

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AERCAP IRELAND CAP/GLOBA	3.75	5/15/19	13,959,000	14,013,859	0.168%
AESOP 2015-1A A 144A	2.5	7/20/21	4,740,000	4,677,175	0.056%
AHPT 2017-ATRM A 144A	3.09	12/15/36	8,480,000	8,485,303	0.102%
AHPT 2017-ATRM B 144A	3.66	12/15/36	12,725,000	12,740,904	0.153%
AHPT 2017-ATRM C 144A	3.81	12/15/36	3,860,000	3,867,236	0.046%
AIR LEASE CORP	2.5	3/1/21	9,465,000	9,214,878	0.111%
ALLEG 2015-1A AR 144A	3.18	7/25/27	21,150,000	21,021,845	0.253%
AMCAR 2014-2 D	2.57	7/8/20	10,250,000	10,248,135	0.123%
AMCAR 2016-1 A3	1.81	10/8/20	424,722	424,391	0.005%
AMCAR 2016-3 C	2.24	4/8/22	16,370,000	16,135,505	0.194%
AMERICAN INTL GROUP	2.3	7/16/19	10,025,000	9,972,409	0.120%
ANADARKO PETROLEUM	8.7	3/15/19	5,621,000	5,764,515	0.069%
ANTHEM INC	2.5	11/21/20	7,790,000	7,671,319	0.092%
ARC PROP OPER PART LP/CL	3	2/6/19	4,320,000	4,318,125	0.052%
ARIFL 2016-A A2 144A	1.82	7/15/24	1,077,049	1,076,391	0.013%
AXIATA SPV2 BHD	3.47	11/19/20	8,200,000	8,168,569	0.098%
BABSN 2013-IA AR 144A	3.15	1/20/28	21,220,000	21,117,699	0.254%
BAIDU INC	2.75	6/9/19	25,070,000	24,980,049	0.300%
BANCO SANTANDER CHILE 144A	2.5	12/15/20	24,445,000	24,047,769	0.289%
BANK OF AMERICA CORP	2.99	10/1/21	12,050,000	12,112,021	0.145%
BAT CAPITAL CORP 144A	2.3	8/14/20	25,375,000	24,862,146	0.299%
BECTON DICKINSON AND CO	3.26	12/29/20	10,350,000	10,368,858	0.125%
BECTON DICKINSON AND CO	2.4	6/5/20	23,860,000	23,497,495	0.282%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	21,630,996	21,443,137	0.258%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	6,455,725	6,412,458	0.077%
BORAL FINANCE PTY LTD 144A	3	11/1/22	1,905,000	1,832,774	0.022%
BPCE SA	2.5	7/15/19	8,470,000	8,445,437	0.101%
BRIGHT FOOD SINGAPORE	1.13	7/18/20	5,131,000	5,991,365	0.072%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	16,025,000	15,525,180	0.186%
BX 2017-IMC B 144A	3.56	10/15/32	20,140,000	20,146,326	0.242%
BX 2017-IMC D 144A	4.41	10/15/32	6,265,000	6,280,674	0.075%
CAPITAL ONE BANK	8.8	7/15/19	7,490,000	7,824,429	0.094%
CAPITAL ONE BANK USA NA	2.25	2/13/19	6,625,000	6,612,148	0.079%
CAPITAL ONE FINANCIAL CO	2.4	10/30/20	8,255,000	8,082,528	0.097%
CAPITAL ONE FINANCIAL CO	2.5	5/12/20	4,428,000	4,372,097	0.053%
CAPITAL ONE NA	2.35	1/31/20	10,925,000	10,801,231	0.130%
CAS 2016-C04 1M1	3.67	1/25/29	2,644,790	2,662,912	0.032%
CAS 2016-C05 2M1	3.57	1/25/29	2,156,177	2,162,197	0.026%
CAS 2016-C07 2M1	3.52	5/25/29	1,283,141	1,287,325	0.015%
CAS 2017-C02 2M1	3.37	9/25/29	4,610,555	4,638,462	0.056%
CAS 2017-C03 1M1	3.17	10/25/29	13,383,380	13,465,789	0.162%
CAS 2017-C07 2M1	2.87	5/25/30	13,044,583	13,047,815	0.157%
CAS 2018-C01 1M1	2.82	7/25/30	23,534,367	23,566,167	0.283%
CAS 2018-C03 1M1	2.9	10/25/30	6,057,509	6,067,967	0.073%
CENOVUS ENERGY INC	5.7	10/15/19	16,935,000	17,316,038	0.208%
CHARTER COMM OPT LLC/CAP	3.58	7/23/20	12,270,000	12,264,454	0.147%
CITIBANK NA	2.13	10/20/20	17,075,000	16,673,703	0.200%
CITIGROUP INC	2.55	4/8/19	14,064,000	14,063,241	0.169%
CITIZENS BANK NA/RI	2.25	10/30/20	21,190,000	20,638,488	0.248%
CITIZENS BANK NA/RI	2.2	5/26/20	10,755,000	10,538,771	0.127%
CK HUTCHISON INTL 16 LTD	1.88	10/3/21	12,400,000	11,769,460	0.141%
CLNS 2017-IKPR A 144A	2.93	6/11/32	11,025,000	11,028,464	0.132%
CNAC HK FINBRIDGE CO LTD	4.13	3/14/21	10,160,000	10,120,417	0.122%
CNAC HK FINBRIDGE CO LTD	3	7/19/20	5,100,000	5,014,096	0.060%
CNAC HK SYNBRIDGE CO LTD	5	5/5/20	4,050,000	4,077,628	0.049%
CNH 2016-C B	1.93	3/15/24	6,130,000	5,961,779	0.072%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	4,045,000	4,095,563	0.049%
CNOOC FINANCE 2011 LTD	4.25	1/26/21	12,000,000	12,155,196	0.146%
COLT 2017-1 A1 144A	2.61	5/27/47	4,194,315	4,162,410	0.050%
COLT 2017-2 A1A 144A	2.42	10/25/47	10,553,171	10,481,287	0.126%
COLT 2017-2 A2A 144A	2.57	10/25/47	4,507,731	4,479,118	0.054%
COLT 2017-2 A3A 144A	2.77	10/25/47	1,999,833	1,987,212	0.024%
COLT 2018-1 A1 144A	2.93	2/25/48	4,004,260	3,983,746	0.048%
COLT 2018-1 A3 144A	3.08	2/25/48	1,413,644	1,408,186	0.017%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	8,110,000	8,088,565	0.097%

COMM 2014-TSC A 144A	2.98	2/13/32	4,295,000	4,299,025	0.052%
CREDIT SUISSE	5.4	1/14/20	2,675,000	2,742,838	0.033%
CRED SUIS GP FUN LTD	2.75	3/26/20	2,700,000	2,675,084	0.032%
CSCEC FINANCE CAYMAN I	2.95	11/19/20	12,300,000	12,080,138	0.145%
CVS HEALTH CORP	3.13	3/9/20	10,915,000	10,915,175	0.131%
CVS HEALTH CORP	2.96	3/9/20	8,285,000	8,332,183	0.100%
CVS HEALTH CORP	3.35	3/9/21	17,855,000	17,783,205	0.214%
CVS HEALTH CORP	3.05	3/9/21	9,195,000	9,257,057	0.111%
DAIMLER FINANCE NA LLC 144A	2.3	2/12/21	19,720,000	19,200,615	0.231%
DAIMLER FINANCE NA LLC 144A	2.2	5/5/20	2,710,000	2,662,458	0.032%
DELL INT LLC / EMC CORP 144A	3.48	6/1/19	16,575,000	16,621,775	0.200%
DELTA AIR LINES INC	2.6	12/4/20	10,030,000	9,807,023	0.118%
DELTA AIR LINES INC	2.88	3/13/20	14,515,000	14,397,414	0.173%
DELTA AIR LINES INC	3.8	4/19/23	5,065,000	4,978,530	0.060%
DISCOVER BANK	2.6	11/13/18	4,900,000	4,899,897	0.059%
DISCOVER BANK	7	4/15/20	5,715,000	5,983,525	0.072%
DISCOVER BANK	3.1	6/4/20	15,705,000	15,595,787	0.187%
DISCOVERY COMMUNICATIONS	2.2	9/20/19	7,700,000	7,635,697	0.092%
DOLLAR TREE INC	3.04	4/17/20	16,730,000	16,759,545	0.201%
DOMINION RESOURCES INC	2.96	7/1/19	4,056,000	4,051,993	0.049%
D.R. HORTON INC	2.55	12/1/20	7,035,000	6,890,543	0.083%
DRMT 2017 3A A1 144A	2.58	10/25/47	3,911,051	3,876,526	0.047%
DRMT 2017-3A A2 144A	2.71	10/25/47	871,420	863,457	0.010%
DRMT 2017-3A A3 144A	2.81	10/25/47	800,525	792,292	0.010%
DRMT 2018-1A A1 144A	2.98	12/25/57	4,823,394	4,789,548	0.058%
DRMT 2018-1A A3 144A	3.2	12/25/57	2,700,647	2,686,392	0.032%
EFF 2018-1 A2 144A	2.87	10/20/23	9,545,000	9,520,593	0.114%
EHGVT 2014-A A 144A	2.53	2/25/27	1,348,293	1,318,856	0.016%
EHGVT 2017-A A 144A	2.69	3/25/30	4,563,318	4,449,246	0.053%
ENABLE MIDSTREAM PARTNER	2.4	5/15/19	7,480,000	7,443,782	0.089%
ENCANA CORP	6.5	5/15/19	8,825,000	9,001,103	0.108%
EQUIFAX INC	2.3	6/1/21	3,990,000	3,839,334	0.046%
EQUIFAX INC	3.6	8/15/21	7,405,000	7,365,435	0.088%
EQUIFAX INC	3.18	8/15/21	8,030,000	8,104,342	0.097%
ERAC USA FINANCE LLC 144A	2.35	10/15/19	1,635,000	1,617,118	0.019%
EXPRESS SCRIPTS HOLDING	3.06	11/30/20	21,130,000	21,238,820	0.255%
FED HOME LOAN MTG 1014-F	6.5	11/15/20	1,221	1,240	0.000%
FED NATL MTG ASSN	7	10/1/23	1,955	2,051	0.000%
FED NATL MTG ASSN ARM	2.52	7/1/27	787	782	0.000%
FHL-15YR GOLD	6	12/1/19	1,138	1,138	0.000%
FHL ARM	3.47	10/1/33	372	387	0.000%
FHL ARM	3.96	2/1/33	564	587	0.000%
FHL ARM	3.77	2/1/34	3,107	3,264	0.000%
FHLMC ARM	3.65	11/1/35	5,227	5,527	0.000%
FHLMC ARM	3.71	11/1/36	29,904	31,583	0.000%
FHLMC ARM	4.38	7/1/38	17,530	18,463	0.000%
FHLMC_ARM	3.47	1/1/36	5,692	5,885	0.000%
FIRST NIAGARA FIN GRP	7.25	12/15/21	4,540,000	4,993,310	0.060%
FNARM	3.47	10/1/32	7,901	8,302	0.000%
FNMA ARM	3.54	1/1/34	11,587	12,195	0.000%
FNMA ARM	3.47	1/1/35	3,048	3,206	0.000%
FNMA ARM	3.47	12/1/32	31,892	33,337	0.000%
FNMA ARM	3.64	12/1/35	7,338	7,745	0.000%
FNMA ARM	3.58	12/1/35	18,756	19,566	0.000%
FNMA ARM	3.09	12/1/35	5,418	5,669	0.000%
FNMA ARM	3.65	12/1/35	6,120	6,494	0.000%
FNMA ARM	3.66	2/1/33	1,302	1,348	0.000%
FNMA ARM	4.25	7/1/33	354	368	0.000%
FNMA ARM	3.84	7/1/34	2,608	2,775	0.000%
FNMA ARM	4.2	8/1/38	9,358	9,777	0.000%
FNMA ARM	4.6	8/1/38	33,305	35,053	0.000%
FNMA ARM	4.6	9/1/32	7,370	7,573	0.000%
FNMA ARM	4.13	9/1/36	285	287	0.000%
FNW 2001-W4 AF6	5.61	1/25/32	1,148	1,177	0.000%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	5,545,000	5,470,220	0.066%
FORD MOTOR CREDIT CO LLC	2.02	5/3/19	6,980,000	6,937,310	0.083%
FWLS 2017-SC01 M1 144A	3.6	12/25/46	3,764,420	3,715,212	0.045%
GATX CORP	2.5	3/15/19	2,465,000	2,459,313	0.030%
GENERAL MILLS INC	2.88	4/16/21	26,060,000	26,181,909	0.314%
GENERAL MOTORS CO	3.14	8/7/20	10,485,000	10,514,777	0.126%
GENERAL MOTORS FINL CO	3.1	1/15/19	7,225,000	7,230,737	0.087%
GFMT 2018-1 A23 144A	3.5	11/25/57	9,489,702	9,295,949	0.112%

GFORT 2016-1 B 144A	2.41	5/17/21	1,645,000	1,638,556	0.020%
GFORT 2016-1 C 144A	2.85	5/17/21	635,000	631,911	0.008%
GFORT 2017-2 B 144A	2.44	7/15/22	5,390,000	5,301,500	0.064%
GFORT 2017-2 C 144A	2.63	7/15/22	3,290,000	3,235,716	0.039%
GMALT 2016-3 B	1.97	5/20/20	6,945,000	6,901,922	0.083%
GMALT 2017-3 C	2.73	9/20/21	2,980,000	2,944,037	0.035%
GMALT 2018-1 C	3.11	12/20/21	5,430,000	5,380,727	0.065%
GMALT 2018-1 D	3.37	10/20/22	13,640,000	13,519,197	0.162%
GOLDMAN SACHS GROUP INC	3.12	10/31/22	19,790,000	19,871,040	0.239%
GOLDMAN SACHS GROUP INC	2.3	12/13/19	32,220,000	31,937,334	0.384%
GOVT NATL MORTG ASSN	9	10/15/19	359	360	0.000%
GOVT NATL MORTG ASSN	9	12/15/19	1,286	1,289	0.000%
GOVT NATL MORTG ASSN	9	12/15/22	4,458	4,631	0.000%
GOVT NATL MTG ASSN	8.5	10/15/24	6,557	6,575	0.000%
GOVT NATL MTG ASSN	8.5	10/15/24	5,050	5,064	0.000%
GOVT NATL MTG ASSN	9	11/15/21	646	660	0.000%
GOVT NATL MTG ASSN	8.5	11/15/24	1,168	1,172	0.000%
GOVT NATL MTG ASSN	8.5	7/15/24	7,557	7,976	0.000%
GOVT NATL MTG ASSN	8.5	9/15/24	1,625	1,630	0.000%
GOVT NATL MTG ASSN	8.5	9/15/24	7,962	7,984	0.000%
GOVT NATL MTG ASSN	8.5	9/15/24	24,274	24,342	0.000%
GOVT NATL MTG ASSN	8.5	9/15/24	16,981	17,596	0.000%
GOVT NATL MTG ASSN 30 YR	9.5	12/15/21	12,219	12,257	0.000%
GOVT NATL MTG ASSN I	9	2/15/20	861	864	0.000%
GOVT NATL MTG ASSN I	9	2/15/21	3,592	3,603	0.000%
GOVT NATL MTG ASSN I	9	4/15/20	353	356	0.000%
GOVT NATL MTG ASSN I	8.5	4/15/22	420	421	0.000%
GOVT NATL MTG ASSN I	8.5	5/15/25	434	435	0.000%
GOVT NATL MTG ASSN I	9.5	8/15/21	1,762	1,835	0.000%
GOVT NATL MTG ASSN I	8.5	9/15/24	837	839	0.000%
GOVT NATL MTG ASSN II	8.5	11/20/26	9,235	10,046	0.000%
GOVT NATL MTG ASSN II	8.5	12/20/26	7,973	8,696	0.000%
GOVT NATL MTG ASSN II	8.5	3/20/27	758	772	0.000%
GOVT NATL MTG ASSN II	8.5	4/20/27	499	540	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/25	5,951	6,364	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/27	2,143	2,326	0.000%
GOVT NATL MTG ASSN II	8.5	8/20/24	54	55	0.000%
GOVT NATL MTG ASSN II	8.5	9/20/26	1,140	1,234	0.000%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	1,527,490	1,491,408	0.018%
HART 2016-B D	2.68	9/15/23	6,130,000	6,000,789	0.072%
HGVT 2014-AA A 144A	1.77	11/25/26	1,986,052	1,951,807	0.023%
HLA 2014-3A B1R 144A	4.05	10/22/25	9,730,000	9,729,070	0.117%
HNGRY 2018-1A A1 144A	4.25	6/20/48	8,480,000	8,469,570	0.102%
HOF 2018-1 A1 144A	3.77	6/25/48	22,176,451	22,176,717	0.266%
HP ENTERPRISE CO 144A	2.1	10/4/19	4,885,000	4,840,674	0.058%
HP ENTERPRISE CO WI	2.85	10/5/18	7,070,000	7,070,021	0.085%
HYUNDAI CAPITAL AMERICA 144A	2.4	10/30/18	24,325,000	24,317,216	0.292%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	5,650,000	5,642,005	0.068%
HYUNDAI CAPITAL AMERICA 144A	2.6	3/19/20	2,350,000	2,314,459	0.028%
HYUNDAI CAPITAL AMERICA 144A	2	7/1/19	9,930,000	9,821,584	0.118%
IHPT 2018-STAY A 144A	2.86	1/15/33	3,310,000	3,308,028	0.040%
IHPT 2018-STAY B 144A	3.21	1/15/33	1,855,000	1,854,423	0.022%
IMPERIAL TOBACCO FINANCE 144A	2.95	7/21/20	3,335,000	3,301,226	0.040%
INTESA SANPAOLO SPA	3.88	1/15/19	13,838,000	13,847,894	0.166%
INTESA SANPAOLO SPA 144A	3.38	1/12/23	9,955,000	9,212,914	0.111%
INTL LEASE FINANCE CORP	6.25	5/15/19	14,035,000	14,305,061	0.172%
INVISTA FINANCE LLC 144A	4.25	10/15/19	11,855,000	11,865,195	0.143%
KANSAS CITY SOUTHERN	2.35	5/15/20	21,195,000	20,786,996	0.250%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	4,820,000	4,813,695	0.058%
KINDER MORGAN ENER PART	9	2/1/19	1,860,000	1,896,341	0.023%
KKR 12 A1R 144A	3.39	7/15/27	20,295,000	20,299,917	0.244%
KKR 13 A1R 144A	3.14	1/16/28	11,775,000	11,710,137	0.141%
KKR 13 B1R 144A	3.49	1/16/28	3,420,000	3,348,579	0.040%
KRAFT HEINZ FOODS CO	2.91	2/10/21	20,835,000	20,862,190	0.251%
LYONDELLBASELL IND NV	5	4/15/19	3,257,000	3,271,627	0.039%
MAGNE 2015-16A AR 144A	3.13	1/18/28	28,255,000	28,163,911	0.338%
MAPLE ESCROW SUB 144A	3.55	5/25/21	21,805,000	21,754,085	0.261%
MARTIN MARIETTA MATERIAL	2.84	12/20/19	8,630,000	8,650,729	0.104%
MARTIN MARIETTA MATERIAL	2.96	5/22/20	4,390,000	4,404,307	0.053%
MCMLT 2016-1 A1 144A	2.5	4/25/57	2,239,027	2,186,661	0.026%
MCMLT 2017-2 A1 144A	2.75	7/25/59	10,294,207	10,071,122	0.121%
MDPK 2014-14A A2R 144A	3.47	7/20/26	13,915,000	13,914,665	0.167%

MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	11,075,000	11,057,601	0.133%
MISSISSIPPI POWER CO	3.03	3/27/20	6,390,000	6,390,652	0.077%
MORGAN STANLEY	3.28	7/22/22	20,040,000	20,191,563	0.243%
MST 2017-1A A 144A	3	4/25/55	7,462,187	7,248,944	0.087%
MST 2018-1A A 144A	3.75	3/25/57	19,272,888	19,180,870	0.230%
MVWOT 2013-1A A 144A	2.15	4/22/30	437,705	431,749	0.005%
MVWOT 2014-1A A 144A	2.25	9/22/31	667,012	651,804	0.008%
MVWOT 2017-1A A 144A	2.42	12/20/34	2,713,692	2,625,288	0.032%
NEUB 2017-16SA A 144A	3.19	1/15/28	16,825,000	16,762,369	0.201%
OCT23 2015-1A A2R 144A	3.34	7/15/27	8,490,000	8,486,860	0.102%
OCT23 2015-1A BR 144A	3.54	7/15/27	6,810,000	6,791,672	0.082%
OMNICOM GROUP INC	4.45	8/15/20	4,320,000	4,405,825	0.053%
ONEOK PARTNERS LP	8.63	3/1/19	13,198,000	13,491,484	0.162%
ORIGIN ENERGY FINANCE 144A	3.5	10/9/18	6,365,000	6,365,000	0.076%
OZLM 2014-8A A2AR 144A	3.94	10/17/26	11,320,000	11,318,407	0.136%
PACKAGING CORP OF AMERIC	2.45	12/15/20	7,905,000	7,747,880	0.093%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20	4,225,000	4,198,547	0.050%
PERUSAHAAN LISTRIK NEGAR	5.5	11/22/21	4,050,000	4,250,475	0.051%
PHILLIPS 66	2.91	2/26/21	9,485,000	9,476,976	0.114%
QVC INC	3.13	4/1/19	17,905,000	17,892,019	0.215%
REGIONS BANK	2.72	4/1/21	13,400,000	13,391,625	0.161%
RELIANCE HOLDINGS USA	4.5	10/19/20	1,885,000	1,908,789	0.023%
RELX CAPITAL INC	3.5	3/16/23	7,710,000	7,613,625	0.091%
ROPER INDUSTRIES INC	2.05	10/1/18	8,885,000	8,884,831	0.107%
ROYAL CARIBBEAN CRUISES	2.65	11/28/20	3,545,000	3,491,825	0.042%
SANTANDER UK PLC	2.13	11/3/20	7,425,000	7,226,634	0.087%
SBA TOWER TRUST 144A	3.16	10/8/20	15,255,000	15,026,339	0.180%
SBA TOWER TRUST 144A	3.45	3/15/23	11,875,000	11,699,771	0.141%
SBERBANK (SB CAP SA)	3.08	3/7/19	3,950,000	4,620,082	0.055%
SDART 2015-2 E 144A	4.02	9/15/22	9,745,000	9,785,876	0.118%
SDART 2015-3 E 144A	4.5	6/17/23	8,465,000	8,555,769	0.103%
SDART 2016-1 D	4.02	4/15/22	12,170,000	12,290,848	0.148%
SDART 2018-4 B	3.27	1/17/23	3,650,000	3,638,998	0.044%
SEMPRA ENERGY	2.84	1/15/21	14,115,000	14,114,605	0.170%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	11,291,225	11,136,005	0.134%
SEMT 2018-CH2 A3 144A	4	6/25/48	11,595,325	11,601,704	0.139%
SEMT 2018-CH3 A2 144A	4	8/25/48	14,924,370	14,931,845	0.179%
SHIRE ACQ INV IRELAND DA	1.9	9/23/19	6,445,000	6,375,961	0.077%
SLMA 2008-4 A4	3.99	7/25/22	6,607,957	6,743,768	0.081%
SLMA 2008-5 A4	4.04	7/25/23	5,730,368	5,879,594	0.071%
SLMA 2008-9 A	3.84	4/25/23	4,107,173	4,193,823	0.050%
SMB 2015-C A2A 144A	2.75	7/15/27	2,721,183	2,695,280	0.032%
SRFC 2015-1A A 144A	2.4	3/22/32	2,605,214	2,587,027	0.031%
SRFC 2015-3A A 144A	2.58	9/20/32	733,862	722,827	0.009%
SRFC 2016-2A A 144A	2.33	7/20/33	1,947,762	1,909,844	0.023%
STACR 2015-DNA3 M2	5.07	4/25/28	16,882,261	17,477,634	0.210%
STACR 2017-DNA2 M1	3.42	10/25/29	14,935,509	15,100,969	0.181%
STACR 2017-DNA3 M1	2.97	3/25/30	9,616,114	9,653,326	0.116%
STACR 2017-HQA1 M1	3.42	8/25/29	6,325,079	6,367,727	0.076%
STACR 2017-HQA3 M1	2.77	4/25/30	3,918,228	3,918,226	0.047%
STACR 2017-SPI1 M1 144A	3.99	9/25/47	1,427,458	1,428,744	0.017%
STACR 2018-DNA1 M1	2.67	7/25/30	18,912,968	18,884,593	0.227%
STACR 2018-DNA2 M1 144A	3.02	12/25/30	27,360,000	27,444,047	0.330%
STACR 2018-DNA3 M 144A	2.88	9/25/48	11,310,000	11,331,973	0.136%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	5,652,641	5,649,336	0.068%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	5,580,000	5,599,202	0.067%
STATE GRID OVERSEAS INV 144A	2.75	5/7/19	20,045,000	19,982,225	0.240%
SUMITOMO MITSUI TR BK LT 144A	1.95	9/19/19	8,205,000	8,124,255	0.098%
SYNCT 2018-1 C	3.36	3/15/24	9,340,000	9,265,803	0.111%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	12,555,000	12,540,637	0.151%
TENCENT HOLDINGS LTD 144A	3.38	5/2/19	1,479,000	1,482,577	0.018%
TIME WARNER CABLE INC	8.75	2/14/19	1,840,000	1,878,049	0.023%
TIME WARNER CABLE INC	8.25	4/1/19	13,400,000	13,743,067	0.165%
TIPS	0.13	1/15/22	487,594,119	475,480,453	5.711%
TIPS	0.13	1/15/23	69,917,700	67,689,074	0.813%
TIPS	0.63	1/15/24	895,278,745	883,248,437	10.609%
TIPS	0.25	1/15/25	147,786,497	141,828,854	1.704%
TIPS	0.13	4/15/21	710,613,507	696,179,170	8.362%
TIPS	0.13	4/15/22	1,774,087,519	1,723,914,107	20.707%
TIPS	0.63	4/15/23	922,765,894	911,087,138	10.943%
TIPS	0.13	7/15/22	1,178,584,483	1,150,040,640	13.814%
TPMT 2015-4 A1B 144A	2.75	4/25/55	6,445,656	6,351,257	0.076%

TPMT 2015-5 A1B 144A	2.75	5/25/55	6,170,047	6,070,262	0.073%
TPMT 2016-1 A1B 144A	2.75	2/25/55	3,206,820	3,157,309	0.038%
TPMT 2016-1 A3B 144A	3	2/25/55	4,199,878	4,129,237	0.050%
TPMT 2016-2 A1A 144A	2.75	8/25/55	4,937,673	4,838,774	0.058%
TPMT 2016-3 A1 144A	2.25	4/25/56	6,904,851	6,737,419	0.081%
TPMT 2016-4 A1 144A	2.25	7/25/56	4,535,520	4,407,316	0.053%
TPMT 2017-1 A1 144A	2.75	10/25/56	6,634,597	6,496,638	0.078%
TPMT 2017-2 A1 144A	2.75	4/25/57	5,774,617	5,667,063	0.068%
TPMT 2017-4 A1 144A	2.75	6/25/57	19,447,147	18,902,398	0.227%
TPMT 2017-6 A1 144A	2.75	10/25/57	29,076,809	28,353,974	0.341%
TPMT 2018-1 A1 144A	3	1/25/58	5,935,956	5,824,355	0.070%
TPMT 2018-5 A1A 144A	3.25	7/25/58	8,480,000	8,368,064	0.101%
TRP Government Reserve	2.09		20,189,741	20,189,741	0.243%
TYSON FOODS INC	2.25	8/23/21	8,115,000	7,809,422	0.094%
UBS AG LONDON 144A	2.45	12/1/20	16,895,000	16,523,547	0.198%
UNIVERSAL HEALTH SVCS 144A	3.75	8/1/19	4,290,000	4,290,000	0.052%
VERUS 2018-1 A1 144A	2.93	2/25/48	4,060,652	4,006,044	0.048%
VERUS 2018-1 A2 144A	3.03	2/25/48	2,026,601	2,026,136	0.024%
VERUS 2018-2 A1 144A	3.68	6/1/58	20,424,360	20,422,626	0.245%
VMOT 2017-A A 144A	2.56	11/15/22	2,910,000	2,917,840	0.035%
VULCAN MATERIALS CO	2.97	3/1/21	21,985,000	22,059,529	0.265%
WEA FINANCE LLC/WESTFIEL 144A	2.7	9/17/19	13,099,000	13,000,613	0.156%
XEROX CORPORATION	2.75	3/15/19	11,050,000	11,024,010	0.132%

Total Investments in Securities **8,293,317,701**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
UBS SECURITIES LLC	USD	1,243,276	EUR	(1,068,000)	11/16/2018	(1,582)	0.000%
UBS SECURITIES LLC	USD	1,243,031	EUR	(1,068,000)	11/16/2018	(1,827)	0.000%
BNP PARIBAS SECURITIES CORP	USD	739,863	EUR	(649,000)	11/16/2018	(16,610)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,229,003	EUR	(1,068,000)	11/16/2018	(15,855)	0.000%
CITIBANK N A	USD	1,229,460	EUR	(1,068,000)	11/16/2018	(15,398)	0.000%
CITIBANK N A	USD	1,224,911	EUR	(1,068,000)	11/16/2018	(19,948)	0.000%
CITIBANK N A	USD	1,228,618	EUR	(1,068,000)	11/16/2018	(16,241)	0.000%
BANK OF AMERICA	USD	1,225,984	EUR	(1,068,000)	11/16/2018	(18,874)	0.000%
STATE STREET BANK & TRUST	USD	1,226,774	EUR	(1,068,000)	11/16/2018	(18,084)	0.000%

Total Forward Currency Exchange Contracts **(124,419)**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(211,600,000)	(429,813)	(0.005%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(211,600,000)	(661,250)	(0.008%)

Total Options **(1,091,063)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ZCS INFL SWAP USD PAY FIX 2YR 2.2425	(108,500,000)	191,611	0.002%
ZCS INFL SWAP USD PAY FIX 3YR 2.2075	(149,125,000)	265,144	0.003%
ZCS INFL SWAP USD PAY FIX 3YR 1.98125	(112,800,000)	1,257,269	0.015%
ZCS INFLATION SWAP USD PAY FIX 3YR 2.07	(133,000,000)	1,157,765	0.014%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.09	(84,300,000)	855,055	0.010%
ZCS INFL SWAP USD PAY FIX 2YR 2.0525	(64,000,000)	655,488	0.008%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(85,950,000)	755,071	0.009%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.88	(20,276,000)	246,698	0.003%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(61,017,429)	737,640	0.009%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.895	(81,356,571)	974,489	0.012%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(83,341,000)	1,014,927	0.012%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(84,600,000)	863,681	0.010%
ZCS INFL SWAP USD PAY FIX 2YR 2.24375	(108,500,000)	186,186	0.002%
ZCS INFL SWAP USD PAY FIX 3YR 2.0525	(84,950,000)	898,346	0.011%
ZCS INFL SWAP USD PAY FIX 3YR 1.984	(195,050,000)	2,158,423	0.026%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.85	(157,546,000)	1,977,360	0.024%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.89	(83,000,000)	1,108,216	0.013%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.944	(39,250,000)	491,960	0.006%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.065	(82,100,000)	885,366	0.011%
ZCS INFLATION SWAP USD PAY FIX 2YR	(148,700,000)	223,199	0.003%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.045	(106,000,000)	1,145,966	0.014%
ZCS INFLATION SWAP USD PAY FIX 3YR 2.069	(121,000,000)	1,056,814	0.013%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.01	(82,250,000)	940,118	0.011%
ZCS INFL SWAP USD PAY FIX 5YR 2.29	201,300,000	536,263	0.006%

Total Swap Contracts **20,583,054**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(14,822)	12/31/2018	(1,667,127,572)	3,334,282	(20.025%)
TUZ8 2YR US NOTE FUT DEC 18	8,032	12/31/2018	1,692,618,540	(5,646,347)	20.331%
TYZ8 UST 10YR FUT DEC 18	(2,872)	12/19/2018	(341,139,750)	3,074,404	(4.098%)
USZ8 UST 30YR FUT DEC 18	317	12/19/2018	44,538,500	(231,897)	0.535%

Total Futures Contracts

768,813

NET ASSETS

8,325,403,995

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares

4.97

(\$7,170,462,786 / 1,446,677,424 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares

4.99

(\$1,154,941,209 / 231,118,333 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	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.