIL INC 4/2 144A CP	0.67	4/15/21	15,280,000	15,276,053	0.177%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	2,841,726	2,935,065	0.034%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	8,062,794	8,126,919	0.094%
KKR CLO 13	1.02	1/16/28	9,726,697	9,710,827	0.113%
KKR CLO 13	1.37	1/16/28	3,420,000	3,402,373	0.039%
Magnetite XVI	1.02	1/18/28	27,602,815	27,602,807	0.320%
Magnetite XXV	1.45	1/25/32	8,400,000	8,406,772	0.098%
MARATHON PETROLEUM CORP 4/2 144A CP	0.5	4/28/21	42,990,000	42,983,547	0.499%
METLIFE SECURITIZATION TRUST	3	4/25/55	4,150,353	4,305,807	0.050%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	11,526,895	12,073,085	0.140%
Michigan Finance Authority	0.75	6/1/21	3,425,000	3,425,692	0.040%
Michigan Finance Authority	0.9	6/1/22	1,350,000	1,352,021	0.016%

Michigan Finance Authority	1.09	6/1/23	1,450,000	1,455,320	0.017%
Michigan Finance Authority	1.38	6/1/24	3,425,000	3,446,426	0.040%
Microchip Technology	3.92	6/1/21	11,075,000	11,138,947	0.129%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	614,377	619,381	0.007%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	4,160,297	4,222,916	0.049%
MVW Owner Trust 2014-1	2.25	9/22/31	233,308	233,668	0.003%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	11,375,726	11,679,846	0.136%
New Orleans Hotel Trust 2019-HNLA	1.69	4/15/32	5,220,000	5,115,469	0.059%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	5,007,600	5,103,210	0.059%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	6,462,657	6,551,348	0.076%
New York Transportation development	1.36	12/1/21	840,000	842,176	0.010%
New York Transportation development	1.61	12/1/22	715,000	721,573	0.008%
Nissan Motor	3.04	9/15/23	7,705,000	8,066,511	0.094%
Nordstrom	2.3	4/8/24	1,895,000	1,895,000	0.022%
OBX 2019-EXP1 Trust	4	1/25/59	9,390,755	9,621,871	0.112%
OBX 2019-EXP3 Trust	1.01	10/25/59	4,929,207	4,939,154	0.057%
OBX 2019-EXP3 Trust	1.21	10/25/59	4,477,317	4,555,468	0.053%
OBX 2020-EXP1 Trust	3.5	2/25/60	4,865,317	4,987,888	0.058%
OBX 2020-EXP1 Trust	0.86	2/25/60	2,592,279	2,608,598	0.030%
OBX 2020-INV1 Trust	3.5	12/25/49	3,681,887	3,739,846	0.043%
Octagon Investment Partners XXIII	1.24	7/15/27	8,490,000	8,474,570	0.098%
Octagon Investment Partners XXIII	1.44	7/15/27	6,810,000	6,758,952	0.078%
Oklahoma Turnpike Authority	0.49	1/1/22	1,340,000	1,341,828	0.016%
OVINTIV CANADA ULC 4/2 CP	0.85	4/26/21	35,720,000	35,710,481	0.414%
OVINTIV INC 4/2 CP	0.87	4/26/21	3,650,000	3,647,274	0.042%
OZLM VIII	1.39	10/17/29	6,340,101	6,340,179	0.074%
Park Aerospace Holdings	5.25	8/15/22	19,105,000	19,964,725	0.232%
Pertamina Persero PT	4.88	5/3/22	18,000,000	18,746,960	0.218%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	18,900,000	19,511,888	0.226%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	8,952,000	9,479,899	0.110%
POSCO	2.38	1/17/23	7,025,000	7,213,397	0.084%
POSCO	4	8/1/23	10,895,000	11,673,717	0.135%
REESE PARK CLO	1.56	10/15/32	9,245,000	9,255,994	0.107%
REI - SECURITY LENDING COLLATERAL			171,105	1,711,050	0.020%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	8,070,000	8,096,363	0.094%
Santander Retail Auto Lease Trust 2019	2.39	11/20/23	9,515,000	9,745,991	0.113%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,851,878	0.196%
Saudi Arabian Oil	1.25	11/24/23	1,150,000	1,158,352	0.013%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	4,100,000	4,438,455	0.052%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	3,406,566	3,455,073	0.040%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	3,115,311	3,158,495	0.037%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	3,314,079	3,398,020	0.039%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	5,292,013	5,353,206	0.062%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	3,818,425	3,913,786	0.045%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,257,587	0.049%
STACR Trust 2018-DNA3	0.86	9/25/48	26,714	26,714	0.000%
STACR Trust 2018-DNA3	1.01	9/25/48	8,860,000	8,885,651	0.103%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	3,339,655	3,338,451	0.039%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	6,310,444	6,403,521	0.074%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	4,721,563	4,773,932	0.055%
State of Hawaii	0.57	10/1/23	8,660,000	8,719,802	0.101%
State of Illinois	2.84	10/1/23	20,095,000	20,462,397	0.237%
Symphony CLO XXIII	1.49	1/15/34	6,025,000	6,047,750	0.070%
Syngenta Finance	3.93	4/23/21	6,000,000	6,005,898	0.070%
Tobacco Settlement Finance Authority	0.8	6/1/21	2,345,000	2,346,680	0.027%
Tobacco Settlement Finance Authority	0.95	6/1/22	1,330,000	1,338,125	0.016%
Tobacco Settlement Finance Authority	1.19	6/1/23	2,000,000	2,025,635	0.024%
Tobacco Settlement Finance Authority	1.5	6/1/24	2,680,000	2,730,218	0.032%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	381,143	381,144	0.004%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	880,448	882,573	0.010%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	648,293	650,895	0.008%
Towd Point Mortgage Trust 2016-1	3	2/25/55	1,470,946	1,492,853	0.017%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	1,824,290	1,848,062	0.021%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,941,832	1,956,196	0.023%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	1,744,465	1,760,028	0.020%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	2,930,135	2,980,151	0.035%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	2,594,634	2,633,461	0.031%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	10,968,676	11,310,018	0.131%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	16,467,910	16,934,571	0.197%
Towd Point Mortgage Trust 2018-1	3	1/25/58	3,298,318	3,396,848	0.039%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	4,817,441	4,940,556	0.057%
TRP Government Reserve	0.04		366,984,450	366,984,450	4.259%

U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	537,862,175	581,899,641	6.753%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	687,006,076	748,729,278	8.689%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	199,804,617	209,482,653	2.431%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	686,972,151	744,935,427	8.645%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	659,370,534	716,241,243	8.312%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	651,510,692	724,703,846	8.410%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	790,924,226	840,851,318	9.758%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	704,605,070	763,835,933	8.864%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	1,055,134,054	1,142,347,478	13.257%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	421,352,636	437,943,396	5.082%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	140,245,223	150,040,475	1.741%
Vanke Real Estate Hong Kong	4.15	4/18/23	5,005,000	5,277,956	0.061%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	2,871,081	2,904,797	0.034%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	8,105,875	8,256,652	0.096%
Verus Securitization Trust 2020-1	2.72	1/25/60	7,983,074	8,054,519	0.093%
Volkswagen Group of America Finance	0.88	11/22/23	12,040,000	12,085,945	0.140%

Total Investments in Securities **8,625,867,658**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 2/21/23 REC CPI	(148,955,000)	2,720,067	0.032%
ZCS INFL SWAP USD REC CPI 2YR	(108,014,397)	1,148,841	0.013%
ZCS INFL SWAP USD REC CPI 2YR	(78,750,000)	1,019,891	0.012%
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	943,313	0.011%
ZCS INFL SWAP USD REC CPI 3YR	149,125,000	(1,238,334)	(0.014%)
ZCS INFL SWAP USD REC CPI 3YR	(20,000,000)	413,460	0.005%
ZCS INFL SWAP USD REC CPI 2YR	(134,000,000)	891,770	0.010%
ZCIS INFL SWAP USD REC CPI 3YR	(66,385,000)	1,194,996	0.014%
ZCS INFL SWAP USD REC CPI 3YR	(90,615,000)	1,621,284	0.019%
USD ZCIS 2/20/23 REC CPI	(117,403,000)	2,170,664	0.025%
USD ZCIS 2/26/23 REC CPI	(84,383,000)	1,839,803	0.021%
ZCS INFL SWAP USD REC CPI 2YR	(71,985,603)	837,624	0.010%
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	946,896	0.011%
ZCS INFL SWAP USD REC CPI 3YR	(147,805,000)	3,368,328	0.039%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	2,017,975	0.023%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	1,663,693	0.019%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	1,661,402	0.019%
ZCS INFL SWAP USD REC CPI 2YR	(147,897,724)	1,932,875	0.022%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	1,931,940	0.022%
USD ZCIS 2/21/23 REC CPI	(122,539,000)	2,218,691	0.026%
USD ZCIS 2/25/23 REC CPI	(91,720,000)	1,770,288	0.021%
ZCS INFL SWAP USD REC CPI 5YR	(201,300,000)	(1,493,646)	(0.017%)

Total Swap Contracts **29,581,821**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	5,617	6/30/2021	693,129,037	(7,707,743)	8.044%
TUM1 2YR US NOTE FUT JUN 21	1,329	6/30/2021	293,345,601	(22,919)	3.404%
TYM1 UST 10YR FUT JUN 21	(4,631)	6/21/2021	(606,371,563)	10,066,414	(7.037%)
USM1 UST 20YR FUT JUN 21	(561)	6/21/2021	(86,727,094)	2,135,441	(1.006%)
UXYM1 UST 10YR ULTRA FUT JUN 21	(1,288)	6/21/2021	(185,069,500)	5,533,764	(2.148%)

Total Futures Contracts **10,004,957**

**NET ASSETS** **8,617,240,710**

**NET ASSET VALUE PER SHARE**

Limited Duration Inflation Focused Bond Fund Shares **5.30**  
(\$923,798,340 / 174,309,002 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares **5.32**  
(\$110,214,162 / 20,702,972 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - Z Class Shares **5.30**  
(\$7,583,228,208 / 1,430,048,571 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.