

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	8,907,250	0.092%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	9,380,000	9,520,437	0.098%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,750,000	5,886,338	0.061%
Air Lease	3.5	1/15/22	9,867,000	10,029,648	0.104%
Ally Financial	1.45	10/2/23	6,710,000	6,807,812	0.070%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	4,965,000	5,000,112	0.052%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	3,485,332	3,526,221	0.036%
Ares LVIII CLO	1.46	1/15/33	4,080,000	4,083,930	0.042%
Atrium Hotel Portfolio Trust 2017-ATRM	1	12/15/36	8,480,000	8,479,824	0.088%
Atrium Hotel Portfolio Trust 2017-ATRM	1.57	12/15/36	12,725,000	12,720,770	0.131%
Atrium Hotel Portfolio Trust 2017-ATRM	1.72	12/15/36	3,860,000	3,859,923	0.040%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	13,111,000	13,608,659	0.140%
Avolon Holdings Funding	4.25	4/15/26	4,990,000	5,388,072	0.056%
Bank of America	0.52	6/14/24	25,000,000	24,985,225	0.258%
Barings CLO Ltd 2013-I	0.99	1/20/28	11,861,136	11,865,489	0.122%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	10,105,804	10,210,872	0.105%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	2,999,404	3,075,546	0.032%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,745,548	0.142%
BLUEMOUNTAIN CLO 2012-2	1.21	11/20/28	4,763,701	4,764,467	0.049%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	2,829,396	2,966,752	0.031%
Brighthouse Financial Global Funding	0.6	6/28/23	9,000,000	8,999,901	0.093%
BX Commercial Mortgage Trust 2019-IMC	1.67	4/15/34	11,895,000	11,857,998	0.122%
Central Texas Turnpike System	1.98	8/15/42	6,275,000	6,381,491	0.066%
China Huaneng Group Hong Kong Treasury Management Holding	1.6	1/20/26	12,015,000	12,022,794	0.124%
China Merchants Finance	5	5/4/22	920,000	949,020	0.010%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	4,819,485	4,869,595	0.050%
City & County of denver CO Airport System Revenue	0.88	11/15/23	785,000	790,503	0.008%
City & County of denver CO Airport System Revenue	1.12	11/15/24	1,225,000	1,236,986	0.013%
City of Atlanta GA Water & Wastewater Revenue	0.19	11/1/21	670,000	669,765	0.007%
City of Atlanta GA Water & Wastewater Revenue	0.27	11/1/22	670,000	669,236	0.007%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	670,000	667,637	0.007%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	670,000	666,152	0.007%
Consorcio Transmuntaro	4.38	5/7/23	11,300,000	11,794,488	0.122%
DAE Funding	1.55	8/1/24	5,500,000	5,499,285	0.057%
Dallas Area Rapid Transit	0.3	12/1/21	905,000	905,473	0.009%
Dallas Area Rapid Transit	0.4	12/1/22	670,000	671,201	0.007%
Dallas Area Rapid Transit	0.54	12/1/23	485,000	485,619	0.005%
Dallas Area Rapid Transit	0.76	12/1/24	380,000	380,539	0.004%
Ecopetrol	5.88	9/18/23	19,000,000	20,562,275	0.212%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	236,351	236,541	0.002%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,808,771	1,860,201	0.019%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	3,227,119	3,283,498	0.034%
Energy Transfer	4.25	3/15/23	24,956,000	26,172,605	0.270%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	5,834,181	5,863,234	0.061%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	18,162,699	18,077,111	0.187%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	13,141,795	13,087,689	0.135%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	15,379,724	15,189,729	0.157%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	9,840,455	9,599,878	0.099%
Fannie Mae Connecticut Avenue Securities	2.74	2/25/30	8,159,089	8,209,849	0.085%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	10,746,170	10,746,169	0.111%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	5,171,230	5,084,707	0.052%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	12,239,196	12,107,682	0.125%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	14,474,991	14,568,796	0.150%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	363	390	0.000%
Federal Home Loan Mortgage	2.34	10/1/33	93	94	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	17,345	17,471	0.000%
Federal Home Loan Mortgage	2.34	2/1/33	140	139	0.000%
Federal Home Loan Mortgage	2.36	2/1/34	1,470	1,491	0.000%
Federal Home Loan Mortgage	2.5	7/1/38	15,846	16,040	0.000%
Federal National Mortgage Assn.	7	10/1/23	523	546	0.000%
Federal National Mortgage Assn.	2.22	10/1/32	6,571	6,590	0.000%
Federal National Mortgage Assn.	2.16	1/1/34	5,253	5,251	0.000%
Federal National Mortgage Assn.	2.13	1/1/35	308	307	0.000%
Federal National Mortgage Assn.	2.09	12/1/32	17,013	17,236	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	4,022	4,053	0.000%

Federal National Mortgage Assn.	2.04	12/1/35	13,031	13,284	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	4,779	4,807	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	1,566	1,573	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	547	546	0.000%
Federal National Mortgage Assn.	2.25	7/1/27	383	385	0.000%
Federal National Mortgage Assn.	2.13	7/1/33	180	179	0.000%
Federal National Mortgage Assn.	2.07	7/1/34	1,259	1,261	0.000%
Federal National Mortgage Assn.	2.35	8/1/38	8,389	8,390	0.000%
Federal National Mortgage Assn.	2.5	8/1/38	6,603	6,992	0.000%
Federal National Mortgage Assn.	2.23	9/1/32	782	784	0.000%
Flagstar Mortgage Trust	2.5	5/25/33	15,095,000	15,418,128	0.159%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.19	3/25/50	703,511	703,730	0.007%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	3,039,433	3,039,433	0.031%
Freddie Mac STACR Trust 2018-DNA2	1.04	12/25/30	12,137,000	12,148,141	0.125%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	1,374,022	1,374,022	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	2,155,019	2,156,701	0.022%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	3,608,386	3,609,528	0.037%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	1,002,022	1,002,022	0.010%
Freddie Mac Whole Loan Securities Trust	3.61	12/25/46	2,119,205	2,140,537	0.022%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	2,613,022	2,651,637	0.027%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	3,759,120	3,845,807	0.040%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	117,915	117,839	0.001%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	6,188,076	6,224,690	0.064%
Goldman Sachs	0.66	9/10/24	25,000,000	24,950,550	0.258%
Government National Mortgage Assn.	8.5	10/15/24	2,884	2,897	0.000%
Government National Mortgage Assn.	8.5	10/15/24	768	771	0.000%
Government National Mortgage Assn.	9	11/15/21	15	15	0.000%
Government National Mortgage Assn.	8.5	11/20/26	5,429	6,026	0.000%
Government National Mortgage Assn.	3	1/1/43	92,640,000	96,658,622	0.998%
Government National Mortgage Assn.	9	12/15/22	51	51	0.000%
Government National Mortgage Assn.	8.5	12/20/26	4,956	5,511	0.000%
Government National Mortgage Assn.	8.5	3/20/27	213	214	0.000%
Government National Mortgage Assn.	8.5	4/15/22	68	69	0.000%
Government National Mortgage Assn.	8.5	4/20/27	313	346	0.000%
Government National Mortgage Assn.	8.5	5/15/25	268	269	0.000%
Government National Mortgage Assn.	8.5	6/20/25	2,347	2,389	0.000%
Government National Mortgage Assn.	8.5	6/20/27	1,029	1,067	0.000%
Government National Mortgage Assn.	8.5	7/15/24	2,522	2,561	0.000%
Government National Mortgage Assn.	9.5	8/15/21	0	0	0.000%
Government National Mortgage Assn.	8.5	8/20/24	25	25	0.000%
Government National Mortgage Assn.	8.5	9/15/24	800	804	0.000%
Government National Mortgage Assn.	8.5	9/15/24	4,027	4,046	0.000%
Government National Mortgage Assn.	8.5	9/15/24	9,742	10,055	0.000%
Government National Mortgage Assn.	8.5	9/20/26	187	199	0.000%
Government National Mortgage Association	3.5	5/20/49	5,673,283	6,024,938	0.062%
Gray Oak Pipeline	2	9/15/23	1,320,000	1,346,339	0.014%
GS Mortgage-Backed Securities Trust	2.5	11/25/51	24,990,000	25,595,228	0.264%
GS Mortgage-Backed Securities Trust	1.67	7/25/44	209,271	211,030	0.002%
HCL America	1.38	3/10/26	19,900,000	19,797,333	0.204%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	5,983,149	6,022,700	0.062%
HPEFS Equipment Trust 2021-2	0.88	9/20/28	11,555,000	11,552,160	0.119%
HPHT Finance 17	2.75	9/11/22	18,800,000	19,175,436	0.198%
HPHT Finance 19	2.88	11/5/24	12,000,000	12,584,640	0.130%
Hyundai Capital America	1.15	11/10/22	6,500,000	6,534,145	0.067%
Hyundai Capital America	0.88	6/14/24	17,855,000	17,766,921	0.183%
Hyundai Capital America	1.25	9/18/23	12,140,000	12,247,038	0.126%
InTown Hotel Portfolio Trust 2018-STAY	1.02	1/15/33	3,310,000	3,318,568	0.034%
InTown Hotel Portfolio Trust 2018-STAY	1.37	1/15/33	1,855,000	1,860,648	0.019%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	2,200,574	2,244,198	0.023%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	3,484,807	3,493,111	0.036%
KKR CLO 13	0.98	1/16/28	8,470,648	8,458,394	0.087%
KKR CLO 13	1.33	1/16/28	3,420,000	3,412,476	0.035%
MAF Sukuk	4.5	11/3/25	3,045,000	3,377,072	0.035%
Magnetite XVI	0.99	1/18/28	27,356,068	27,356,061	0.282%
Magnetite XXV	1.45	1/25/32	8,400,000	8,415,546	0.087%
Martin Marietta Materials	0.65	7/15/23	5,540,000	5,551,972	0.057%
METLIFE SECURITIZATION TRUST	3	4/25/55	3,587,872	3,665,802	0.038%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	10,400,023	10,838,418	0.112%
Michigan Finance Authority	0.9	6/1/22	1,350,000	1,351,632	0.014%
Michigan Finance Authority	1.09	6/1/23	1,450,000	1,453,524	0.015%
Michigan Finance Authority	1.38	6/1/24	3,425,000	3,439,330	0.035%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	422,907	425,132	0.004%

Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	3,542,722	3,592,437	0.037%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	9,587,780	9,783,413	0.101%
New Orleans Hotel Trust 2019-HNLA	1.66	4/15/32	5,220,000	5,161,258	0.053%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	4,217,387	4,262,014	0.044%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	5,295,674	5,350,095	0.055%
New York Transportation development	1.36	12/1/21	840,000	843,084	0.009%
New York Transportation development	1.61	12/1/22	715,000	724,746	0.007%
Nissan Motor	3.04	9/15/23	7,705,000	8,024,580	0.083%
Nordstrom	2.3	4/8/24	1,895,000	1,899,738	0.020%
OBX 2019-EXP1 Trust	4	1/25/59	6,254,127	6,372,052	0.066%
OBX 2019-EXP3 Trust	0.99	10/25/59	4,000,424	4,006,236	0.041%
OBX 2019-EXP3 Trust	1.19	10/25/59	3,633,681	3,689,256	0.038%
OBX 2020-EXP1 Trust	3.5	2/25/60	4,350,348	4,459,021	0.046%
OBX 2020-EXP1 Trust	0.84	2/25/60	2,134,443	2,136,176	0.022%
OBX 2020-INV1 Trust	3.5	12/25/49	2,757,793	2,783,678	0.029%
Oklahoma Turnpike Authority	0.49	1/1/22	1,340,000	1,341,247	0.014%
OZLM VIII	1.36	10/17/29	6,340,101	6,340,195	0.065%
Park Aerospace Holdings	5.25	8/15/22	19,105,000	19,988,606	0.206%
Pertamina Persero PT	4.88	5/3/22	18,000,000	18,675,001	0.193%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	18,900,000	19,243,980	0.199%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	8,952,000	9,488,968	0.098%
POSCO	2.38	1/17/23	7,025,000	7,196,880	0.074%
POSCO	4	8/1/23	10,895,000	11,608,030	0.120%
REESE PARK CLO	1.5	10/15/32	9,245,000	9,250,899	0.095%
REI - SECURITY LENDING COLLATERAL			3,008,906	30,089,055	0.311%
SA Global Sukuk	0.95	6/17/24	17,272,000	17,268,718	0.178%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	8,070,000	8,116,809	0.084%
Santander Retail Auto Lease Trust 2019	2.39	11/20/23	9,515,000	9,709,552	0.100%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,738,530	0.173%
Saudi Arabian Oil	1.25	11/24/23	1,150,000	1,162,689	0.012%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	4,100,000	4,447,680	0.046%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	2,453,661	2,474,170	0.026%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,385,119	2,420,431	0.025%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	2,369,713	2,417,466	0.025%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	5,292,013	5,320,728	0.055%
SG Residential Mortgage Trust 2021-1	1.16	7/25/61	18,965,000	18,953,868	0.196%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	3,371,815	3,451,919	0.036%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,245,891	0.044%
STACR Trust 2018-DNA3	0.84	9/25/48	26,714	26,714	0.000%
STACR Trust 2018-DNA3	0.99	9/25/48	8,860,000	8,862,837	0.091%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	4,791,054	4,850,648	0.050%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	4,721,563	4,763,983	0.049%
State of Hawaii	0.57	10/1/23	8,660,000	8,681,331	0.090%
State of Illinois	2.84	10/1/23	20,095,000	20,539,236	0.212%
Symphony CLO XXIII	1.5	1/15/34	6,025,000	6,040,660	0.062%
Tobacco Settlement Finance Authority	0.95	6/1/22	1,330,000	1,336,339	0.014%
Tobacco Settlement Finance Authority	1.19	6/1/23	2,000,000	2,018,426	0.021%
Tobacco Settlement Finance Authority	1.5	6/1/24	2,680,000	2,716,658	0.028%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	181,118	181,107	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	301,188	301,682	0.003%
Towd Point Mortgage Trust 2016-1	3	2/25/55	1,100,722	1,109,578	0.011%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	1,255,891	1,266,927	0.013%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,226,937	1,231,409	0.013%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	1,390,661	1,401,087	0.014%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	2,444,004	2,481,404	0.026%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	2,132,982	2,162,694	0.022%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	9,742,028	10,016,636	0.103%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	14,622,418	14,975,924	0.155%
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,939,405	3,017,099	0.031%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	4,172,109	4,254,120	0.044%
TRP Government Reserve	0.03		148,219,166	148,219,166	1.530%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	549,114,787	591,842,781	6.108%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	757,079,974	824,152,528	8.506%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	701,341,774	755,257,423	7.795%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	738,218,899	799,121,958	8.247%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	699,981,263	777,526,063	8.025%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	419,441,876	464,400,802	4.793%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	552,126,346	583,701,071	6.024%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	719,340,247	775,201,513	8.001%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	1,077,211,955	1,162,883,969	12.002%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	292,958,444	318,775,407	3.290%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	211,870,310	225,277,728	2.325%

U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	213,691,100	229,751,322	2.371%
U.S. Treasury Notes	0.13	5/31/23	286,230,000	285,648,595	2.948%
U.S. Treasury Notes	0.75	5/31/26	438,170,000	435,636,830	4.496%
U.S. Treasury Notes	1.25	5/31/28	122,245,000	122,550,613	1.265%
Vanke Real Estate Hong Kong	4.15	4/18/23	5,005,000	5,239,502	0.054%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	8,105,875	8,253,901	0.085%
Verus Securitization Trust 2020-1	2.72	1/25/60	7,983,074	8,074,991	0.083%
Verus Securitization Trust 2021-3	1.05	6/25/66	18,760,000	18,759,857	0.194%
Volkswagen Group of America Finance	0.88	11/22/23	12,040,000	12,068,511	0.125%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	13,050,000	13,384,406	0.138%

Total Investments in Securities **9,768,311,381**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	13,270,934	CAD	(16,050,000)	07/23/2021	323,364	0.003%
BANK OF AMERICA	USD	14,331,221	NOK	(123,945,000)	07/23/2021	(65,661)	-0.001%
BANK OF AMERICA	USD	14,848,740	EUR	(12,245,000)	08/20/2021	314,238	0.003%
BANK OF AMERICA	USD	14,332,587	SEK	(123,620,000)	08/20/2021	(118,911)	-0.001%
JP MORGAN CHASE BANK	NOK	123,945,000	USD	(14,581,528)	07/23/2021	(184,646)	-0.002%
JP MORGAN CHASE BANK	USD	14,415,803	AUD	(19,180,000)	07/23/2021	30,055	0.000%
JP MORGAN CHASE BANK	USD	14,941,495	SEK	(124,200,000)	08/20/2021	422,194	0.004%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	17,210,000	USD	(13,730,198)	07/23/2021	153,147	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	18,000,000	USD	(14,607,295)	07/23/2021	(86,656)	-0.001%
CITIBANK N A	AUD	17,595,000	USD	(13,529,851)	07/23/2021	(332,914)	-0.003%
CITIBANK N A	AUD	17,590,000	USD	(13,646,779)	07/23/2021	(453,593)	-0.005%
CITIBANK N A	AUD	19,180,000	USD	(14,514,714)	07/23/2021	(128,966)	-0.001%
CITIBANK N A	USD	14,438,080	NZD	(20,710,000)	07/23/2021	(37,595)	0.000%
CITIBANK N A	EUR	7,599,475	USD	(9,242,671)	08/20/2021	(222,289)	-0.002%
CITIBANK N A	GBP	10,480,000	USD	(14,619,128)	08/20/2021	(120,376)	-0.001%
CITIBANK N A	USD	12,697,128	EUR	(10,440,000)	08/20/2021	305,115	0.003%
CITIBANK N A	USD	12,902,325	GBP	(9,155,000)	08/20/2021	236,669	0.002%
CITIBANK N A	USD	14,913,554	GBP	(10,565,000)	08/20/2021	297,207	0.003%
CITIBANK N A	USD	14,557,747	GBP	(10,480,000)	08/20/2021	58,995	0.001%
GOLDMAN SACHS & CO	CAD	16,845,000	USD	(13,406,127)	07/23/2021	182,771	0.002%
GOLDMAN SACHS & CO	NOK	114,190,000	USD	(13,562,644)	07/23/2021	(298,858)	-0.003%
GOLDMAN SACHS & CO	USD	14,754,286	AUD	(19,145,000)	07/23/2021	394,789	0.004%
GOLDMAN SACHS & CO	EUR	12,185,000	USD	(14,563,025)	08/20/2021	(99,741)	-0.001%
HSBC SECURITIES INC	NZD	19,100,000	USD	(13,591,178)	07/23/2021	(240,845)	-0.002%
HSBC SECURITIES INC	NZD	18,965,000	USD	(13,598,038)	07/23/2021	(342,066)	-0.004%
HSBC SECURITIES INC	USD	12,426,188	AUD	(16,040,000)	07/23/2021	395,562	0.004%
HSBC SECURITIES INC	USD	14,832,053	CAD	(18,005,000)	07/23/2021	307,380	0.003%
HSBC SECURITIES INC	USD	14,526,145	CAD	(18,000,000)	07/23/2021	5,506	0.000%
HSBC SECURITIES INC	SEK	123,620,000	USD	(14,522,020)	08/20/2021	(70,521)	-0.001%
MORGAN STANLEY & COMPANY LLC	NZD	20,710,000	USD	(14,520,672)	07/23/2021	(44,996)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	14,695,536	NOK	(122,660,000)	07/23/2021	447,914	0.005%
MORGAN STANLEY & COMPANY LLC	USD	12,579,815	NZD	(17,495,000)	07/23/2021	351,329	0.004%
MORGAN STANLEY & COMPANY LLC	USD	14,666,307	NZD	(20,570,000)	07/23/2021	288,488	0.003%
MORGAN STANLEY & COMPANY LLC	EUR	7,599,475	USD	(9,240,468)	08/20/2021	(220,085)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	7,486,050	USD	(9,104,796)	08/20/2021	(219,046)	-0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	19,720,000	USD	(27,799,777)	08/20/2021	(517,774)	-0.005%
STATE STREET GLOBAL MARKETS LLC	SEK	124,200,000	USD	(14,953,856)	08/20/2021	(434,554)	-0.004%
UBS SECURITIES LLC	NOK	113,895,000	USD	(13,575,141)	07/23/2021	(345,621)	-0.004%
UBS SECURITIES LLC	USD	12,721,103	NOK	(105,425,000)	07/23/2021	475,420	0.005%
UBS SECURITIES LLC	USD	14,523,131	EUR	(12,185,000)	08/20/2021	59,848	0.001%

Total Forward Currency Exchange Contracts **464,272**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN Aug21P 131	131.00	7/23/2021	(4,493)	(491,422)	(0.005%)
US 10YR FUT OPTN Aug21P 131.5	131.50	7/23/2021	(1,492)	(279,750)	(0.003%)

Total Options **(771,172)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 2/21/23 REC CPI	(148,955,000)	5,307,862	0.055%
ZCS INFL SWAP USD REC CPI 2YR	(108,014,397)	3,113,623	0.032%
ZCS INFL SWAP USD REC CPI 2YR	(78,750,000)	2,501,809	0.026%
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	2,319,452	0.024%
ZCS INFL SWAP USD REC CPI 3YR	149,125,000	1,345,406	0.014%
ZCS INFL SWAP USD REC CPI 3YR	(20,000,000)	769,120	0.008%
ZCS INFL SWAP USD REC CPI 2YR	(134,000,000)	3,638,636	0.038%
ZCIS INFL SWAP USD REC CPI 3YR	(66,385,000)	2,348,237	0.024%
ZCS INFL SWAP USD REC CPI 3YR	(90,615,000)	3,195,447	0.033%
USD ZCIS 2/20/23 REC CPI	(117,403,000)	4,210,541	0.043%

USD ZCIS 2/26/23 REC CPI	(84,383,000)	3,304,607	0.034%
ZCS INFL SWAP USD REC CPI 2YR	(71,985,603)	2,147,043	0.022%
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	2,342,706	0.024%
ZCS INFL SWAP USD REC CPI 3YR	(147,805,000)	5,985,216	0.062%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	4,987,950	0.051%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	2,971,767	0.031%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	2,969,476	0.031%
ZCS INFL SWAP USD REC CPI 2YR	(147,897,724)	4,920,261	0.051%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	4,917,880	0.051%
USD ZCIS 2/21/23 REC CPI	(122,539,000)	4,347,561	0.045%
USD ZCIS 2/25/23 REC CPI	(91,720,000)	3,362,363	0.035%
ZCS INFL SWAP USD REC CPI 5YR	(201,300,000)	2,124,118	0.022%

Total Swap Contracts **73,131,081**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(9,972)	9/30/2021	(1,230,840,869)	243,749	(12.703%)
TUU1 US 2YR NOTE CBT SEP 21	6,718	9/30/2021	1,480,111,856	(904,863)	15.276%
TYU1 UST 10YR FUT SEP 21	(4,800)	9/21/2021	(636,000,000)	(3,226,716)	(6.564%)
UXYU1 UST 10YR ULTRA FUT SEP 21	107	9/21/2021	15,750,735	50,944	0.163%
WNU1 ULTRA US BOND FUT SEP 21	689	9/21/2021	132,761,688	2,212,448	1.370%

Total Futures Contracts **(1,624,438)**

NET ASSETS 9,689,365,961

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares **5.39**
(\$983,899,165 / 182,462,918 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares **5.42**
(\$202,715,759 / 37,425,734 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - Z Class Shares **5.40**
(\$8,502,751,038 / 1,574,514,266 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	Moldavan 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	GYP	Guyanan 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.