

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	13,959,000	0.173%
AESOP 2015-1A A 144A	2.5	7/20/21	4,740,000	4,695,005	0.058%
AESOP 2017-2A A 144A	2.97	3/20/24	8,365,000	8,187,757	0.101%
AHPT 2017-ATRM A 144A	3.39	12/15/36	8,480,000	8,405,414	0.104%
AHPT 2017-ATRM B 144A	3.96	12/15/36	12,725,000	12,614,630	0.156%
AHPT 2017-ATRM C 144A	4.11	12/15/36	3,860,000	3,820,515	0.047%
AIR LEASE CORP	2.5	3/1/21	9,465,000	9,217,689	0.114%
ALBEMARLE CORP 4/A 144A CP	2.85	1/7/19	20,600,000	20,588,704	0.255%
ALLEG 2015-1A AR 144A	3.33	7/25/27	21,150,000	21,077,827	0.261%
AMCAR 2016-1 A3	1.81	10/8/20	4,044	4,043	0.000%
AMCAR 2016-3 C	2.24	4/8/22	16,370,000	16,115,309	0.200%
AMERICAN INTL GROUP	2.3	7/16/19	10,025,000	10,005,672	0.124%
AMERICAN TOWER CORP	2.8	6/1/20	12,295,000	12,204,029	0.151%
ANADARKO PETROLEUM	8.7	3/15/19	5,621,000	5,677,452	0.070%
ANTHEM INC	2.5	11/21/20	7,790,000	7,671,499	0.095%
ARC PROP OPER PART LP/CL	3	2/6/19	4,320,000	4,318,415	0.053%
AVI FUNDING CO LTD	2.85	9/16/20	5,730,000	5,675,737	0.070%
AXIATA SPV2 BHD	3.47	11/19/20	8,200,000	8,195,900	0.101%
BABSN 2013-IA AR 144A	3.27	1/20/28	21,220,000	20,981,848	0.260%
BAIDU INC	2.75	6/9/19	25,070,000	25,028,660	0.310%
BANCO SANTANDER CHILE 144A	2.5	12/15/20	24,445,000	23,924,322	0.296%
BANGKOK BANK PCL/HK	3.88	9/27/22	10,966,000	11,093,271	0.137%
BANK OF AMERICA CORP	3.05	10/1/21	12,050,000	11,959,962	0.148%
BAT CAPITAL CORP	2.3	8/14/20	25,375,000	24,717,153	0.306%
BECTON DICKINSON AND CO	3.68	12/29/20	10,350,000	10,247,266	0.127%
BECTON DICKINSON AND CO	2.4	6/5/20	23,860,000	23,516,201	0.291%
BLUEM 2012-2A AR2 144A	3.69	11/20/28	5,925,000	5,888,064	0.073%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	19,882,591	19,680,441	0.244%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	5,947,696	5,894,482	0.073%
BORAL FINANCE PTY LTD 144A	3	11/1/22	1,905,000	1,839,401	0.023%
BPCE SA	2.5	7/15/19	8,470,000	8,444,158	0.105%
BRASKEM FINANCE LTD	5.75	4/15/21	6,000,000	6,192,060	0.077%
BRIGHT FOOD SINGAPORE	1.13	7/18/20	5,131,000	5,885,979	0.073%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	16,025,000	15,564,602	0.193%
BX 2017-IMC B 144A	3.86	10/15/32	20,140,000	20,111,117	0.249%
BX 2017-IMC D 144A	4.71	10/15/32	6,265,000	6,171,440	0.076%
BX 2018-IND A 144A	3.21	11/15/35	13,130,407	13,048,328	0.162%
CAPITAL ONE BANK	8.8	7/15/19	7,490,000	7,704,791	0.095%
CAPITAL ONE BANK USA NA	2.25	2/13/19	6,625,000	6,623,278	0.082%
CAPITAL ONE FINANCIAL CO	2.4	10/30/20	8,255,000	8,077,567	0.100%
CAPITAL ONE FINANCIAL CO	2.5	5/12/20	4,428,000	4,368,138	0.054%
CAPITAL ONE NA	2.35	1/31/20	10,925,000	10,781,435	0.134%
CAS 2016-C04 1M1	3.96	1/25/29	2,152,120	2,160,079	0.027%
CAS 2016-C05 2M1	3.86	1/25/29	1,281,019	1,282,837	0.016%
CAS 2016-C07 2M1	3.81	5/25/29	803,633	804,512	0.010%
CAS 2017-C02 2M1	3.66	9/25/29	3,961,865	3,970,744	0.049%
CAS 2017-C03 1M1	3.46	10/25/29	12,079,413	12,088,782	0.150%
CAS 2017-C07 2M1	3.16	5/25/30	11,503,672	11,482,809	0.142%
CAS 2018-C01 1M1	3.11	7/25/30	23,046,873	22,964,905	0.284%
CAS 2018-C03 1M1	3.19	10/25/30	5,925,492	5,910,388	0.073%
CENOVUS ENERGY INC	5.7	10/15/19	6,513,462	6,627,447	0.082%
CHARTER COMM OPT LLC/CAP	3.58	7/23/20	12,270,000	12,267,791	0.152%
CHINA OVRSEA FIN KY II	5.5	11/10/20	3,700,000	3,800,995	0.047%
CIGNA CORPORATION 4/2 144A CP	3.1	2/20/19	20,385,000	20,301,656	0.251%
CITIBANK NA	2.13	10/20/20	17,075,000	16,713,795	0.207%
CITIGROUP INC	2.55	4/8/19	14,064,000	14,045,421	0.174%
CITIZENS BANK NA/RI	2.25	10/30/20	21,190,000	20,755,838	0.257%
CITIZENS BANK NA/RI	2.2	5/26/20	10,755,000	10,597,482	0.131%
CK HUTCHISON INTL 16 LTD	1.88	10/3/21	12,400,000	11,881,060	0.147%
CLNS 2017-IKPR A 144A	3.2	6/11/32	11,025,000	10,956,049	0.136%
CNAC HK FINBRIDGE CO LTD	4.13	3/14/21	15,655,000	15,672,095	0.194%
CNAC HK FINBRIDGE CO LTD	3	7/19/20	5,100,000	5,045,491	0.062%
CNAC HK SYNBRIDGE CO LTD	5	5/5/20	4,050,000	4,063,737	0.050%
CNH 2016-C B	1.93	3/15/24	6,130,000	6,006,070	0.074%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	4,045,000	4,070,281	0.050%

CNH INDUSTRIAL CAP LLC 4/2 144A CP	3.5	5/9/19	19,000,000	18,769,129	0.232%
CNOOC FINANCE 2011 LTD	4.25	1/26/21	12,000,000	12,179,640	0.151%
CNOOC FINANCE 2012 LTD	3.88	5/2/22	4,200,000	4,236,200	0.052%
COLT 2017-1 A1 144A	2.61	5/27/47	3,621,420	3,598,687	0.045%
COLT 2017-2 A1A 144A	2.42	10/25/47	8,650,170	8,594,255	0.106%
COLT 2017-2 A2A 144A	2.57	10/25/47	3,694,874	3,672,520	0.045%
COLT 2017-2 A3A 144A	2.77	10/25/47	1,639,213	1,629,321	0.020%
COLT 2018-1 A1 144A	2.93	2/25/48	3,452,322	3,412,542	0.042%
COLT 2018-1 A3 144A	3.08	2/25/48	1,218,791	1,206,408	0.015%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	8,110,000	8,091,006	0.100%
COMCAST CORP	3.45	10/1/21	8,430,000	8,504,791	0.105%
COMM 2014-TSC A 144A	3.24	2/13/32	4,295,000	4,282,135	0.053%
CREDIT SUISSE	5.4	1/14/20	2,675,000	2,717,375	0.034%
CRED SUIS GP FUN LTD	2.75	3/26/20	2,700,000	2,677,984	0.033%
CSCEC FINANCE CAYMAN I	2.95	11/19/20	15,860,000	15,681,115	0.194%
CVS HEALTH CORP	3.13	3/9/20	10,915,000	10,900,232	0.135%
CVS HEALTH CORP	3.4	3/9/20	8,285,000	8,265,936	0.102%
CVS HEALTH CORP	3.35	3/9/21	17,855,000	17,776,634	0.220%
CVS HEALTH CORP	3.49	3/9/21	9,195,000	9,153,402	0.113%
DAIMLER FINANCE NA LLC 144A	2.3	2/12/21	19,720,000	19,232,265	0.238%
DAIMLER FINANCE NA LLC 144A	2.2	5/5/20	2,710,000	2,664,030	0.033%
DELL INT LLC / EMC CORP 144A	3.48	6/1/19	16,575,000	16,559,867	0.205%
DELTA AIR LINES INC	2.6	12/4/20	10,030,000	9,843,602	0.122%
DELTA AIR LINES INC	2.88	3/13/20	14,515,000	14,471,557	0.179%
DELTA AIR LINES INC	3.8	4/19/23	5,065,000	4,976,570	0.062%
DIGITAL REALTY TRUST LP	3.4	10/1/20	6,240,000	6,214,672	0.077%
DISCOVER BANK	7	4/15/20	5,715,000	5,949,081	0.074%
DISCOVER BANK	3.1	6/4/20	15,705,000	15,557,075	0.193%
DISCOVERY COMMUNICATIONS	2.2	9/20/19	7,700,000	7,643,236	0.095%
DOLLAR TREE INC	3.15	4/17/20	16,730,000	16,639,625	0.206%
DOMINION RESOURCES INC	2.96	7/1/19	4,056,000	4,048,144	0.050%
D.R. HORTON INC	2.55	12/1/20	7,035,000	6,888,313	0.085%
DRMT 2017 3A A1 144A	2.58	10/25/47	3,166,094	3,125,687	0.039%
DRMT 2017-3A A2 144A	2.71	10/25/47	705,436	697,606	0.009%
DRMT 2017-3A A3 144A	2.81	10/25/47	648,045	641,625	0.008%
DRMT 2018-1A A1 144A	2.98	12/25/57	3,922,925	3,884,973	0.048%
DRMT 2018-1A A3 144A	3.2	12/25/57	2,196,469	2,167,405	0.027%
EHGVT 2014-A A 144A	2.53	2/25/27	1,214,631	1,199,157	0.015%
EHGVT 2017-A A 144A	2.69	3/25/30	4,104,601	4,055,465	0.050%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.53	1/17/19	5,950,000	5,941,647	0.074%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.53	1/7/19	14,451,000	14,442,907	0.179%
ENABLE MIDSTREAM PARTNER	2.4	5/15/19	7,480,000	7,434,252	0.092%
ENBRIDGE ENERGY PARTNERS 4/2 144A CP	3.22	1/8/19	20,600,000	20,587,622	0.255%
ENCANA CORP	6.5	5/15/19	8,825,000	8,914,018	0.110%
EQUIFAX INC	2.3	6/1/21	3,990,000	3,834,689	0.047%
EQUIFAX INC	3.6	8/15/21	7,405,000	7,360,837	0.091%
EQUIFAX INC	3.49	8/15/21	8,030,000	7,940,771	0.098%
ERAC USA FINANCE LLC 144A	2.35	10/15/19	1,635,000	1,624,546	0.020%
EXPRESS SCRIPTS HOLDING	3.46	11/30/20	21,130,000	21,130,359	0.262%
FED HOME LOAN MTG 1014-F	6.5	11/15/20	782	791	0.000%
FED NATL MTG ASSN	7	10/1/23	1,793	1,883	0.000%
FED NATL MTG ASSN ARM	2.6	7/1/27	749	744	0.000%
FHL-15YR GOLD	6	12/1/19	882	882	0.000%
FHL ARM	4.63	10/1/33	367	381	0.000%
FHL ARM	3.96	2/1/33	554	578	0.000%
FHL ARM	3.77	2/1/34	3,073	3,233	0.000%
FHLMC ARM	4.78	11/1/35	2,447	2,578	0.000%
FHLMC ARM	4.85	11/1/36	27,578	29,208	0.000%
FHLMC ARM	4.38	7/1/38	17,400	18,311	0.000%
FHLMC_ARM	3.47	1/1/36	5,635	5,837	0.000%
FIRST NIAGARA FIN GRP	7.25	12/15/21	4,540,000	4,976,181	0.062%
FNARM	4.59	10/1/32	7,797	8,190	0.000%
FNMA ARM	4.66	1/1/34	6,057	6,311	0.000%
FNMA ARM	3.81	1/1/35	2,938	3,087	0.000%
FNMA ARM	4.7	12/1/32	29,782	31,163	0.000%
FNMA ARM	4.82	12/1/35	7,266	7,646	0.000%
FNMA ARM	4.46	12/1/35	17,417	18,140	0.000%
FNMA ARM	4.34	12/1/35	5,363	5,622	0.000%
FNMA ARM	4.77	12/1/35	6,051	6,430	0.000%
FNMA ARM	3.66	2/1/33	1,285	1,332	0.000%
FNMA ARM	4.25	7/1/33	350	363	0.000%
FNMA ARM	4.31	7/1/34	2,574	2,734	0.000%

FNMA ARM	4.2	8/1/38	9,285	9,700	0.000%
FNMA ARM	4.6	8/1/38	24,042	25,143	0.000%
FNMA ARM	4.6	9/1/32	6,718	6,899	0.000%
FNMA ARM	4.13	9/1/36	237	238	0.000%
FNW 2001-W4 AF6	5.61	1/25/32	1,109	1,149	0.000%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	5,545,000	5,381,145	0.067%
FORD MOTOR CREDIT CO LLC	2.02	5/3/19	6,980,000	6,935,482	0.086%
FWLS 2017-SC01 M1 144A	3.6	12/25/46	3,699,125	3,676,196	0.046%
GE CAPITAL INTL FUNDING	2.34	11/15/20	21,160,000	20,423,907	0.253%
GENERAL MILLS INC	2.98	4/16/21	14,865,000	14,572,397	0.180%
GENERAL MOTORS CO	3.39	8/7/20	8,775,000	8,738,803	0.108%
GENERAL MOTORS FINL CO	3.1	1/15/19	7,225,000	7,224,689	0.089%
GFMT 2018-1 A23 144A	3.5	11/25/57	8,882,317	8,751,759	0.108%
GFORT 2016-1 B 144A	2.41	5/17/21	1,645,000	1,639,889	0.020%
GFORT 2016-1 C 144A	2.85	5/17/21	635,000	633,896	0.008%
GFORT 2017-2 B 144A	2.44	7/15/22	5,390,000	5,324,937	0.066%
GFORT 2017-2 C 144A	2.63	7/15/22	3,290,000	3,255,295	0.040%
GMALT 2016-3 B	1.97	5/20/20	6,945,000	6,915,863	0.086%
GMALT 2017-3 C	2.73	9/20/21	2,980,000	2,957,640	0.037%
GMALT 2018-1 C	3.11	12/20/21	5,430,000	5,412,521	0.067%
GMALT 2018-1 D	3.37	10/20/22	13,640,000	13,605,472	0.168%
GOLDMAN SACHS GROUP INC	3.31	10/31/22	19,790,000	19,281,832	0.239%
GOLDMAN SACHS GROUP INC	2.3	12/13/19	32,220,000	31,920,612	0.395%
GOVT NATL MORTG ASSN	9	10/15/19	251	251	0.000%
GOVT NATL MORTG ASSN	9	12/15/19	966	968	0.000%
GOVT NATL MORTG ASSN	9	12/15/22	3,688	3,814	0.000%
GOVT NATL MTG ASSN	8.5	10/15/24	6,259	6,271	0.000%
GOVT NATL MTG ASSN	8.5	10/15/24	4,700	4,709	0.000%
GOVT NATL MTG ASSN	9	11/15/21	529	535	0.000%
GOVT NATL MTG ASSN	8.5	11/15/24	1,071	1,073	0.000%
GOVT NATL MTG ASSN	8.5	7/15/24	7,284	7,662	0.000%
GOVT NATL MTG ASSN	8.5	9/15/24	1,558	1,561	0.000%
GOVT NATL MTG ASSN	8.5	9/15/24	7,646	7,661	0.000%
GOVT NATL MTG ASSN	8.5	9/15/24	16,429	16,968	0.000%
GOVT NATL MTG ASSN 30 YR	9.5	12/15/21	11,258	11,282	0.000%
GOVT NATL MTG ASSN I	9	2/15/20	615	616	0.000%
GOVT NATL MTG ASSN I	9	2/15/21	3,204	3,210	0.000%
GOVT NATL MTG ASSN I	9	4/15/20	257	259	0.000%
GOVT NATL MTG ASSN I	8.5	4/15/22	391	392	0.000%
GOVT NATL MTG ASSN I	8.5	5/15/25	420	421	0.000%
GOVT NATL MTG ASSN I	9.5	8/15/21	1,479	1,527	0.000%
GOVT NATL MTG ASSN I	8.5	9/15/24	806	808	0.000%
GOVT NATL MTG ASSN II	8.5	11/20/26	9,015	9,854	0.000%
GOVT NATL MTG ASSN II	8.5	12/20/26	7,471	8,192	0.000%
GOVT NATL MTG ASSN II	8.5	3/20/27	737	749	0.000%
GOVT NATL MTG ASSN II	8.5	4/20/27	485	527	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/25	5,774	6,191	0.000%
GOVT NATL MTG ASSN II	8.5	6/20/27	2,095	2,283	0.000%
GOVT NATL MTG ASSN II	8.5	8/20/24	51	52	0.000%
GOVT NATL MTG ASSN II	8.5	9/20/26	1,105	1,202	0.000%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	1,452,706	1,422,868	0.018%
HARRIS CORP CP	2.98	1/7/19	19,100,000	19,089,527	0.236%
HART 2016-B D	2.68	9/15/23	6,130,000	6,073,445	0.075%
HGVT 2014-AA A 144A	1.77	11/25/26	1,784,533	1,755,996	0.022%
HLA 2014-3A B1R 144A	4.17	10/22/25	9,730,000	9,666,795	0.120%
HNGRY 2018-1A AI 144A	4.25	6/20/48	8,458,800	8,553,369	0.106%
HOF 2018-1 A1 144A	3.77	6/25/48	20,605,814	20,578,639	0.255%
HP ENTERPRISE CO 144A	2.1	10/4/19	4,885,000	4,832,017	0.060%
HUMANA INC 4/2 144A CP	3.15	2/11/19	7,500,000	7,473,575	0.093%
HUMANA INC 4/2 144A CP	3.19	2/12/19	5,400,000	5,380,502	0.067%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	5,650,000	5,646,650	0.070%
HYUNDAI CAPITAL AMERICA 144A	2.6	3/19/20	2,350,000	2,319,140	0.029%
HYUNDAI CAPITAL AMERICA 144A	2	7/1/19	9,930,000	9,860,172	0.122%
IHPT 2018-STAY A 144A	3.16	1/15/33	3,310,000	3,282,793	0.041%
IHPT 2018-STAY B 144A	3.51	1/15/33	1,855,000	1,839,815	0.023%
IMPERIAL TOBACCO FINANCE 144A	2.95	7/21/20	3,335,000	3,287,303	0.041%
INTESA SANPAOLO SPA	3.88	1/15/19	13,838,000	13,836,243	0.171%
INTL LEASE FINANCE CORP	6.25	5/15/19	14,035,000	14,164,978	0.175%
INVISTA FINANCE LLC 144A	4.25	10/15/19	11,855,000	11,891,573	0.147%
KANSAS CITY SOUTHERN	2.35	5/15/20	21,195,000	20,938,837	0.259%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	4,820,000	4,822,193	0.060%
KINDER MORGAN ENER PART	9	2/1/19	1,860,000	1,868,584	0.023%

KKR 13 A1R 144A	3.24	1/16/28	11,775,000	11,586,340	0.143%
KKR 13 B1R 144A	3.59	1/16/28	3,420,000	3,270,253	0.040%
KRAFT HEINZ FOODS CO	3.19	2/10/21	20,835,000	20,575,667	0.255%
LYONDELLBASELL IND NV	5	4/15/19	3,257,000	3,261,276	0.040%
MAGNE 2015-16A AR 144A	3.24	1/18/28	28,255,000	27,898,414	0.345%
MAPLE ESCROW SUB 144A	3.55	5/25/21	21,805,000	21,721,182	0.269%
MARTIN MARIETTA MATERIAL	3.29	12/20/19	8,630,000	8,615,657	0.107%
MARTIN MARIETTA MATERIAL	3.33	5/22/20	4,390,000	4,387,362	0.054%
MCMLT 2016-1 A1 144A	2.5	4/25/57	2,079,099	2,034,297	0.025%
MCMLT 2017-2 A1 144A	2.75	7/25/59	9,653,784	9,469,364	0.117%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	11,075,000	10,910,293	0.135%
MISSISSIPPI POWER CO	3.47	3/27/20	6,390,000	6,366,146	0.079%
MORGAN STANLEY	3.4	7/22/22	20,040,000	19,758,017	0.245%
MST 2017-1A A 144A	3	4/25/55	7,235,429	7,117,893	0.088%
MST 2018-1A A 144A	3.75	3/25/57	18,742,651	18,906,141	0.234%
MVWOT 2013-1A A 144A	2.15	4/22/30	396,432	391,636	0.005%
MVWOT 2014-1A A 144A	2.25	9/22/31	608,778	599,011	0.007%
MVWOT 2017-1A A 144A	2.42	12/20/34	2,458,162	2,408,787	0.030%
NEUB 2017-16SA A 144A	3.29	1/15/28	16,825,000	16,515,213	0.205%
OCT23 2015-1A A2R 144A	3.44	7/15/27	8,490,000	8,378,030	0.104%
OCT23 2015-1A BR 144A	3.64	7/15/27	6,810,000	6,551,992	0.081%
OMNICOM GROUP INC	4.45	8/15/20	4,320,000	4,392,675	0.054%
ONEOK PARTNERS LP	8.63	3/1/19	13,198,000	13,295,771	0.165%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	12,970,000	12,902,432	0.160%
PACKAGING CORP OF AMERIC	2.45	12/15/20	7,905,000	7,762,931	0.096%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20	4,225,000	4,199,350	0.052%
PERUSAHAAN LISTRIK NEGAR	5.5	11/22/21	4,050,000	4,186,688	0.052%
PHILLIPS 66	3.29	2/26/21	9,485,000	9,477,241	0.117%
PTTEP CANADA INTL FIN LT	5.69	4/5/21	11,920,000	12,486,844	0.155%
QVC INC	3.13	4/1/19	17,905,000	17,915,528	0.222%
REGIONS BANK	2.78	4/1/21	13,400,000	13,140,924	0.163%
RELIANCE HOLDINGS USA	4.5	10/19/20	1,885,000	1,907,530	0.024%
ROYAL CARIBBEAN CRUISES	2.65	11/28/20	3,545,000	3,474,100	0.043%
SANTANDER UK PLC	2.13	11/3/20	7,425,000	7,223,233	0.089%
SBA TOWER TRUST 144A	3.16	10/8/20	15,255,000	15,140,017	0.187%
SBA TOWER TRUST 144A	3.45	3/15/23	11,875,000	11,776,736	0.146%
SBERBANK (SB CAP SA)	3.08	3/7/19	3,950,000	4,548,336	0.056%
SDART 2015-2 E 144A	4.02	9/15/22	9,745,000	9,780,846	0.121%
SDART 2015-3 E 144A	4.5	6/17/23	8,465,000	8,538,017	0.106%
SDART 2016-1 D	4.02	4/15/22	12,170,000	12,281,998	0.152%
SDART 2018-4 B	3.27	1/17/23	3,650,000	3,658,953	0.045%
SEMPRA ENERGY	2.94	1/15/21	14,115,000	13,868,750	0.172%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	10,796,927	10,767,216	0.133%
SEMT 2018-CH2 A3 144A	4	6/25/48	10,839,088	10,929,103	0.135%
SEMT 2018-CH3 A2 144A	4	8/25/48	13,724,354	13,763,650	0.170%
SHIRE ACQ INV IRELAND DA	1.9	9/23/19	6,445,000	6,364,734	0.079%
SLMA 2008-4 A4	4.14	7/25/22	6,335,837	6,415,237	0.079%
SLMA 2008-5 A4	4.19	7/25/23	5,509,169	5,597,474	0.069%
SLMA 2008-9 A	3.99	4/25/23	3,951,745	3,972,374	0.049%
SOUTHERN CALIF EDISON CO 4/2 144A CP	3.25	1/22/19	20,200,000	20,166,090	0.250%
SRFC 2015-1A A 144A	2.4	3/22/32	2,330,088	2,316,036	0.029%
SRFC 2015-3A A 144A	2.58	9/20/32	660,080	653,418	0.008%
SRFC 2016-2A A 144A	2.33	7/20/33	1,724,446	1,677,317	0.021%
STACR 2015-DNA3 M2	5.36	4/25/28	15,390,932	15,810,729	0.196%
STACR 2017-DNA2 M1	3.71	10/25/29	14,420,259	14,498,510	0.180%
STACR 2017-DNA3 M1	3.26	3/25/30	9,442,302	9,413,596	0.117%
STACR 2017-HQA1 M1	3.71	8/25/29	5,553,947	5,570,862	0.069%
STACR 2017-HQA3 M1	3.06	4/25/30	3,351,962	3,345,419	0.041%
STACR 2017-SPI1 M1 144A	3.98	9/25/47	1,373,014	1,371,838	0.017%
STACR 2018-DNA1 M1	2.96	7/25/30	18,521,002	18,428,970	0.228%
STACR 2018-DNA2 M1 144A	3.31	12/25/30	27,360,000	27,328,342	0.338%
STACR 2018-DNA3 M 144A	3.26	9/25/48	11,310,000	11,288,199	0.140%
STACR 2018-HQA2 M1 144A	3.26	10/25/48	19,260,000	19,214,200	0.238%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	5,447,169	5,423,918	0.067%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	5,340,860	5,354,440	0.066%
STATE GRID OVERSEAS INV 144A	2.75	5/7/19	20,045,000	20,026,193	0.248%
SUMITOMO MITSUI TR BK LT 144A	1.95	9/19/19	8,205,000	8,138,991	0.101%
SUNTRUST BANK	3.53	10/26/21	15,180,000	15,102,005	0.187%
SYNCHRONY FINANCIAL	2.7	2/3/20	17,970,000	17,663,540	0.219%
SYNCT 2018-1 C	3.36	3/15/24	9,340,000	9,340,633	0.116%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	12,555,000	12,473,430	0.154%
TENCENT HOLDINGS LTD 144A	3.38	5/2/19	1,479,000	1,480,706	0.018%

TIME WARNER CABLE INC	8.75	2/14/19	1,840,000	1,851,537	0.023%
TIME WARNER CABLE INC	8.25	4/1/19	13,400,000	13,550,871	0.168%
TIPS	0.13	1/15/22	486,619,119	472,172,614	5.847%
TIPS	0.13	1/15/23	37,880,884	36,584,647	0.453%
TIPS	0.63	1/15/24	898,403,815	884,366,256	10.951%
TIPS	0.25	1/15/25	250,572,538	239,923,205	2.971%
TIPS	0.13	4/15/19	87,814,787	86,538,728	1.072%
TIPS	0.13	4/15/20	311,686,118	304,624,479	3.772%
TIPS	0.13	4/15/21	410,851,755	399,553,332	4.948%
TIPS	0.13	4/15/22	1,746,993,174	1,690,488,864	20.933%
TIPS	0.63	4/15/23	150,438,680	148,064,569	1.833%
TIPS	0.63	7/15/21	82,328,218	81,427,753	1.008%
TIPS	0.13	7/15/22	1,182,703,641	1,148,700,911	14.224%
TIPS	0.38	7/15/23	56,573,693	55,318,464	0.685%
TIPS	0.13	7/15/24	23,329,050	22,381,307	0.277%
TPMT 2015-4 A1B 144A	2.75	4/25/55	5,832,933	5,751,567	0.071%
TPMT 2015-5 A1B 144A	2.75	5/25/55	5,763,739	5,676,518	0.070%
TPMT 2016-1 A1B 144A	2.75	2/25/55	2,925,814	2,885,430	0.036%
TPMT 2016-1 A3B 144A	3	2/25/55	3,900,156	3,853,122	0.048%
TPMT 2016-2 A1A 144A	2.75	8/25/55	4,690,920	4,596,031	0.057%
TPMT 2016-3 A1 144A	2.25	4/25/56	6,427,248	6,279,527	0.078%
TPMT 2016-4 A1 144A	2.25	7/25/56	4,208,153	4,086,380	0.051%
TPMT 2017-1 A1 144A	2.75	10/25/56	6,272,448	6,134,930	0.076%
TPMT 2017-2 A1 144A	2.75	4/25/57	5,470,123	5,349,247	0.066%
TPMT 2017-4 A1 144A	2.75	6/25/57	18,693,911	18,183,969	0.225%
TPMT 2017-6 A1 144A	2.75	10/25/57	27,668,130	27,014,042	0.335%
TPMT 2018-1 A1 144A	3	1/25/58	5,701,483	5,596,188	0.069%
TPMT 2018-5 A1A 144A	3.25	7/25/58	8,150,159	8,048,766	0.100%
TRP Government Reserve	2.45		168,251,345	168,251,345	2.083%
TYSON FOODS INC	2.25	8/23/21	8,115,000	7,843,553	0.097%
UBS AG LONDON 144A	2.45	12/1/20	16,895,000	16,603,257	0.206%
VERUS 2018-1 A1 144A	2.93	2/25/48	3,601,578	3,565,353	0.044%
VERUS 2018-1 A2 144A	3.03	2/25/48	1,797,485	1,779,094	0.022%
VERUS 2018-2 A1 144A	3.68	6/1/58	18,421,872	18,389,455	0.228%
VERUS 2018-3 A1 144A	4.11	10/25/58	19,352,040	19,227,755	0.238%
VMOT 2017-A A 144A	2.96	11/15/22	2,910,000	2,916,157	0.036%
VODAFONE GROUP PLC 4/2 144A CP	2.88	1/7/19	20,600,000	20,589,225	0.255%
VULCAN MATERIALS CO	3.39	3/1/21	21,985,000	22,005,424	0.272%
WEA FINANCE LLC/WESTFIEL 144A	2.7	9/17/19	13,099,000	13,055,145	0.162%
XEROX CORPORATION	2.75	3/15/19	11,050,000	11,008,220	0.136%

Total Investments in Securities **8,135,997,151**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	2,641,760	EUR	(2,298,000)	02/22/2019	(3,063)	0.000%
BANK OF AMERICA	USD	16,619,161	CAD	(21,690,000)	01/25/2019	720,767	0.009%
BANK OF AMERICA	USD	2,627,241	EUR	(2,298,000)	02/22/2019	(17,582)	0.000%
CITIBANK N A	USD	2,628,602	EUR	(2,298,000)	02/22/2019	(16,221)	0.000%
UBS SECURITIES LLC	USD	2,649,301	EUR	(2,299,000)	02/22/2019	3,327	0.000%

Total Forward Currency Exchange Contracts **687,227**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ZCS INFL SWAP USD PAY FIX 2YR 2.2425	(108,500,000)	(1,647,681)	(0.020%)
ZCS INFL SWAP USD PAY FIX 3YR 2.2075	(149,125,000)	(2,743,900)	(0.034%)
ZCS INFL SWAP USD PAY FIX 3YR 1.98125	(112,800,000)	(818,815)	(0.010%)
ZCS INFLATION SWAP USD PAY FIX 3YR 2.07	(133,000,000)	(1,307,656)	(0.016%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.09	(84,300,000)	(283,417)	(0.004%)
ZCS INFL SWAP USD PAY FIX 2YR 2.0525	(64,000,000)	(231,488)	(0.003%)
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(85,950,000)	(451,152)	(0.006%)
ZCS INFLATION SWAP USD PAY FIX 2YR 1.88	(20,276,000)	4,805	0.000%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(61,017,429)	9,702	0.000%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.895	(81,356,571)	651	0.000%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.885	(83,341,000)	17,418	0.000%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(84,600,000)	(248,470)	(0.003%)
ZCS INFL SWAP USD PAY FIX 2YR 2.24375	(108,500,000)	(1,652,889)	(0.020%)
ZCS INFL SWAP USD PAY FIX 3YR 2.0525	(84,950,000)	(652,331)	(0.008%)
ZCS INFL SWAP USD PAY FIX 3YR 1.984	(195,050,000)	(1,431,862)	(0.018%)
ZCS INFLATION SWAP USD PAY FIX 2YR 1.85	(157,546,000)	120,365	0.001%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.89	(83,000,000)	62,582	0.001%
ZCS INFLATION SWAP USD PAY FIX 2YR 1.944	(39,250,000)	(8,164)	0.000%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.065	(82,100,000)	(214,609)	(0.003%)
ZCS INFLATION SWAP USD PAY FIX 2YR	(148,700,000)	250,262	0.003%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.045	(106,000,000)	(295,740)	(0.004%)
ZCS INFLATION SWAP USD PAY FIX 3YR 2.069	(121,000,000)	(1,186,042)	(0.015%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.01	(82,250,000)	(113,094)	(0.001%)
ZCS INFL SWAP USD PAY FIX 5YR 2.29	201,300,000	(4,788,927)	(0.059%)

Total Swap Contracts (17,610,451)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	862	3/29/2019	98,860,625	913,945	1.224%
TUH9 2YR US NOTE FUT MAR 19	7,103	3/29/2019	1,508,055,688	9,711,488	18.674%
TYH9 UST 10YR FUT MAR19	1,385	3/20/2019	168,991,648	1,601,944	2.093%
USH9 UST 30YR FUT MAR 19	106	3/20/2019	15,476,000	45,745	0.192%
WNH9 ULTRA US BOND FUT MAR 19	(276)	3/20/2019	(44,341,125)	(2,265,731)	(0.549%)

Total Futures Contracts 10,007,391

NET ASSETS 8,075,564,510

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares 4.86
(\$6,886,559,966 / 1,418,003,537 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares 4.87
(\$1,189,004,543 / 244,073,433 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 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 Barbados Dollar | GIP Gibraltar Pound | MTL Maltese Lira | SLL Sierra Leonean Leone |
| BDT Bangladesh Taka | GTQ Guatemalan Quetzal | MUR Mauritius Rupee | SOS Somali Shilling |
| BGN Bulgarian Lev | GYD 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 Nicaraguan 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.