

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	8,954,482	0.113%
Adani Ports & Special Economic Zone	3.95	1/19/22	4,200,000	4,298,551	0.054%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	9,380,000	9,649,994	0.122%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,750,000	5,930,878	0.075%
Air Lease	3.5	1/15/22	9,867,000	10,118,451	0.127%
Air Lease	2.5	3/1/21	11,965,000	11,997,341	0.151%
Ally Financial	1.45	10/2/23	6,710,000	6,835,813	0.086%
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	4,965,000	4,985,875	0.063%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	5,912,476	6,046,831	0.076%
Ares LVIII CLO	1.43	1/15/33	4,080,000	4,080,000	0.051%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	8,480,000	8,203,530	0.103%
Atrium Hotel Portfolio Trust 2017-ATRM	1.66	12/15/36	12,725,000	11,704,180	0.147%
Atrium Hotel Portfolio Trust 2017-ATRM	1.81	12/15/36	3,860,000	3,395,580	0.043%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	13,111,000	13,623,614	0.172%
Avolon Holdings Funding	4.25	4/15/26	4,990,000	5,367,214	0.068%
Barings CLO Ltd 2013-I	1.02	1/20/28	12,295,806	12,231,434	0.154%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	12,133,217	12,281,339	0.155%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	3,521,444	3,605,750	0.045%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,830,418	0.174%
BLUEMOUNTAIN CLO 2012-2	1.27	11/20/28	5,925,000	5,913,293	0.074%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	3,256,323	3,377,325	0.043%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	16,025,000	16,031,747	0.202%
BX Commercial Mortgage Trust 2019-IMC	1.76	4/15/34	11,895,000	11,238,658	0.142%
Central Texas Turnpike System	1.98	8/15/42	6,275,000	6,334,111	0.080%
China Merchants Finance	5	5/4/22	920,000	963,273	0.012%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	6,794,651	6,916,605	0.087%
City & County of denver CO Airport System Revenue	0.88	11/15/23	785,000	787,583	0.010%
City & County of denver CO Airport System Revenue	1.12	11/15/24	1,225,000	1,231,076	0.016%
City of Atlanta GA Water & Wastewater Revenue	0.19	11/1/21	670,000	669,812	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.27	11/1/22	670,000	670,429	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	670,000	671,668	0.008%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	670,000	672,687	0.008%
CNOOC Finance 2011	4.25	1/26/21	12,000,000	12,022,500	0.151%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	3,958,552	3,982,206	0.050%
Consortio Transmuntaro	4.38	5/7/23	11,300,000	12,019,302	0.151%
County of Montgomery MD	4	11/1/31	5,560,000	7,388,517	0.093%
Daimler Finance North America	2.3	2/12/21	19,720,000	19,757,567	0.249%
Dallas Area Rapid Transit	0.3	12/1/21	905,000	905,643	0.011%
Dallas Area Rapid Transit	0.4	12/1/22	670,000	671,655	0.008%
Dallas Area Rapid Transit	0.54	12/1/23	485,000	487,920	0.006%
Dallas Area Rapid Transit	0.76	12/1/24	380,000	383,424	0.005%
Dallas Area Rapid Transit	0.25	6/1/21	420,000	420,088	0.005%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	568,739	574,975	0.007%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	126,721	128,086	0.002%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	116,411	117,584	0.001%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	1,079,936	1,082,260	0.014%
Deephaven Residential Mortgage Trust 2018-1	3.2	12/25/57	604,663	605,693	0.008%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	3,857,209	3,881,899	0.049%
Ecopetrol	5.88	9/18/23	19,000,000	21,237,440	0.267%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	394,519	395,161	0.005%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,111,988	2,169,004	0.027%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	4,283,761	4,388,691	0.055%
Energy Transfer Operating	4.25	3/15/23	24,956,000	26,172,605	0.330%
Equifax	2.3	6/1/21	3,990,000	4,014,036	0.051%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	5,980,000	6,062,334	0.076%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	18,162,699	17,902,965	0.225%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	13,560,958	13,394,185	0.169%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	15,819,505	15,609,925	0.197%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	10,253,948	9,971,382	0.126%
Fannie Mae Connecticut Avenue Securities	2.8	2/25/30	8,159,089	8,011,918	0.101%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	11,106,514	10,928,897	0.138%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	5,336,974	5,202,071	0.066%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	12,631,478	12,388,599	0.156%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	14,966,005	14,809,030	0.187%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	708	773	0.000%

Federal Home Loan Mortgage	2.34	10/1/33	100	100	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	17,883	17,990	0.000%
Federal Home Loan Mortgage	3.96	2/1/33	213	212	0.000%
Federal Home Loan Mortgage	3.99	2/1/34	1,493	1,508	0.000%
Federal Home Loan Mortgage	2.5	7/1/38	16,194	16,410	0.000%
Federal National Mortgage Assn.	7	10/1/23	683	720	0.000%
Federal National Mortgage Assn.	2.22	10/1/32	6,892	6,912	0.000%
Federal National Mortgage Assn.	2.5	11/1/50	62,436,925	66,449,924	0.837%
Federal National Mortgage Assn.	2.16	1/1/34	5,431	5,424	0.000%
Federal National Mortgage Assn.	3.63	1/1/35	471	470	0.000%
Federal National Mortgage Assn.	3	1/1/42	59,675,000	62,513,879	0.787%
Federal National Mortgage Assn.	2.5	1/1/44	108,910,000	114,789,297	1.446%
Federal National Mortgage Assn.	2.09	12/1/32	17,909	18,103	0.000%
Federal National Mortgage Assn.	2.31	12/1/35	4,134	4,160	0.000%
Federal National Mortgage Assn.	2.02	12/1/35	14,718	14,993	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	4,913	4,927	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	1,610	1,613	0.000%
Federal National Mortgage Assn.	3.68	2/1/33	596	595	0.000%
Federal National Mortgage Assn.	2.33	7/1/27	428	432	0.000%
Federal National Mortgage Assn.	2.5	7/1/33	314	314	0.000%
Federal National Mortgage Assn.	2.85	7/1/34	1,312	1,316	0.000%
Federal National Mortgage Assn.	3.34	8/1/38	8,621	8,640	0.000%
Federal National Mortgage Assn.	2.68	8/1/38	9,526	10,020	0.000%
Federal National Mortgage Assn.	2.23	9/1/32	1,715	1,718	0.000%
Ford Motor Credit	3.2	1/15/21	830,000	830,004	0.010%
Ford Motor Credit	3.34	3/18/21	8,410,000	8,422,464	0.106%
Ford Motor Credit	3.47	4/5/21	5,545,000	5,551,881	0.070%
Freddie Mac Stacr Remic Trust 2020-DNA1	0.85	1/25/50	1,070,815	1,071,447	0.013%
Freddie Mac STACR REMIC Trust 2020-HQA1	0.9	1/25/50	1,613,935	1,613,423	0.020%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	6,510,696	6,514,807	0.082%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	1,374,022	1,374,022	0.017%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	2,563,402	2,563,403	0.032%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	7,845,000	7,862,992	0.099%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	1,314,590	1,316,348	0.017%
Freddie Mac Whole Loan Securities Trust	3.6	12/25/46	2,166,059	2,174,615	0.027%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	3,928,952	4,052,649	0.051%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	6,128,288	6,318,232	0.080%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,043,294	2,060,815	0.026%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	6,188,076	6,225,101	0.078%
Government National Mortgage Assn.	8.5	10/15/24	3,621	3,636	0.000%
Government National Mortgage Assn.	8.5	10/15/24	1,634	1,640	0.000%
Government National Mortgage Assn.	9	11/15/21	111	112	0.000%
Government National Mortgage Assn.	8.5	11/15/24	211	212	0.000%
Government National Mortgage Assn.	8.5	11/20/26	5,863	6,586	0.000%
Government National Mortgage Assn.	3	1/1/43	90,215,000	94,383,017	1.189%
Government National Mortgage Assn.	2.5	1/1/44	39,610,000	41,923,182	0.528%
Government National Mortgage Assn.	9.5	12/15/21	2,391	2,395	0.000%
Government National Mortgage Assn.	9	12/15/22	394	396	0.000%
Government National Mortgage Assn.	8.5	12/20/26	5,353	6,012	0.000%
Government National Mortgage Assn.	8.5	3/20/27	248	248	0.000%
Government National Mortgage Assn.	8.5	4/15/22	139	140	0.000%
Government National Mortgage Assn.	8.5	4/20/27	350	390	0.000%
Government National Mortgage Assn.	8.5	5/15/25	301	302	0.000%
Government National Mortgage Assn.	8.5	6/20/25	2,602	2,653	0.000%
Government National Mortgage Assn.	8.5	6/20/27	1,664	1,856	0.000%
Government National Mortgage Assn.	8.5	7/15/24	2,966	3,010	0.000%
Government National Mortgage Assn.	9.5	8/15/21	29	29	0.000%
Government National Mortgage Assn.	8.5	8/20/24	32	32	0.000%
Government National Mortgage Assn.	8.5	9/15/24	966	970	0.000%
Government National Mortgage Assn.	8.5	9/15/24	4,810	4,830	0.000%
Government National Mortgage Assn.	8.5	9/15/24	11,148	11,605	0.000%
Government National Mortgage Assn.	8.5	9/15/24	539	542	0.000%
Government National Mortgage Assn.	8.5	9/20/26	210	228	0.000%
Government National Mortgage Association	3.5	5/20/49	8,324,941	8,825,805	0.111%
Gray Oak Pipeline	2	9/15/23	1,320,000	1,339,892	0.017%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	324,417	327,320	0.004%
Hasbro	3.15	5/15/21	9,690,000	9,736,434	0.123%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	8,579,417	8,633,189	0.109%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	8,023,711	8,106,110	0.102%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	5,983,149	6,009,255	0.076%
HPHT Finance 17	2.75	9/11/22	840,000	861,084	0.011%
Hyundai Capital America	1.15	11/10/22	6,500,000	6,536,478	0.082%

Hyundai Capital America	2.45	6/15/21	14,410,000	14,512,700	0.183%
Hyundai Capital America	1.25	9/18/23	12,140,000	12,255,864	0.154%
InTown Hotel Portfolio Trust 2018-STAY	0.86	1/15/33	3,310,000	3,284,125	0.041%
InTown Hotel Portfolio Trust 2018-STAY	1.21	1/15/33	1,855,000	1,822,559	0.023%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	3,468,969	3,577,221	0.045%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	13,359,947	13,458,497	0.169%
KKR CLO 13	1.03	1/16/28	10,584,622	10,506,968	0.132%
KKR CLO 13	1.38	1/16/28	3,420,000	3,337,589	0.042%
Magnetite XVI	1.02	1/18/28	27,877,147	27,713,782	0.349%
Magnetite XXV	1.45	1/25/32	8,400,000	8,393,697	0.106%
METLIFE SECURITIZATION TRUST	3	4/25/55	4,665,171	4,913,075	0.062%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	12,677,994	13,669,599	0.172%
Michigan Finance Authority	0.75	6/1/21	3,425,000	3,426,336	0.043%
Michigan Finance Authority	0.9	6/1/22	1,350,000	1,352,633	0.017%
Michigan Finance Authority	1.09	6/1/23	1,450,000	1,456,975	0.018%
Michigan Finance Authority	1.38	6/1/24	3,425,000	3,452,229	0.043%
Microchip Technology	3.92	6/1/21	11,075,000	11,233,561	0.141%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	773,249	781,134	0.010%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	4,933,698	5,023,475	0.063%
MVW Owner Trust 2014-1	2.25	9/22/31	267,579	268,126	0.003%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	13,912,569	14,245,945	0.179%
New Orleans Hotel Trust 2019-HNLA	1.75	4/15/32	5,220,000	4,840,256	0.061%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	5,253,240	5,293,427	0.067%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	5,546,193	5,605,769	0.071%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	7,335,917	7,491,219	0.094%
New York Transportation development	1.36	12/1/21	840,000	840,538	0.011%
New York Transportation development	1.61	12/1/22	715,000	716,509	0.009%
Nissan Motor	3.04	9/15/23	7,705,000	8,058,059	0.101%
OBX 2019-EXP1 Trust	4	1/25/59	11,124,297	11,523,388	0.145%
OBX 2019-EXP3 Trust	1.05	10/25/59	5,607,082	5,609,143	0.071%
OBX 2019-EXP3 Trust	1.25	10/25/59	5,093,047	5,169,112	0.065%
OBX 2020-EXP1 Trust	3.5	2/25/60	5,704,712	5,861,333	0.074%
OBX 2020-EXP1 Trust	0.9	2/25/60	2,907,728	2,921,084	0.037%
OBX 2020-INV1 Trust	3.5	12/25/49	4,506,306	4,641,548	0.058%
Octagon Investment Partners XXIII	1.24	7/15/27	8,490,000	8,426,364	0.106%
Octagon Investment Partners XXIII	1.44	7/15/27	6,810,000	6,707,606	0.084%
Oklahoma Turnpike Authority	0.49	1/1/22	1,340,000	1,341,702	0.017%
OZLM VIII	1.39	10/17/29	6,340,101	6,316,782	0.080%
Park Aerospace Holdings	5.25	8/15/22	19,105,000	20,012,488	0.252%
Pertamina Persero PT	4.88	5/3/22	18,000,000	18,954,167	0.239%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	18,900,000	19,762,313	0.249%
Phillips 66	0.83	2/26/21	9,485,000	9,486,423	0.119%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	8,952,000	9,573,895	0.121%
POSCO	2.38	1/17/23	7,025,000	7,246,993	0.091%
POSCO	4	8/1/23	10,895,000	11,759,032	0.148%
REESE PARK CLO	1.56	10/15/32	9,245,000	9,238,154	0.116%
REI - SECURITY LENDING COLLATERAL			3,514,528	35,145,279	0.443%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	8,070,000	8,105,159	0.102%
Santander Retail Auto Lease Trust 2019	2.39	11/20/23	9,515,000	9,768,030	0.123%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,960,015	0.214%
Saudi Arabian Oil	1.25	11/24/23	1,150,000	1,165,194	0.015%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	4,100,000	4,472,063	0.056%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	4,335,565	4,404,332	0.055%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	4,340,189	4,462,825	0.056%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	4,312,763	4,437,620	0.056%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	5,292,013	5,351,397	0.067%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	728,420	729,943	0.009%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	4,270,852	4,371,313	0.055%
SLM Student Loan Trust 2008-5	1.91	7/25/23	2,263,307	2,266,724	0.029%
SLM Student Loan Trust 2008-9	1.71	4/25/23	1,652,689	1,651,908	0.021%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,260,300	0.054%
STACR Trust 2018-DNA2	0.95	12/25/30	3,039,433	3,039,433	0.038%
STACR Trust 2018-DNA2	1.1	12/25/30	12,137,000	12,144,005	0.153%
STACR Trust 2018-DNA3	0.9	9/25/48	26,714	26,714	0.000%
STACR Trust 2018-DNA3	1.05	9/25/48	8,860,000	8,854,022	0.112%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	3,863,519	3,888,852	0.049%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	7,988,925	8,131,041	0.102%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	4,721,563	4,814,712	0.061%
State of Hawaii	0.57	10/1/23	8,660,000	8,718,282	0.110%
State of Illinois	2.84	10/1/23	20,095,000	19,862,501	0.250%
Symphony CLO XXIII	1.49	1/15/34	6,025,000	6,034,994	0.076%
Syngenta Finance	3.93	4/23/21	6,000,000	6,033,630	0.076%

Tobacco Settlement Finance Authority	0.8	6/1/21	2,345,000	2,345,774	0.030%
Tobacco Settlement Finance Authority	0.95	6/1/22	1,330,000	1,331,037	0.017%
Tobacco Settlement Finance Authority	1.19	6/1/23	2,000,000	2,008,680	0.025%
Tobacco Settlement Finance Authority	1.5	6/1/24	2,680,000	2,689,032	0.034%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	1,109,494	1,113,100	0.014%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	1,540,364	1,551,591	0.020%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	997,991	1,008,837	0.013%
Towd Point Mortgage Trust 2016-1	3	2/25/55	1,843,935	1,887,898	0.024%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	2,148,131	2,172,198	0.027%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	2,586,071	2,610,606	0.033%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	2,055,710	2,087,486	0.026%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	3,422,728	3,507,971	0.044%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	3,023,819	3,091,179	0.039%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	11,888,124	12,318,858	0.155%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	17,932,522	18,463,182	0.233%
Towd Point Mortgage Trust 2018-1	3	1/25/58	3,613,465	3,755,354	0.047%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	5,338,389	5,584,967	0.070%
TRP Government Reserve	0.08		496,151,906	496,151,906	6.249%
U.S. Treasury Bonds	0.88	11/15/30	206,300,000	205,494,141	2.588%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	344,912,344	369,702,919	4.656%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	235,711,475	256,188,910	3.226%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	215,538,629	223,924,428	2.820%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	654,127,877	701,858,771	8.839%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	573,689,583	618,867,637	7.794%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	175,840,600	196,227,119	2.471%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	414,837,260	436,745,852	5.500%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	417,792,312	447,690,575	5.638%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	1,242,465,556	1,336,038,743	16.826%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	494,045,023	509,329,541	6.415%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	139,605,153	147,916,022	1.863%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	312,064,934	334,153,280	4.208%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	228,988,448	251,386,380	3.166%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	197,606,393	221,597,044	2.791%
Vanke Real Estate Hong Kong	4.15	4/18/23	5,005,000	5,282,212	0.067%
Verus Securitization Trust 2018-2	3.68	6/1/58	6,747,042	6,755,251	0.085%
Verus Securitization Trust 2018-3	4.11	10/25/58	6,822,556	6,996,460	0.088%
Verus Securitization Trust 2019-1	3.84	2/25/59	8,063,900	8,105,491	0.102%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	3,574,747	3,610,989	0.045%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	8,105,875	8,298,826	0.105%
Verus Securitization Trust 2020-1	2.72	1/25/60	7,983,074	8,126,072	0.102%
Volkswagen Group of America Finance	0.88	11/22/23	12,040,000	12,101,801	0.152%
Vulcan Materials	0.88	3/1/21	21,985,000	21,984,890	0.277%

Total Investments in Securities **8,385,506,032**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	AUD	7,410,000	USD	(5,413,605)	01/22/2021	300,554	0.004%
BANK OF AMERICA	USD	5,576,418	AUD	(7,410,000)	01/22/2021	(137,741)	-0.002%
BANK OF AMERICA	USD	5,643,867	NOK	(49,160,000)	01/22/2021	(89,475)	-0.001%
BANK OF AMERICA	USD	5,646,970	SEK	(46,775,000)	02/19/2021	(41,333)	-0.001%
GOLDMAN SACHS & CO	NOK	49,160,000	USD	(5,420,681)	01/22/2021	312,661	0.004%
GOLDMAN SACHS & CO	NZD	7,870,000	USD	(5,422,768)	01/22/2021	240,535	0.003%
GOLDMAN SACHS & CO	SEK	46,775,000	USD	(5,428,484)	02/19/2021	259,819	0.003%
GOLDMAN SACHS & CO	USD	5,484,745	GBP	(4,115,000)	02/19/2021	(144,406)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	5,509,997	CAD	(7,095,000)	01/22/2021	(64,387)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	5,541,165	NZD	(7,870,000)	01/22/2021	(122,138)	-0.002%
MORGAN STANLEY & COMPANY LLC	USD	5,591,005	EUR	(4,575,000)	02/19/2021	(4,535)	0.000%
UBS SECURITIES LLC	CAD	7,095,000	USD	(5,418,401)	01/22/2021	155,983	0.002%
UBS SECURITIES LLC	EUR	4,575,000	USD	(5,443,738)	02/19/2021	151,802	0.002%
UBS SECURITIES LLC	GBP	4,115,000	USD	(5,457,107)	02/19/2021	172,044	0.002%

Total Forward Currency Exchange Contracts **989,382**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 2/21/23 REC CPI	(148,955,000)	652,572	0.008%
ZCS INFL SWAP USD REC CPI 2YR	(108,014,397)	(74,638)	(0.001%)
ZCS INFL SWAP USD REC CPI 2YR	(78,750,000)	139,939	0.002%
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	126,287	0.002%
ZCS INFL SWAP USD REC CPI 3YR	149,125,000	(3,000,395)	(0.038%)
ZCS INFLATION SWAP USD REC CPI 3YR	133,000,000	(1,042,454)	(0.013%)
ZCS INFL SWAP USD REC CPI 3YR	(20,000,000)	178,940	0.002%
ZCS INFL SWAP USD REC CPI 2YR	(134,000,000)	(170,984)	(0.002%)
ZCIS INFL SWAP USD REC CPI 3YR	(66,385,000)	274,701	0.003%
ZCS INFL SWAP USD REC CPI 3YR	(90,615,000)	365,088	0.005%

USD ZCIS 2/20/23 REC CPI	(117,403,000)	542,754	0.007%
USD ZCIS 2/26/23 REC CPI	(84,383,000)	661,816	0.008%
ZCS INFL SWAP USD REC CPI 2YR	(71,985,603)	22,172	0.000%
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	134,696	0.002%
ZCS INFL SWAP USD REC CPI 3YR	(147,805,000)	1,561,264	0.020%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	585,835	0.007%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	756,688	0.010%
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	754,397	0.010%
ZCS INFL SWAP USD REC CPI 2YR	(147,897,724)	515,719	0.006%
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	515,470	0.006%
USD ZCIS 2/21/23 REC CPI	(122,539,000)	517,850	0.007%
USD ZCIS 2/25/23 REC CPI	(91,720,000)	489,785	0.006%
ZCS INFLATION SWAP REC CPI 3YR	121,000,000	(944,647)	(0.012%)
ZCS INFL SWAP USD REC CPI 5YR	(201,300,000)	(4,693,310)	(0.059%)

Total Swap Contracts (1,130,456)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	1,566	3/31/2021	197,572,918	377,030	2.488%
TUH1 2YR US NOTE FUT MAR 21	4,377	3/31/2021	967,214,412	917,052	12.181%
TYH1 UST 10YR FUT MAR 21	(2,064)	3/22/2021	(284,993,260)	45,449	(3.589%)
USH1 UST 30YR FUT MAR 21	(34)	3/22/2021	(5,888,375)	75,389	(0.074%)
UXYH1 UST 10YR ULTRA FUT MAR 21	(2,477)	3/22/2021	(387,302,184)	2,369,573	(4.878%)

Total Futures Contracts 3,784,493

NET ASSETS 7,940,193,192

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares 5.22
(\$1,011,230,695 / 193,666,435 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares 5.24
(\$1,406,117,103 / 268,086,008 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - Z Class Shares 5.22
(\$5,522,845,394 / 1,058,031,844 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
- AED United Arab Emirates Dirham
- AFA Afghanistan Afghani
- DOP Dominican Peso
- DZD Algerian Dinar
- ECS Ecuador Sucre
- LBP Lebanese Pound
- LKR Sri Lanka Rupee
- LRD Liberian Dollar
- QAR Qatari Rial
- RON Romanian Leu
- 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	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.