

**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	8,835,500	0.097%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	9,380,000	9,431,065	0.103%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,750,000	5,843,524	0.064%
Air Lease	3.5	1/15/22	9,867,000	9,951,836	0.109%
Ally Financial	1.45	10/2/23	6,710,000	6,809,818	0.074%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	4,965,000	4,998,056	0.055%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	2,401,468	2,424,370	0.027%
Ares LVIII CLO	1.35	1/15/33	4,080,000	4,082,089	0.045%
Atrium Hotel Portfolio Trust 2017-ATRM	1.01	12/15/36	8,480,000	8,482,489	0.093%
Atrium Hotel Portfolio Trust 2017-ATRM	1.58	12/15/36	12,725,000	12,717,058	0.139%
Atrium Hotel Portfolio Trust 2017-ATRM	1.73	12/15/36	3,860,000	3,855,265	0.042%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	13,111,000	13,535,104	0.148%
Avolon Holdings Funding	4.25	4/15/26	4,990,000	5,364,250	0.059%
Bank of America	0.52	6/14/24	25,000,000	25,000,400	0.273%
Bank of Montreal	0.63	7/9/24	18,550,000	18,469,308	0.202%
Barings CLO Ltd 2013-I	0.93	1/20/28	11,408,540	11,408,058	0.125%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	8,924,375	9,010,937	0.099%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	13,587,652	13,914,707	0.152%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	2,732,613	2,782,224	0.030%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,636,691	0.149%
BLUEMOUNTAIN CLO 2012-2	1.18	11/20/28	4,071,301	4,070,869	0.045%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	2,644,449	2,758,108	0.030%
Brighthouse Financial Global Funding	0.6	6/28/23	9,000,000	8,987,715	0.098%
BX Commercial Mortgage Trust 2019-IMC	1.68	4/15/34	11,895,000	11,857,974	0.130%
California State University	0.56	11/1/24	4,220,000	4,201,996	0.046%
Central Texas Turnpike System	1.98	8/15/42	6,275,000	6,345,863	0.069%
China Huaneng Group Hong Kong Treasury Management Holding	1.6	1/20/26	12,015,000	12,008,444	0.131%
China Merchants Finance	5	5/4/22	920,000	940,650	0.010%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	3,580,636	3,609,804	0.039%
City & County of denver CO Airport System Revenue	0.88	11/15/23	785,000	792,120	0.009%
City & County of denver CO Airport System Revenue	1.12	11/15/24	1,225,000	1,240,494	0.014%
City of Atlanta GA Water & Wastewater Revenue	0.19	11/1/21	670,000	669,985	0.007%
City of Atlanta GA Water & Wastewater Revenue	0.27	11/1/22	670,000	669,952	0.007%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	670,000	668,917	0.007%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	670,000	667,408	0.007%
Consortio Transmuntaro	4.38	5/7/23	11,300,000	11,845,847	0.130%
CSMC 2021-RPL6 Trust	2	10/25/60	12,448,654	12,625,365	0.138%
DAE Funding	1.55	8/1/24	5,500,000	5,456,605	0.060%
Dallas Area Rapid Transit	0.3	12/1/21	905,000	905,296	0.010%
Dallas Area Rapid Transit	0.4	12/1/22	670,000	671,533	0.007%
Dallas Area Rapid Transit	0.54	12/1/23	485,000	486,098	0.005%
Dallas Area Rapid Transit	0.76	12/1/24	380,000	380,797	0.004%
Ecopetrol	5.88	9/18/23	19,000,000	20,486,750	0.224%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,658,212	1,699,618	0.019%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	2,507,336	2,543,260	0.028%
Energy Transfer	4.25	3/15/23	24,956,000	25,954,240	0.284%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	3,086,896	3,095,259	0.034%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	18,162,699	18,088,437	0.198%
Fannie Mae Connecticut Avenue Securities	0.94	10/25/30	12,935,192	12,888,504	0.141%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	15,160,756	14,976,310	0.164%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	9,633,919	9,397,060	0.103%
Fannie Mae Connecticut Avenue Securities	2.74	2/25/30	8,159,089	8,218,933	0.090%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	10,567,515	10,567,514	0.116%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	5,091,091	5,016,517	0.055%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	12,049,524	11,941,149	0.131%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	14,230,806	14,317,847	0.157%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	310	332	0.000%
Federal Home Loan Mortgage	2.34	10/1/33	92	92	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	17,105	17,219	0.000%
Federal Home Loan Mortgage	2.34	2/1/33	137	137	0.000%
Federal Home Loan Mortgage	2.36	2/1/34	1,440	1,459	0.000%
Federal Home Loan Mortgage	1.88	7/1/38	15,662	15,845	0.000%
Federal National Mortgage Assn.	7	10/1/23	430	447	0.000%
Federal National Mortgage Assn.	2.22	10/1/32	6,421	6,435	0.000%
Federal National Mortgage Assn.	2.16	1/1/34	5,163	5,159	0.000%

Federal National Mortgage Assn.	2.13	1/1/35	303	303	0.000%
Federal National Mortgage Assn.	2	1/1/50	37,670,000	37,703,844	0.412%
Federal National Mortgage Assn.	2.09	12/1/32	15,337	15,520	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	3,965	3,994	0.000%
Federal National Mortgage Assn.	1.93	12/1/35	12,842	13,086	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	4,711	4,736	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	1,543	1,550	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	521	519	0.000%
Federal National Mortgage Assn.	2.15	7/1/27	363	366	0.000%
Federal National Mortgage Assn.	2.13	7/1/33	176	176	0.000%
Federal National Mortgage Assn.	2.01	7/1/34	1,231	1,233	0.000%
Federal National Mortgage Assn.	2.16	8/1/38	8,290	8,283	0.000%
Federal National Mortgage Assn.	2.1	8/1/38	6,511	6,893	0.000%
Federal National Mortgage Assn.	1.98	9/1/32	767	768	0.000%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	14,652,617	14,982,301	0.164%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	3,039,433	3,042,482	0.033%
Freddie Mac STACR Trust 2018-DNA2	1.04	12/25/30	12,137,000	12,139,119	0.133%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	1,374,022	1,374,988	0.015%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	1,943,455	1,944,090	0.021%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	1,312,102	1,312,555	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	839,753	840,697	0.009%
Freddie Mac Whole Loan Securities Trust	3.63	12/25/46	1,812,853	1,836,966	0.020%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	1,859,369	1,880,610	0.021%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	2,714,780	2,761,687	0.030%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	6,188,076	6,219,541	0.068%
Goldman Sachs	0.66	9/10/24	25,000,000	24,996,050	0.273%
Government National Mortgage Assn.	8.5	10/15/24	2,503	2,513	0.000%
Government National Mortgage Assn.	8.5	11/20/26	5,204	5,754	0.000%
Government National Mortgage Assn.	2	1/1/50	9,265,000	9,398,546	0.103%
Government National Mortgage Assn.	9	12/15/22	30	30	0.000%
Government National Mortgage Assn.	8.5	12/20/26	4,745	5,256	0.000%
Government National Mortgage Assn.	8.5	3/20/27	191	192	0.000%
Government National Mortgage Assn.	8.5	4/15/22	32	32	0.000%
Government National Mortgage Assn.	8.5	4/20/27	294	324	0.000%
Government National Mortgage Assn.	8.5	5/15/25	251	252	0.000%
Government National Mortgage Assn.	8.5	6/20/25	2,215	2,252	0.000%
Government National Mortgage Assn.	8.5	6/20/27	982	1,013	0.000%
Government National Mortgage Assn.	8.5	7/15/24	2,293	2,326	0.000%
Government National Mortgage Assn.	8.5	8/20/24	22	22	0.000%
Government National Mortgage Assn.	8.5	9/15/24	715	718	0.000%
Government National Mortgage Assn.	8.5	9/15/24	3,622	3,638	0.000%
Government National Mortgage Assn.	8.5	9/15/24	9,014	9,251	0.000%
Government National Mortgage Assn.	8.5	9/20/26	110	112	0.000%
Government National Mortgage Association	3.5	5/20/49	4,747,101	5,053,700	0.055%
Gray Oak Pipeline	2	9/15/23	1,320,000	1,344,636	0.015%
GS Mortgage-Backed Securities Trust	1.66	7/25/44	189,007	190,387	0.002%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	24,299,249	24,815,608	0.271%
HCL America	1.38	3/10/26	19,900,000	19,684,720	0.215%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	3,772,451	3,832,784	0.042%
HPEFS Equipment Trust 2021-2	0.88	9/20/28	11,555,000	11,527,002	0.126%
HPHT Finance 17	2.75	9/11/22	18,800,000	19,131,444	0.209%
HPHT Finance 19	2.88	11/5/24	12,000,000	12,575,640	0.138%
Hyundai Capital America	1.15	11/10/22	6,500,000	6,532,487	0.071%
Hyundai Capital America	0.88	6/14/24	17,855,000	17,767,725	0.194%
Hyundai Capital America	1.25	9/18/23	12,140,000	12,231,596	0.134%
InTown Hotel Portfolio Trust 2018-STAY	1.03	1/15/33	3,310,000	3,312,961	0.036%
InTown Hotel Portfolio Trust 2018-STAY	1.38	1/15/33	1,855,000	1,857,220	0.020%
Jde Peet S	0.8	9/24/24	3,395,000	3,383,335	0.037%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	1,774,388	1,804,031	0.020%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	215,515	215,253	0.002%
KKR CLO 13	0.93	1/16/28	7,300,556	7,301,328	0.080%
KKR CLO 13	1.28	1/16/28	3,420,000	3,409,740	0.037%
Madison Park Funding XXXVII	1.21	7/15/33	6,780,000	6,772,228	0.074%
MAF Sukuk	4.5	11/3/25	13,510,000	14,928,523	0.163%
Magnetite XVI	0.93	1/18/28	27,166,201	27,167,459	0.297%
Magnetite XXV	1.33	1/25/32	8,400,000	8,408,512	0.092%
Martin Marietta Materials	0.65	7/15/23	5,540,000	5,551,568	0.061%
METLIFE SECURITIZATION TRUST	3	4/25/55	3,253,361	3,337,489	0.036%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	9,295,545	9,666,069	0.106%
Michigan Finance Authority	0.9	6/1/22	1,350,000	1,351,441	0.015%
Michigan Finance Authority	1.09	6/1/23	1,450,000	1,455,724	0.016%
Michigan Finance Authority	1.38	6/1/24	3,425,000	3,454,222	0.038%

Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	228,119	228,823	0.003%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	2,822,617	2,857,527	0.031%
Mitsubishi Ufj Financial	0	7/19/25	23,360,000	23,288,659	0.255%
Mondelez International Holdings Netherlands BV	0.75	9/24/24	11,610,000	11,574,520	0.127%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	8,307,126	8,462,317	0.093%
Navient Private Education Refi Loan Trust 2021-E	0.97	12/16/69	7,175,960	7,150,104	0.078%
New Orleans Hotel Trust 2019-HNLA	1.67	4/15/32	5,220,000	5,161,481	0.056%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	3,497,259	3,533,816	0.039%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	4,222,209	4,257,599	0.047%
New York Transportation development	1.36	12/1/21	840,000	841,206	0.009%
New York Transportation development	1.61	12/1/22	715,000	723,163	0.008%
Nissan Motor	3.04	9/15/23	7,705,000	8,012,576	0.088%
Nordstrom	2.3	4/8/24	1,895,000	1,896,489	0.021%
OBX 2019-EXP1 Trust	4	1/25/59	4,076,310	4,121,481	0.045%
OBX 2019-EXP3 Trust	0.99	10/25/59	3,089,045	3,090,075	0.034%
OBX 2019-EXP3 Trust	1.19	10/25/59	2,805,854	2,842,544	0.031%
OBX 2020-EXP1 Trust	3.5	2/25/60	3,835,087	3,918,256	0.043%
OBX 2020-EXP1 Trust	0.84	2/25/60	1,581,191	1,580,858	0.017%
OBX 2020-INV1 Trust	3.5	12/25/49	2,212,873	2,244,377	0.025%
Oklahoma Turnpike Authority	0.49	1/1/22	1,340,000	1,341,068	0.015%
OZLM VIII	1.3	10/17/29	6,340,101	6,340,265	0.069%
Park Aerospace Holdings	5.25	8/15/22	19,105,000	19,773,675	0.216%
Perrigo Finance Unlimited	3.9	12/15/24	22,385,000	23,635,381	0.258%
Pertamina Persero PT	4.88	5/3/22	18,000,000	18,429,715	0.202%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	18,900,000	19,006,974	0.208%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	8,952,000	9,414,102	0.103%
POSCO	2.38	1/17/23	7,025,000	7,169,101	0.078%
POSCO	4	8/1/23	10,895,000	11,515,302	0.126%
REESE PARK CLO	1.45	10/15/32	9,245,000	9,245,610	0.101%
REI - SECURITY LENDING COLLATERAL			35,365,466	353,654,665	3.867%
SA Global Sukuk	0.95	6/17/24	24,247,000	24,039,931	0.263%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	8,070,000	8,122,150	0.089%
Santander Retail Auto Lease Trust 2019	2.39	11/20/23	9,515,000	9,670,067	0.106%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,610,723	0.182%
Saudi Arabian Oil	1.25	11/24/23	1,150,000	1,158,366	0.013%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	4,100,000	4,403,814	0.048%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	1,889,479	1,914,373	0.021%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,719,729	1,738,532	0.019%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	1,649,727	1,672,841	0.018%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	5,292,013	5,312,691	0.058%
SG Residential Mortgage Trust 2021-1	1.16	7/25/61	18,068,826	18,040,816	0.197%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	2,924,195	2,979,285	0.033%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,230,077	0.046%
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	8,880,135	0.097%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	3,528,553	3,568,533	0.039%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	4,721,563	4,754,615	0.052%
State of Illinois	2.84	10/1/23	20,095,000	20,535,898	0.225%
Symphony CLO XXIII	1.45	1/15/34	6,025,000	6,033,310	0.066%
Tobacco Settlement Finance Authority	0.95	6/1/22	1,330,000	1,334,130	0.015%
Tobacco Settlement Finance Authority	1.19	6/1/23	2,000,000	2,014,054	0.022%
Tobacco Settlement Finance Authority	1.5	6/1/24	2,680,000	2,705,705	0.030%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	57,302	57,278	0.001%
Towd Point Mortgage Trust 2016-1	3	2/25/55	840,593	846,081	0.009%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	915,667	920,120	0.010%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	751,712	753,439	0.008%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	989,514	995,826	0.011%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	1,976,082	2,002,764	0.022%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	1,741,335	1,762,351	0.019%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	8,477,451	8,662,400	0.095%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	12,700,108	12,945,707	0.142%
Towd Point Mortgage Trust 2018-1	3	1/25/58	2,562,873	2,615,127	0.029%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	3,539,594	3,597,871	0.039%
TRP Government Reserve	0.05		315,936,843	315,936,843	3.455%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	674,929,067	721,857,728	7.893%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	773,946,801	837,313,695	9.155%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	716,967,590	764,802,772	8.363%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	577,546,300	620,411,065	6.784%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	715,576,401	789,817,452	8.636%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	276,021,419	304,744,898	3.332%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	147,028,108	153,805,185	1.682%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	525,189,261	560,721,597	6.131%

U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	1,101,206,956	1,181,044,460	12.914%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	735,495,336	796,173,701	8.706%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	216,591,299	228,131,554	2.494%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	361,021,500	385,334,042	4.213%
U.S. Treasury Notes	0.75	8/31/26	184,080,000	182,124,150	1.991%
Vanke Real Estate Hong Kong	4.15	4/18/23	5,005,000	5,191,511	0.057%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	8,105,875	8,212,084	0.090%
Verus Securitization Trust 2020-1	2.72	1/25/60	7,983,074	8,068,074	0.088%
Verus Securitization Trust 2021-3	1.05	6/25/66	17,309,885	17,363,233	0.190%
Volkswagen Group of America Finance	0.88	11/22/23	12,040,000	12,102,042	0.132%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	11,985,096	12,202,625	0.133%
YMCA of Greater New York	2.3	8/1/26	2,240,000	2,244,715	0.025%

**Total Investments in Securities** **9,468,063,407**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	18,286,480	CAD	(23,190,000)	10/22/2021	(21,814)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	11,745,000	USD	(9,135,475)	10/22/2021	137,096	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	23,190,000	USD	(18,386,230)	10/22/2021	(77,936)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	9,301,674	CAD	(11,745,000)	10/22/2021	29,103	0.000%
CITIBANK N A	AUD	12,805,000	USD	(9,130,061)	10/22/2021	128,186	0.001%
CITIBANK N A	AUD	24,895,000	USD	(18,326,006)	10/22/2021	(326,470)	-0.004%
CITIBANK N A	NZD	13,405,000	USD	(9,149,811)	10/22/2021	103,208	0.001%
CITIBANK N A	NZD	25,735,000	USD	(18,386,144)	10/22/2021	(622,142)	-0.007%
CITIBANK N A	USD	9,290,139	AUD	(12,805,000)	10/22/2021	31,892	0.000%
CITIBANK N A	USD	18,146,652	GBP	(13,255,000)	11/19/2021	286,317	0.003%
GOLDMAN SACHS & CO	USD	9,314,062	NZD	(13,405,000)	10/22/2021	61,043	0.001%
GOLDMAN SACHS & CO	GBP	6,710,000	USD	(9,138,550)	11/19/2021	(97,219)	-0.001%
GOLDMAN SACHS & CO	GBP	13,255,000	USD	(18,421,004)	11/19/2021	(560,669)	-0.006%
HSBC SECURITIES INC	USD	18,048,377	AUD	(24,895,000)	10/22/2021	48,841	0.001%
MORGAN STANLEY & COMPANY LLC	USD	18,052,176	NZD	(25,735,000)	10/22/2021	288,174	0.003%
MORGAN STANLEY & COMPANY LLC	EUR	7,830,000	USD	(9,161,235)	11/19/2021	(82,574)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	9,209,152	EUR	(7,830,000)	11/19/2021	130,492	0.001%
MORGAN STANLEY & COMPANY LLC	USD	9,198,762	GBP	(6,710,000)	11/19/2021	157,431	0.002%
UBS SECURITIES LLC	EUR	15,500,000	USD	(18,378,288)	11/19/2021	(406,483)	-0.004%
UBS SECURITIES LLC	USD	18,174,773	EUR	(15,500,000)	11/19/2021	202,968	0.002%

**Total Forward Currency Exchange Contracts** **(590,556)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 2/21/23 REC CPI	(148,955,000)	7,482,159	0.082%
ZCS INFL SWAP USD REC CPI 3YR	(20,000,000)	1,036,680	0.011%
ZCS INFL SWAP USD REC CPI 2YR	(134,000,000)	4,510,306	0.049%
ZCIS INFL SWAP USD REC CPI 3YR	(66,385,000)	3,316,528	0.036%
ZCS INFL SWAP USD REC CPI 3YR	(90,615,000)	4,517,158	0.049%
USD ZCIS 2/20/23 REC CPI	(117,403,000)	5,923,334	0.065%
USD ZCIS 2/26/23 REC CPI	(84,383,000)	4,540,987	0.050%
ZCS INFL SWAP USD REC CPI 3YR	(147,805,000)	8,018,421	0.088%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	5,431,132	0.059%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	3,989,553	0.044%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	3,987,262	0.044%
ZCS INFL SWAP USD REC CPI 2YR	(147,897,724)	5,367,208	0.059%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	5,364,611	0.059%
USD ZCIS 2/21/23 REC CPI	(122,539,000)	6,136,386	0.067%
USD ZCIS 2/25/23 REC CPI	(91,720,000)	4,706,153	0.051%
ZCS INFL SWAP USD REC CPI 5YR	(201,300,000)	5,456,035	0.060%
USD ZCIS 8/2/24 REC CPI	158,669,000	1,100,052	0.012%
USD ZCIS 8/3/24 REC CPI	61,134,000	421,397	0.005%
ZCS INFL SWAP USD CPI	153,500,000	936,197	0.010%
CDX IG CDSI S37 5Y 12/20/2026	183,610,000	4,384,607	0.048%
USD ZCIS 8/3/24 REC CPI	63,468,000	472,456	0.005%
USD ZCIS 8/3/24 REC CPI	30,566,000	227,533	0.002%

**Total Swap Contracts** **87,326,153**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TU21 2YR US NOTE FUT DEC 21	3,235	12/31/2021	711,876,916	(810,581)	7.784%
TYZ1 UST 10YR FUT DEC 21	724	12/21/2021	95,285,191	89,327	1.042%

**Total Futures Contracts** **(721,253)**

**NET ASSETS** **9,145,566,723**

**NET ASSET VALUE PER SHARE**

Limited Duration Inflation Focused Bond Fund Shares **5.47**  
(\$1,004,110,575 / 183,617,496 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares **5.50**

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	EES	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	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 Hryvnai
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.