

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Aetna	2.75	11/15/22	6,670,000	6,700,495	0.079%
Air Lease	2.5	3/1/21	9,465,000	9,452,128	0.111%
Allegro CLO III	3.42	7/25/27	21,150,000	21,062,307	0.247%
American International	2.3	7/16/19	10,025,000	10,024,158	0.118%
American Tower	2.8	6/1/20	12,295,000	12,323,721	0.145%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	12,601,393	12,763,021	0.150%
Anthem	2.5	11/21/20	7,790,000	7,802,581	0.092%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	8,480,000	8,474,570	0.099%
Atrium Hotel Portfolio Trust 2017-ATRM	3.89	12/15/36	12,725,000	12,732,770	0.149%
Atrium Hotel Portfolio Trust 2017-ATRM	4.04	12/15/36	3,860,000	3,867,197	0.045%
Avi Funding	2.85	9/16/20	5,730,000	5,758,549	0.068%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	24,600,000	25,191,197	0.296%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	8,365,000	8,491,327	0.100%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	4,740,000	4,744,082	0.056%
Axiata SPV2	3.47	11/19/20	20,600,000	20,851,814	0.245%
Baidu	3.88	9/29/23	6,505,000	6,750,214	0.079%
Banco Santander Chile	2.5	12/15/20	24,445,000	24,603,893	0.289%
Bangkok Bank PCL/Hong Kong	3.88	9/27/22	13,050,000	13,569,416	0.159%
Bank of America	3.24	10/1/21	12,050,000	12,079,149	0.142%
Barings CLO Ltd 2013-I	3.39	1/20/28	21,220,000	21,074,170	0.247%
BAT Capital	2.3	8/14/20	25,375,000	25,305,067	0.297%
Bayview Mortgage Fund IvC Trust 2017-RT3	3.5	1/28/58	17,778,939	18,115,371	0.213%
Bayview Opportunity Master Fund Ivb Trust 2017-SPL4	3.5	1/28/55	5,357,493	5,451,782	0.064%
Becton Dickinson And	3.19	12/29/20	7,763,000	7,766,587	0.091%
Becton Dickinson And	2.4	6/5/20	23,860,000	23,843,393	0.280%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,966,853	0.164%
BlueMountain CLO 2012-2	3.57	11/20/28	5,925,000	5,900,114	0.069%
BMW US Capital	2.95	4/14/22	22,000,000	22,304,590	0.262%
Bpce	2.5	7/15/19	8,470,000	8,469,475	0.099%
Braskem Finance	5.75	4/15/21	15,050,000	15,806,413	0.185%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	4,648,256	4,722,489	0.055%
Bright Food Singapore Holdings Pte	1.13	7/18/20	5,131,000	5,885,844	0.069%
Broadcom	3.13	4/15/21	4,840,000	4,869,669	0.057%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	16,025,000	15,877,250	0.186%
Bunge Ltd Finance	3.5	11/24/20	16,800,000	16,971,494	0.199%
BX Commercial Mortgage Trust 2018-IND	3.14	11/15/35	10,679,426	10,688,194	0.125%
BX Commercial Mortgage Trust 2019-IMC	3.99	4/15/34	11,895,000	11,924,786	0.140%
CAMPBELL SOUP COMPANY 4/2 144A CP	3.12	8/12/19	20,400,000	20,334,593	0.239%
Capital One Bank USA NA	8.8	7/15/19	7,490,000	7,505,939	0.088%
Capital One Financial	2.4	10/30/20	8,255,000	8,261,018	0.097%
Capital One Financial	2.5	5/12/20	4,428,000	4,432,880	0.052%
Capital One NA	2.35	1/31/20	10,925,000	10,921,799	0.128%
Celgene	3.25	8/15/22	5,669,000	5,826,473	0.068%
Celgene	3.55	8/15/22	5,220,000	5,402,924	0.063%
Cenovus Energy	5.7	10/15/19	6,513,462	6,562,313	0.077%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.58	7/23/20	12,270,000	12,378,749	0.145%
China Overseas Finance Cayman II	5.5	11/10/20	7,300,000	7,568,352	0.089%
China Overseas Finance Cayman V	3.95	11/15/22	3,155,000	3,265,156	0.038%
China Overseas Finance Cayman VII	4.25	4/26/23	5,690,000	5,959,599	0.070%
Citibank NA	2.13	10/20/20	17,075,000	17,039,979	0.200%
Citizens Bank NA/Providence RI	2.25	10/30/20	21,190,000	21,147,090	0.248%
Citizens Bank NA/Providence RI	2.2	5/26/20	10,755,000	10,741,546	0.126%
CK Hutchison International 16	1.88	10/3/21	12,400,000	12,229,128	0.143%
CLNS Trust 2017-IKPR	3.21	6/11/32	11,025,000	11,030,419	0.129%
CMHI Finance BVI	4.38	8/6/23	250,000	263,558	0.003%
CNAC HK Finbridge	4.13	3/14/21	15,655,000	15,939,394	0.187%
CNAC HK Finbridge	3	7/19/20	5,100,000	5,120,353	0.060%
CNAC HK Synbridge	5	5/5/20	4,050,000	4,091,258	0.048%
CNH Industrial Capital	4.38	11/6/20	4,045,000	4,127,732	0.048%
CNOOC Finance 2011	4.25	1/26/21	12,000,000	12,324,381	0.145%
CNOOC Finance 2012	3.88	5/2/22	4,200,000	4,333,579	0.051%
CNOOC Finance 2015 Australia Pty	2.63	5/5/20	3,600,000	3,606,858	0.042%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	5,777,970	5,761,981	0.068%
COLT 2017-2 Mortgage Loan Trust	2.57	10/25/47	2,468,029	2,463,140	0.029%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	1,094,929	1,094,514	0.013%

COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	2,272,730	2,268,338	0.027%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	802,430	800,426	0.009%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	10,504,837	10,670,015	0.125%
Columbia Pipeline	3.3	6/1/20	8,110,000	8,165,107	0.096%
Comcast	3.45	10/1/21	8,430,000	8,672,868	0.102%
Credit Suisse AG/New York NY	5.4	1/14/20	2,675,000	2,713,959	0.032%
Credit Suisse Group Funding Guernsey	2.75	3/26/20	2,700,000	2,704,280	0.032%
CSCEC Finance Cayman I	2.95	11/19/20	15,860,000	15,928,610	0.187%
CSCEC Finance Cayman II	2.9	7/5/22	5,000,000	5,024,146	0.059%
CVS Health	3.13	3/9/20	10,915,000	10,957,438	0.129%
CVS Health	3.08	3/9/20	8,285,000	8,306,458	0.097%
CVS Health	3.35	3/9/21	17,855,000	18,103,488	0.212%
CVS Health	3.17	3/9/21	9,195,000	9,227,872	0.108%
Daimler Finance North America	2.3	2/12/21	19,720,000	19,638,004	0.230%
Daimler Finance North America	2.2	5/5/20	2,710,000	2,707,767	0.032%
Danske Bank	2	9/8/21	4,655,000	4,578,239	0.054%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	2,400,861	2,394,974	0.028%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	534,935	533,755	0.006%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	491,415	490,312	0.006%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	2,964,645	2,972,052	0.035%
Deephaven Residential Mortgage Trust 2018-1	3.2	12/25/57	1,659,922	1,662,417	0.020%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	9,535,828	9,637,117	0.113%
Delta Air Lines	2.6	12/4/20	10,030,000	10,016,369	0.118%
Delta Air Lines	2.88	3/13/20	14,515,000	14,496,363	0.170%
Discover Bank	7	4/15/20	5,715,000	5,910,579	0.069%
Discover Bank	3.1	6/4/20	15,705,000	15,785,959	0.185%
Discovery Communications	2.2	9/20/19	7,700,000	7,689,128	0.090%
Dollar Tree	3.29	4/17/20	16,730,000	16,725,935	0.196%
Dominion Energy	2.96	7/1/19	4,056,000	4,056,000	0.048%
DR Horton	2.55	12/1/20	7,035,000	7,026,980	0.082%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	986,641	985,779	0.012%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	3,456,527	3,462,339	0.041%
Enel Finance International	2.88	5/25/22	9,120,000	9,143,356	0.107%
ENN Energy Holdings	6	5/13/21	10,000,000	10,564,410	0.124%
ENN Energy Holdings	3.25	7/24/22	725,000	730,500	0.009%
Equifax	2.3	6/1/21	3,990,000	3,965,585	0.047%
Equifax	3.6	8/15/21	7,405,000	7,529,959	0.088%
Equifax	3.39	8/15/21	8,030,000	7,986,253	0.094%
ERAC USA Finance	2.35	10/15/19	1,635,000	1,633,715	0.019%
Express Scripts Holding	3.27	11/30/20	21,130,000	21,136,783	0.248%
Fannie Mae Connecticut Avenue Securities	3.35	10/25/29	9,814,738	9,840,449	0.115%
Fannie Mae Connecticut Avenue Securities	3.08	10/25/30	5,655,267	5,656,592	0.066%
Fannie Mae Connecticut Avenue Securities	3.85	1/25/29	1,353,616	1,357,623	0.016%
Fannie Mae Connecticut Avenue Securities	3.05	5/25/30	8,270,880	8,273,168	0.097%
Fannie Mae Connecticut Avenue Securities	3	7/25/30	22,048,842	22,036,830	0.259%
Fannie Mae Connecticut Avenue Securities	3.55	9/25/29	2,866,649	2,875,025	0.034%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	925	974	0.000%
Federal Home Loan Mortgage	4.72	10/1/33	104	108	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	2,401	2,536	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	27,086	28,705	0.000%
Federal Home Loan Mortgage	4.72	1/1/36	5,521	5,751	0.000%
Federal Home Loan Mortgage	6	12/1/19	360	360	0.000%
Federal Home Loan Mortgage	5.09	2/1/33	536	563	0.000%
Federal Home Loan Mortgage	5.02	2/1/34	3,000	3,174	0.000%
Federal Home Loan Mortgage	4.38	7/1/38	17,112	18,036	0.000%
Federal National Mortgage Assn.	7	10/1/23	1,473	1,559	0.000%
Federal National Mortgage Assn.	4.59	10/1/32	7,595	7,992	0.000%
Federal National Mortgage Assn.	4.66	1/1/34	5,883	6,146	0.000%
Federal National Mortgage Assn.	4.68	1/1/35	1,371	1,439	0.000%
Federal National Mortgage Assn.	4.7	12/1/32	25,177	26,270	0.000%
Federal National Mortgage Assn.	4.85	12/1/35	4,414	4,661	0.000%
Federal National Mortgage Assn.	4.45	12/1/35	15,759	16,420	0.000%
Federal National Mortgage Assn.	4.34	12/1/35	5,264	5,534	0.000%
Federal National Mortgage Assn.	4.77	12/1/35	2,444	2,592	0.000%
Federal National Mortgage Assn.	4.81	2/1/33	1,101	1,140	0.000%
Federal National Mortgage Assn.	2.57	7/1/27	668	666	0.000%
Federal National Mortgage Assn.	4.5	7/1/33	341	356	0.000%
Federal National Mortgage Assn.	4.61	7/1/34	2,344	2,507	0.000%
Federal National Mortgage Assn.	4.73	8/1/38	9,138	9,559	0.000%
Federal National Mortgage Assn.	4.6	8/1/38	14,650	15,381	0.000%
Federal National Mortgage Assn.	4.6	9/1/32	5,328	5,482	0.000%
Federal National Mortgage Assn.	4.63	9/1/36	67	68	0.000%

First Niagara Financial	7.25	12/15/21	4,540,000	5,035,795	0.059%
Ford Motor Credit	3.34	3/18/21	8,410,000	8,445,936	0.099%
Ford Motor Credit	3.47	4/5/21	5,545,000	5,580,882	0.065%
Ford Motor Credit	3.16	8/4/20	6,540,000	6,564,074	0.077%
Freddie Mac REMICS	6.5	11/15/20	377	379	0.000%
Freddie Mac Stacr Trust 2018-HQA2	3.15	10/25/48	19,260,000	19,283,187	0.226%
Freddie Mac Stacr Trust 2019-HQA1	3.3	2/25/49	5,140,000	5,148,164	0.060%
Freddie Mac STACR Trust 2019-HQA2	3.1	4/25/49	2,590,000	2,590,816	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	10/25/29	12,112,612	12,182,782	0.143%
Freddie Mac Structured Agency Credit Risk debt Notes	3.15	3/25/30	8,700,817	8,710,740	0.102%
Freddie Mac Structured Agency Credit Risk debt Notes	5.25	4/25/28	12,503,962	12,738,854	0.149%
Freddie Mac Structured Agency Credit Risk debt Notes	2.95	4/25/30	1,884,578	1,883,590	0.022%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	4,833,579	4,849,425	0.057%
Freddie Mac Structured Agency Credit Risk debt Notes	2.85	7/25/30	17,681,227	17,645,669	0.207%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	8/25/29	3,888,133	3,901,015	0.046%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	4,620,128	4,668,198	0.055%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	1,230,404	1,239,665	0.015%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	3,543,660	3,565,310	0.042%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	7,866,574	7,938,164	0.093%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	8,651,327	8,805,308	0.103%
General Mills	3.14	4/16/21	14,865,000	14,879,642	0.175%
General Motors	3.37	8/7/20	8,775,000	8,791,462	0.103%
GMF Floorplan Owner Revolving Trust	2.44	7/15/22	5,390,000	5,387,636	0.063%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	3,290,000	3,288,312	0.039%
GM Financial Automobile Leasing Trust 2017-3	2.73	9/20/21	2,980,000	2,981,223	0.035%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	13,640,000	13,711,794	0.161%
GM Financial Automobile Leasing Trust 2018-1	3.11	12/20/21	5,430,000	5,457,100	0.064%
Goldman Sachs	2.3	12/13/19	32,220,000	32,217,712	0.378%
Government National Mortgage Assn.	9	10/15/19	69	69	0.000%
Government National Mortgage Assn.	8.5	10/15/24	5,643	5,659	0.000%
Government National Mortgage Assn.	8.5	10/15/24	3,978	3,989	0.000%
Government National Mortgage Assn.	9	11/15/21	432	437	0.000%
Government National Mortgage Assn.	8.5	11/15/24	869	872	0.000%
Government National Mortgage Assn.	8.5	11/20/26	8,531	9,446	0.000%
Government National Mortgage Assn.	9	12/15/19	304	304	0.000%
Government National Mortgage Assn.	9.5	12/15/21	9,263	9,291	0.000%
Government National Mortgage Assn.	9	12/15/22	2,261	2,314	0.000%
Government National Mortgage Assn.	8.5	12/20/26	7,094	7,875	0.000%
Government National Mortgage Assn.	9	2/15/20	126	126	0.000%
Government National Mortgage Assn.	9	2/15/21	2,399	2,406	0.000%
Government National Mortgage Assn.	8.5	3/20/27	693	705	0.000%
Government National Mortgage Assn.	9	4/15/20	125	125	0.000%
Government National Mortgage Assn.	8.5	4/15/22	333	333	0.000%
Government National Mortgage Assn.	8.5	4/20/27	456	501	0.000%
Government National Mortgage Assn.	8.5	5/15/25	392	393	0.000%
Government National Mortgage Assn.	8.5	6/20/25	5,406	5,856	0.000%
Government National Mortgage Assn.	8.5	6/20/27	1,994	2,200	0.000%
Government National Mortgage Assn.	8.5	7/15/24	6,719	7,086	0.000%
Government National Mortgage Assn.	9.5	8/15/21	912	938	0.000%
Government National Mortgage Assn.	8.5	8/20/24	46	46	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,420	1,424	0.000%
Government National Mortgage Assn.	8.5	9/15/24	6,993	7,013	0.000%
Government National Mortgage Assn.	8.5	9/15/24	14,981	15,530	0.000%
Government National Mortgage Assn.	8.5	9/15/24	744	746	0.000%
Government National Mortgage Assn.	8.5	9/20/26	674	731	0.000%
Government National Mortgage Association	3.5	5/20/49	20,922,644	21,513,895	0.252%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	1,250,392	1,247,473	0.015%
Halcyon Loan Advisors Funding 2014-3	4.29	10/22/25	9,730,000	9,739,566	0.114%
Hardee s Funding	4.25	6/20/48	8,416,400	8,587,169	0.101%
Hewlett Packard Enterprise	2.1	10/4/19	4,885,000	4,878,190	0.057%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	1,431,924	1,424,816	0.017%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	17,755,893	18,074,187	0.212%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	17,395,746	17,618,285	0.207%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	6,130,000	6,135,124	0.072%
Hyundai Capital America	2.6	3/19/20	2,350,000	2,347,753	0.028%
Hyundai Capital America	2	7/1/19	9,930,000	9,929,742	0.117%
Imperial Brands Finance	2.95	7/21/20	3,335,000	3,343,121	0.039%
Ing Groep	3.15	3/29/22	7,895,000	8,038,010	0.094%
International Business Machines	2.85	5/13/22	22,100,000	22,467,457	0.264%
InTown Hotel Portfolio Trust 2018-STAY	3.09	1/15/33	3,310,000	3,304,829	0.039%
InTown Hotel Portfolio Trust 2018-STAY	3.44	1/15/33	1,855,000	1,854,090	0.022%
INVISTA Finance	4.25	10/15/19	11,855,000	11,893,244	0.140%

Kansas City Southern	2.35	5/15/20	21,195,000	21,160,918	0.248%
Keysight Technologies	3.3	10/30/19	4,820,000	4,824,984	0.057%
KKR CLO 13	3.4	1/16/28	11,775,000	11,696,891	0.137%
KKR CLO 13	3.75	1/16/28	3,420,000	3,335,981	0.039%
Kraft Heinz Foods	3.12	2/10/21	20,835,000	20,787,080	0.244%
Magnetite XVI	3.4	1/18/28	28,255,000	28,164,338	0.330%
Martin Marietta Materials	2.89	12/20/19	8,630,000	8,630,017	0.101%
Martin Marietta Materials	3.17	5/22/20	4,390,000	4,391,216	0.052%
METLIFE SECURITIZATION TRUST	3	4/25/55	6,712,730	6,773,925	0.079%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	17,571,858	18,308,306	0.215%
Microchip Technology	3.92	6/1/21	11,075,000	11,271,736	0.132%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	1,786,248	1,784,478	0.021%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	8,662,398	8,688,504	0.102%
Mississippi Power	2.96	3/27/20	6,390,000	6,389,853	0.075%
MVW Owner Trust 2013-1	2.15	4/22/30	317,211	316,052	0.004%
MVW Owner Trust 2014-1	2.25	9/22/31	511,666	510,240	0.006%
MVW Owner Trust 2017-1	2.42	12/20/34	1,913,601	1,907,672	0.022%
Neuberger Berman CLO XVI-S	3.45	1/15/28	16,825,000	16,761,421	0.197%
New Orleans Hotel Trust 2019-HNLA	3.98	4/15/32	5,220,000	5,202,425	0.061%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	9,501,270	9,636,884	0.113%
NXP BV / NXP Funding	4.13	6/1/21	20,000,000	20,450,000	0.240%
Octagon Investment Partners XXIII	3.6	7/15/27	8,490,000	8,417,690	0.099%
Octagon Investment Partners XXIII	3.8	7/15/27	6,810,000	6,725,972	0.079%
Omnicom Group Inc / Omnicom Capital	4.45	8/15/20	4,320,000	4,414,668	0.052%
OZLM VIII	3.76	10/17/29	12,970,000	12,952,958	0.152%
Packaging Corp of America	2.45	12/15/20	7,905,000	7,900,621	0.093%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	4,225,000	4,244,448	0.050%
Pertamina Persero PT	5.25	5/23/21	19,350,000	20,294,564	0.238%
Perusahaan Listrik Negara PT	5.5	11/22/21	4,050,000	4,297,050	0.050%
Phillips 66	3.12	2/26/21	9,485,000	9,470,763	0.111%
PTTEP Canada International Finance	5.69	4/5/21	11,920,000	12,548,828	0.147%
Regions Bank/Birmingham AL	2.97	4/1/21	13,400,000	13,358,554	0.157%
Reliance Holding USA	4.5	10/19/20	19,785,000	20,232,873	0.237%
Royal Caribbean Cruises	2.65	11/28/20	3,545,000	3,549,431	0.042%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	9,745,000	9,775,765	0.115%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	8,465,000	8,520,850	0.100%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	3,650,000	3,678,373	0.043%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,684,540	0.196%
Santander UK	2.13	11/3/20	7,425,000	7,385,128	0.087%
Saudi Arabian Oil	2.75	4/16/22	20,500,000	20,690,809	0.243%
SBA Tower Trust	3.16	10/8/20	15,255,000	15,272,513	0.179%
Sempra Energy	3.1	1/15/21	14,115,000	14,043,366	0.165%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	9,642,284	9,814,522	0.115%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	9,562,286	9,822,006	0.115%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	11,249,548	11,503,745	0.135%
Shire Acquisitions Investments Ireland DAC	1.9	9/23/19	6,445,000	6,435,191	0.076%
Sierra Timeshare 2015-1 Receivables Funding	2.4	3/22/32	1,890,363	1,886,423	0.022%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	539,096	538,275	0.006%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	1,376,399	1,371,326	0.016%
Sky	3.13	11/26/22	20,750,000	21,261,986	0.249%
SLM Student Loan Trust 2008-5	4.28	7/25/23	2,937,275	2,972,704	0.035%
SLM Student Loan Trust 2008-9	4.08	4/25/23	2,141,421	2,165,454	0.025%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,177,682	0.049%
STACR Trust 2018-DNA2	3.2	12/25/30	24,450,856	24,494,251	0.287%
STACR Trust 2018-DNA3	3.15	9/25/48	10,710,807	10,720,148	0.126%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	7,576,824	7,691,369	0.090%
Sumitomo Mitsui Trust Bank	1.95	9/19/19	8,205,000	8,196,098	0.096%
SunTrust Bank/Atlanta GA	3.53	10/26/21	15,180,000	15,410,205	0.181%
Swire Pacific MTN Financing	4.5	10/9/23	18,880,000	20,231,430	0.237%
Synchrony Financial	2.7	2/3/20	17,970,000	17,976,290	0.211%
Syngenta Finance	3.93	4/23/21	6,000,000	6,105,918	0.072%
Syngenta Finance	3.7	4/24/20	12,555,000	12,614,649	0.148%
Tencent Holdings	2.99	1/19/23	21,760,000	21,937,343	0.257%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	4,904,514	4,912,234	0.058%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	4,934,755	4,944,597	0.058%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	2,437,518	2,446,274	0.029%
Towd Point Mortgage Trust 2016-1	3	2/25/55	3,379,338	3,389,642	0.040%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	4,198,989	4,222,520	0.050%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	5,651,637	5,618,523	0.066%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	3,685,225	3,664,022	0.043%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	5,682,398	5,704,245	0.067%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	4,879,797	4,887,605	0.057%

Towd Point Mortgage Trust 2017-4	2.75	6/25/57	17,199,809	17,276,085	0.203%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	25,604,626	25,794,845	0.303%
Towd Point Mortgage Trust 2018-1	3	1/25/58	5,096,711	5,149,668	0.060%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	7,521,780	7,646,974	0.090%
TRP Government Reserve	2.46		45,074,402	45,074,402	0.529%
Tyson Foods	2.25	8/23/21	8,115,000	8,087,823	0.095%
UBS AG/London	2.45	12/1/20	16,895,000	16,926,188	0.199%
U.S. Treasury Inflation Indexed Bonds	1.13	1/15/21	211,715,166	213,303,029	2.503%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/22	293,287,336	291,408,464	3.419%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	363,013,688	360,858,294	4.234%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	491,380,420	499,902,799	5.866%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	609,249,977	610,106,734	7.159%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/21	240,822,671	238,564,958	2.799%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	1,205,844,152	1,196,423,495	14.039%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	446,176,996	451,335,917	5.296%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	581,606,751	588,785,960	6.909%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	1,047,026,949	1,043,591,392	12.246%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	306,093,203	305,567,105	3.586%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	345,198,031	349,027,572	4.096%
Vanke Real Estate Hong Kong	3.95	12/23/19	3,500,000	3,521,455	0.041%
Verus Securitization Trust 2018-1	2.93	2/25/48	2,754,305	2,755,670	0.032%
Verus Securitization Trust 2018-1	3.03	2/25/48	1,374,626	1,375,270	0.016%
Verus Securitization Trust 2018-2	3.68	6/1/58	14,708,348	14,875,211	0.175%
Verus Securitization Trust 2018-3	4.11	10/25/58	15,848,631	16,191,996	0.190%
Verus Securitization Trust 2019-1	3.84	2/25/59	18,194,870	18,475,861	0.217%
Verus Securitization Trust 2019-2	3.21	4/25/59	12,332,296	12,427,842	0.146%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	8,927,139	9,024,562	0.106%
Volvo Financial Equipment Master Owner Trust	2.89	11/15/22	2,910,000	2,918,417	0.034%
Vulcan Materials	3.17	3/1/21	21,985,000	21,992,475	0.258%
WEA Finance LLC / Westfield UK & Europe Finance	2.7	9/17/19	13,099,000	13,098,437	0.154%
Williams	3.6	3/15/22	9,430,000	9,668,692	0.113%

Total Investments in Securities **8,516,835,287**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
CITIBANK N A	USD	1,461,577	EUR	(1,295,000)	08/23/2019	(17,729)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,462,107	EUR	(1,295,000)	08/23/2019	(17,199)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,463,661	EUR	(1,295,000)	08/23/2019	(15,645)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,467,328	EUR	(1,296,822)	08/23/2019	(14,059)	0.000%

Total Forward Currency Exchange Contracts **(64,634)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ZCS INFL SWAP USD PAY FIX 2YR 2.2425	(108,500,000)	(1,052,125)	(0.012%)
ZCS INFL SWAP USD PAY FIX 3YR 2.2075	(149,125,000)	(2,429,694)	(0.029%)
ZCS INFL SWAP USD PAY FIX 3YR 1.98125	(112,800,000)	(372,127)	(0.004%)
ZCS INFLATION SWAP USD PAY FIX 3YR 2.07	(133,000,000)	(790,286)	(0.009%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.09	84,300,000	388,454	0.005%
ZCS INFL SWAP USD PAY FIX 2YR 2.0525	(64,000,000)	286,720	0.003%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(85,950,000)	247,364	0.003%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.88	(20,276,000)	205,720	0.002%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(61,017,429)	614,201	0.007%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.895	(81,356,571)	796,237	0.009%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(83,341,000)	832,577	0.010%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(84,600,000)	427,822	0.005%
ZCS INFL SWAP USD PAY FIX 2YR 2.24375	(108,500,000)	(1,057,550)	(0.012%)
ZCS INFL SWAP USD PAY FIX 3YR 2.0525	(84,950,000)	(302,932)	(0.004%)
ZCS INFL SWAP USD PAY FIX 3YR 1.984	(195,050,000)	(659,854)	(0.008%)
ZCS INFLATION SWAP USD PAY FIX 2YR 1.85	(157,546,000)	1,752,384	0.021%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.89	(83,000,000)	760,695	0.009%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.944	(39,250,000)	317,650	0.004%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.065	(82,100,000)	437,429	0.005%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.045	(106,000,000)	553,744	0.006%
ZCS INFLATION SWAP USD PAY FIX 3YR 2.069	(121,000,000)	(715,231)	(0.008%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.01	(82,250,000)	565,304	0.007%
ZCS INFL SWAP USD PAY FIX 5YR 2.29	201,300,000	(5,146,838)	(0.060%)

Total Swap Contracts **(4,340,334)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	(5,140)	9/30/2019	(607,323,125)	(4,605,459)	(7.126%)
TUU9 US 2YR NOTE CBT SEPT 19	22,680	9/30/2019	4,880,275,324	14,229,271	57.265%
TYU9 UST 10YR NOTE FUT SEPT19	(683)	9/19/2019	(87,402,656)	(491,902)	(1.026%)
USU9 US LONG BOND FUT SEPT 19	(204)	9/19/2019	(31,741,125)	11,244	(0.372%)
UXYU9 UST 10YR ULTRA FUT SEP 19	(1,886)	9/19/2019	(260,503,750)	97,242	(3.057%)
WNU9 ULTRA US BOND FUT SEP 19	35	9/19/2019	6,214,688	180,359	0.073%

Total Futures Contracts **9,420,754**

NET ASSETS

8,522,191,962

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares 5.02
(\$7,085,912,931 / 1,411,247,833 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares 5.04
(\$1,436,279,031 / 285,178,035 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	EER	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	Moldavian 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	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan 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	Nicarguan 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 Hryvni
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	Columbian 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.